



# PIMCO FUNDS: GLOBAL INVESTORS SERIES PLC

# Annual Report

31 December 2023





#### **GENERAL CHARACTERISTICS**

# **Fund Type:**

**UCITS** 

## Number of Funds offered in the Company:

56 Funds

#### Classes of shares offered in the Company as at 31 December 2023\*:

Institutional

Institutional AUD (Hedged) Institutional BRL (Hedged) Institutional CAD (Hedged) Institutional CHF (Hedged)
Institutional CHF (Partially Hedged)

Institutional CZK (Hedged)

Institutional EUR (Currency Exposure)

Institutional EUR (Hedged) Institutional EUR (Partially Hedged) Institutional EUR (Unhedged) Institutional GBP (Currency Exposure)

Institutional GBP (Hedged)
Institutional GBP (Partially Hedged)
Institutional GBP (Unhedged) Institutional HKD (Unhedged) Institutional ILS (Hedged) Institutional JPY (Hedged) Institutional MXN (Hedged) Institutional NOK (Hedged)
Institutional NOK (Partially Hedged)

Institutional NZD (Hedged) Institutional RMB (Hedged)
Institutional RMB (Unhedged) Institutional SEK (Hedged) Institutional SGD (Hedged)

Institutional USD (Currency Exposure)

Institutional USD (Hedged)

Investor

Investor AUD (Hedged) Investor CAD (Hedged) Investor CHF (Hedged) Investor EUR (Hedged) Investor EUR (Unhedged) Investor GBP (Hedged) Investor HKD (Unhedged) Investor JPY (Hedged) Investor NOK (Hedged) Investor RMB (Hedged) Investor SEK (Hedged) Investor SGD (Hedged) Investor USD (Hedged) Investor USD (Unhedged)

Administrative

Administrative AUD (Hedged) Administrative CHF (Hedged) Administrative EUR (Hedged) Administrative GBP (Hedged) Administrative HKD (Unhedged) Administrative JPY (Hedged) Administrative SEK (Hedged) Administrative SGD (Hedged)

BE Retail **BM Retail** 

BM Retail AUD (Hedged)

**BM Retail Decumulation** BM Retail USD (Hedged)

**BN** Retail E Class

E Class AUD (Hedged)

E Class AUD (Partially Hedged)

E Class CHF (Hedged)

E Class EUR (Currency Exposure)

E Class EUR (Hedged)

E Class EUR (Partially Hedged) E Class EUR (Unhedged) E Class GBP (Hedged) E Class GBP (Partially Hedged) E Class HKD (Unhedged) E Class JPY (Hedged)

E Class RMB (Hedged) E Class SGD (Hedged)

E Class SGD (Partially Hedged) E Class USD (Currency Exposure)

E Class USD (Hedged) G Retail EUR (Hedged) H Institutional

H Institutional USD (Currency Exposure)

H Institutional USD (Hedged)

M Retail

M Retail AUD (Hedged) M Retail Decumulation M Retail HKD (Unhedged) M Retail SGD (Hedged) M Retail USD (Hedged)

N Retail R Class

R Class AUD (Hedged) R Class EUR (Hedged) R Class GBP (Hedged)

T Class

T Class EUR (Hedged) T Class USD (Hedged)

W Class

W Class CHF (Hedged) W Class EUR (Hedged) W Class GBP (Hedged) W Class NOK (Hedged) W Class SGD (Hedged)

Z Class

Z Class AUD (Hedged)

## Types of shares:

Within each Class, subject to the relevant Supplement, the Company may issue either or all Income Shares (shares which distribute income), Accumulation Shares (shares which accumulate income), Income II Shares (shares which seek to provide an enhanced yield) and Decumulation Shares (Shares which seek to provide distributions in excess of income).

## Net Assets (Amounts in thousands):

USD 165,102,555

## **Minimum Holding:**

The Institutional, Investor, Administrative, H Institutional and W Class share Classes require a minimum holding of USD500,000 or its equivalent in the relevant share Class currency. BE Retail Class, BM Retail Class, BN Retail Class, E Class, G Retail, M Retail, N Retail, R Class and T Class share Classes require a minimum

<sup>\*</sup> Refer to Note 19 for a full list of all share classes that are currently in issue during the current and prior reporting period. Refer to the Prospectus for a list of all share Classes that are offered by each Fund.

# PIMCO Funds: Global Investors Series plc Annual Report 31 December 2023

#### GENERAL CHARACTERISTICS (Cont.)

holding of USD1,000 or its equivalent in the relevant share Class currency as appropriate. Z Classes require a minimum holding of USD20 million or its equivalent in the relevant share Class currency. Pacific Investment Management Company LLC ("PIMCO"), at sole discretion, is authorised to waive the minimum initial subscription, and minimum holding requirements as set forth in the current Prospectus.

# **Dealing Day:**

In relation to a Fund such day or days as shall be specified in the relevant Supplement for that Fund provided that in any event there will be one Dealing Day per fortnight. The Directors have delegated to PIMCO the authority to change the frequency of Dealing Days per Fund. Any change in the frequency of Dealing Days must receive the prior approval of the Depositary and will be notified to shareholders of the affected Fund(s) in advance.

Notwithstanding the foregoing, it will not be a Dealing Day for any Fund where either as a result of public holidays or market/stock exchange closures in any jurisdiction, it makes it difficult (i) to administer a Fund or (ii) value a portion of a Fund's assets. For further details on proposed Fund closures throughout the year, shareholders and prospective investors should contact the Administrator or consult the Funds Holiday Calendar (a copy of which is also available from the Administrator).

#### **Funds' Functional Currency:**

USD (\$), except the UK Corporate Bond Fund and UK Long Term Corporate Bond Fund which are denominated in British Pound Sterling (£), and the Dynamic Multi-Asset Fund, Euro Bond Fund, Euro Credit Fund, Euro Income Bond Fund, Euro Long Average Duration Fund, Euro Short-Term Fund, PIMCO European High Yield Bond Fund and PIMCO European Short-Term Opportunities Fund which are denominated in Euro (€).

#### GENERAL CHARACTERISTICS (Cont.)

#### **Hong Kong Authorisation:**

The Company and certain of its Funds are authorised by the Securities and Futures Commission in Hong Kong ("SFC") and are subject to the requirements under the Code on Unit Trusts and Mutual Funds ("Code") issued by the SFC. Currently, the following Funds may acquire financial derivative instruments for investment purposes, hedging and/or efficient portfolio management. The use of financial derivative instruments is subject to the expected maximum limits under the revised Code as set out below. The classification of the Funds as either a derivative fund or a non-derivative fund is also set out below. There is no change to the use of financial derivative instruments by the following Funds:

Fund	Expected Maximum Net derivative exposure (% of Net Asset Value)	Classification of Fund
PIMCO Asia High Yield Bond Fund	up to 50%	Non-derivative fund
Asia Strategic Interest Bond Fund	up to 50%	Non-derivative fund
PIMCO Balanced Income and Growth Fund	up to 50%	Non-derivative fund
Commodity Real Return Fund	more than 100%	Derivative fund
Diversified Income Fund	more than 100%	Derivative fund
Emerging Local Bond Fund	more than 100%	Derivative fund
Emerging Markets Bond Fund	more than 100%	Derivative fund
Emerging Markets Short-Term Local Currency Fund	more than 100%	Derivative fund
Global Bond Fund	more than 100%	Derivative fund
Global High Yield Bond Fund	up to 50%	Non-derivative fund
Global Investment Grade Credit Fund	more than 100%	Derivative fund
Global Real Return Fund	more than 100%	Derivative fund
Income Fund	more than 100%	Derivative fund
Income Fund II	up to 50%	Non-derivative fund
Low Average Duration Fund	more than 100%	Derivative fund
Total Return Bond Fund	more than 100%	Derivative fund
US High Yield Bond Fund	up to 50%	Non-derivative fund

The following Funds are not authorised in Hong Kong, and are not available to Hong Kong residents:

PIMCO Capital Securities Fund PIMCO Climate Bond Fund

PIMCO Credit Opportunities Bond Fund

Diversified Income Duration Hedged Fund

Diversified Income ESG Fund

Dynamic Bond Fund

Dynamic Multi-Asset Fund

Emerging Local Bond ESG Fund

Emerging Markets Bond ESG Fund

Emerging Markets Corporate Bond Fund

PIMCO Emerging Markets Opportunities Fund

PIMCO ESG Income Fund

Euro Bond Fund

Euro Credit Fund

Euro Income Bond Fund

Euro Long Average Duration Fund

Euro Short-Term Fund

PIMCO European High Yield Bond Fund

PIMCO European Short-Term Opportunities Fund

Global Advantage Fund Global Bond ESG Fund

Global Bond Ex-US Fund

Global Investment Grade Credit ESG Fund Global Low Duration Real Return Fund

Inflation Multi-Asset Fund

Low Duration Global Investment Grade Credit Fund

Low Duration Income Fund

Low Duration Opportunities Fund

Low Duration Opportunities ESG Fund

PIMCO MLP & Energy Infrastructure Fund

Mortgage Opportunities Fund

PIMCO StocksPLUS™ AR Fund

StocksPLUS™ Fund

Strategic Income Fund

PIMCO TRENDS Managed Futures Strategy Fund

UK Corporate Bond Fund

UK Long Term Corporate Bond Fund

US Investment Grade Corporate Bond Fund

US Short-Term Fund

#### **Singapore Authorisation**

The following Funds are not recognised by the Monetary Authority of Singapore under the Securities and Futures Act, Chapter 289 of Singapore, and hence are not available to the retail public in Singapore:

PIMCO Credit Opportunities Bond Fund

Diversified Income ESG Fund

Emerging Local Bond ESG Fund

Emerging Markets Bond ESG Fund

PIMCO Emerging Markets Opportunities Fund

Euro Credit Fund

Euro Income Bond Fund

Euro Long Average Duration Fund

Euro Short-Term Fund

PIMCO European High Yield Bond Fund

PIMCO European Short-Term Opportunities Fund

Global Bond ESG Fund

Global Investment Grade Credit ESG Fund

Global Low Duration Real Return Fund

Low Duration Opportunities Fund

Low Duration Opportunities ESG Fund

PIMCO MLP & Energy Infrastructure Fund

Mortgage Opportunities Fund

PIMCO StocksPLUS™ AR Fund

PIMCO TRENDS Managed Futures Strategy Fund

UK Corporate Bond Fund

UK Long Term Corporate Bond Fund

US Short-Term Fund

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**PAFPPLC** 

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PIMCO Climate Bond Fund	11	157
Commodity Real Return Fund	12	165
PIMCO Credit Opportunities Bond Fund	13	174
Diversified Income Fund	14	183
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Diversified Income ESG Fund	17	212
Dynamic Bond Fund	18	220
Dynamic Multi-Asset Fund	19	237
Emerging Local Bond Fund	20	247
Emerging Local Bond ESG Fund	21	266
Emerging Markets Bond Fund	22	276
Emerging Markets Bond ESG Fund	23	294
Emerging Markets Corporate Bond Fund	24	310
PIMCO Emerging Markets Opportunities Fund	25	320
Emerging Markets Short-Term Local Currency Fund	26	334
PIMCO ESG Income Fund	27	347
Euro Bond Fund	28	358
Euro Credit Fund	29	366
Euro Income Bond Fund	30	372
Euro Long Average Duration Fund	31	382
Euro Short-Term Fund	32	388
PIMCO European High Yield Bond Fund	33	393
PIMCO European Short-Term Opportunities Fund	34	400
Global Advantage Fund	35	406
Global Bond Fund	36	422
Global Bond ESG Fund	38	445
Global Bond Ex-US Fund	39	460
Global High Yield Bond Fund	40	475
Global Investment Grade Credit Fund	41	485
Global Investment Grade Credit ESG Fund	43	506
Global Low Duration Real Return Fund	44	520
Global Real Return Fund	45	528

FUND	Fund Summary*	Schedule of Investments
Income Fund	46	538
Income Fund II	48	576
Inflation Multi-Asset Fund	49	583
Low Average Duration Fund	50	592
Low Duration Global Investment Grade Credit Fund	51	599
Low Duration Income Fund	52	609
Low Duration Opportunities Fund	53	625
Low Duration Opportunities ESG Fund	54	636
PIMCO MLP & Energy Infrastructure Fund	55	640
Mortgage Opportunities Fund	56	643
StocksPLUS™ Fund	57	652
PIMCO StocksPLUS™ AR Fund	58	660
Strategic Income Fund	59	666
Total Return Bond Fund	60	683
PIMCO TRENDS Managed Futures Strategy Fund	61	697
UK Corporate Bond Fund	62	711
UK Long Term Corporate Bond Fund	63	719
US High Yield Bond Fund	64	725
US Investment Grade Corporate Bond Fund	65	734
US Short-Term Fund	66	745

This annual report and audited financial statements (the "Annual Report") may be translated into other languages. Any such translation shall only contain the same information and have the same meaning as the English language Annual Report. To the extent that there is any inconsistency between the English language Annual Report and the Annual Report in another language, the English language Annual Report will prevail, except to the extent (and only to the extent) that it is required by law of any jurisdiction where the shares are sold, that in an action based upon disclosure in an Annual Report in a language other than English, the language of the Annual Report on which such action is based shall prevail. Any disputes as to the terms of the Annual Report, regardless of the language of the Annual Report, shall be governed by and construed in accordance with the laws of Ireland

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#### Dear Shareholder,

This annual report covers the 12-month reporting period ended 31 December 2023 (the "reporting period"). On the subsequent pages, you will find details regarding investment results and a discussion of certain factors that affected performance during the reporting period.

The global economy continued to grow despite inflation that remains elevated, interest rate increases, tighter credit conditions, and geopolitical concerns affecting many countries. This resilience was particularly evident in the United States ("U.S."). In contrast, some European economies recently experienced relatively flat growth.

#### **Central banks slowed interest rate hikes**

Inflation eased over the reporting period, and several bank officials suggested that central banks may slow aggressive interest-rate hikes. From March 2022 through July 2023, the U.S. Federal Reserve (the "Fed") raised the federal funds rate a total of 5.25 percentage points. In September, November and December 2023, the Fed did not increase interest rates. In December 2023, Fed communications conveyed a belief that the policy rate may be likely at or near its peak for the tightening cycle. From July 2022 through September 2023, the European Central Bank ("ECB") raised its deposit facility overnight rate a total of 4.50 percentage points and then held rates steady at its October and December 2023 meetings. Meanwhile, from December 2019 through July 2023, the Bank of England ("BoE") raised its Bank Rate a total of 5.15 percentage points and then held rates steady in September, November and December 2023. Both the ECB and BoE acknowledged the possibility of rate cuts in 2024.

#### **Mixed financial market returns**

The yield on the benchmark 10-year U.S. Treasury increased during the reporting period. In many other developed markets, yields on 10-year government bonds fluctuated. Overall, the global bond market rallied toward the end of 2023, bolstered by central bank officials' policy pronouncements signaling a possible end to monetary tightening. During the reporting period, lower-rated global bonds generally outperformed their higher-rated counterparts. Global equities rallied sharply, while commodities were mixed given economic uncertainties. The U.S. dollar strengthened against the Japanese yen, but fell relative to the euro and British pound.

We continue to work diligently to navigate dynamic global markets and manage the assets that you have entrusted with us. We encourage you to speak with your financial advisor about your goals and visit global.pimco.com for our latest insights.

Sincerely,

Craig A. Dawson Chairman

Total Returns of Certain Asset Classes for the Period Ended 31 December 2023		
Asset Class (as measured by, currency)	12-Month	
U.S. large cap equities (S&P 500 Index, USD)	26.29%	
Global equities (MSCI World Index, USD)	23.79%	
European equities (MSCI Europe Index, EUR)	15.83%	
Emerging market equities (MSCI Emerging Markets Index, EUR)	9.83%	
Japanese equities (Nikkei 225 Index, JPY)	30.90%	
Emerging market local bonds (JPMorgan Government Bond Index-Emerging Markets Global Diversified Index, USD Unhedged)	12.70%	
Emerging market external debt (JPMorgan Emerging Markets Bond Index (EMBI) Global, USD Hedged)	10.45%	
Below investment grade bonds (ICE BofAML Developed Markets High Yield Constrained Index, USD Hedged)	13.78%	
Global investment grade credit bonds (Bloomberg Global Aggregate Credit Index, USD Hedged)	8.68%	
Fixed-rate, local currency government debt of investment grade countries (Bloomberg Global Treasury Index, USD Hedged)	6.72%	

As of 31 December 2023. SOURCE: PIMCO.

U.S. large cap equities represented by the S&P 500 Index, Global equities represented by the MSCI World Index, European equities represented by the MSCI Europe Index, Emerging market equities represented by the MSCI Emerging Markets Index, Japanese equities represented by the Nikkei 225 Index, Emerging market local bonds represented by the JPMorgan Government Bond Index-Emerging Markets Global Diversified Index, Emerging market external debt represented by the JPMorgan Emerging Markets Bond Index, Below investment grade bonds represented by the ICE BofAML Developed Markets High Yield Constrained Index, Global investment grade credit bonds represented by the Bloomberg Global Aggregate Credit Index, Fixed-rate, local currency government debt of investment grade countries represented by the Bloomberg Global Treasury Index.

For illustrative purpose only. Please note that the aforementioned indices are not used in the active management of any fund. They are for informational and market context purposes only.

Source: Trading Economics

Statements concerning financial market trends are based on current market conditions, which will fluctuate. There is no guarantee that these investment strategies will work under all market conditions or are appropriate for all investors and each investor should evaluate their ability to invest for the long-term, especially during periods of downturn in the market. Outlook and strategies are subject to change without notice.

Past performance is no guarantee of future results. Unless otherwise noted, index returns reflect the reinvestment of income distributions and capital gains, if any, but do not reflect fees, brokerage commissions or other expenses of investing. It is not possible to invest directly in an unmanaged index.

# **Important Information About the Funds**

This material is authorised for use only when preceded or accompanied by the current PIMCO Funds: Global Investors Series plc Prospectus. Investors should consider the investment objectives, risks, charges and expenses of these Funds carefully before investing. This and other information is contained in the Prospectus. Please read the Prospectus carefully before you invest or send money.

We believe that bond funds have an important role to play in a well diversified investment portfolio. It is important to note, however, that in an environment where interest rates may trend upward, rising rates will negatively impact the performance of most bond funds, and fixed income securities held by a Fund are likely to decrease in value. The price volatility of fixed income securities can also increase during periods of rising interest rates, resulting in increased losses to a Fund. Bond funds and individual bonds with a longer duration (a measure used to determine the sensitivity of a security's price to changes in interest rates) tend to be more sensitive to changes in interest rates, usually making them more volatile than securities or funds with shorter durations. The longer-term performance of most bond funds has benefited from capital gains in part resulting from an extended period of declining interest rates. In the event interest rates increase, these capital gains should not be expected to recur.

The Funds may be subject to various risks in addition to those described above, in the Funds' Prospectus and in the Financial Risks in the Notes to Financial Statements. Some of these risks may include, but are not limited to, the following: real rate risk, derivative risk, small company risk, foreign security risk, high-yield security risk, specific sector investment risks and epidemic/pandemic related risk. The Funds may use derivative instruments for hedging purposes or as part of an investment strategy. Use of these instruments may involve certain costs and risks such as liquidity risk, interest rate risk, market risk, credit risk, management risk and the risk that a Fund could not close out a position when it would be most advantageous to do so. Funds investing in derivatives could lose more than the principal amount invested in these instruments. Investing in foreign securities may entail risk due to foreign economic and political developments; this risk may be enhanced when investing in emerging markets. High-yield bonds typically have a lower credit rating than other bonds. Lower rated bonds generally involve a greater risk to principal than higher rated bonds. Smaller companies may be more volatile than larger companies and may entail more risk. Concentrating investments in individual sectors may add additional risk and volatility compared to a diversified fund.

Certain Funds may pursue an Environmental, Social and Governance (ESG) investing strategy, which typically selects or excludes securities of certain issuers for reasons other than financial performance. Such strategy carries the risk that a Fund's performance will differ from similar funds that do not utilise an ESG investing strategy. For example, the application of this strategy could affect a Fund's exposure to certain sectors or types of investments, which could negatively impact a Fund's performance. There is no guarantee that the factors utilised by the Investment Advisor will reflect the opinions of any particular investor, and the factors utilised by the Investment Advisor may differ from the factors that any particular investor considers relevant in evaluating an issuer's ESG practices. Future ESG development and regulation may impact a Fund's implementation of its investment strategy. In addition, there may be cost implications arising from ESG related due diligence, increased reporting and use of third-party ESG data providers.

Classifications of Fund portfolio holdings in this report are made according to financial reporting standards. The classification of a particular portfolio holding as shown in the Schedule of Investments and other sections of this report may differ from the classification used for the Fund's compliance calculations, including those used in the Fund's Prospectus, investment objectives, regulatory, and other investment limitations and policies, which may be based on different asset class, sector or geographical classifications. All Funds are separately monitored for compliance with respect to the Prospectus and regulatory requirements. Within the Schedule of Investments specific portfolio holdings may be aggregated where investments have the same attributes (i.e. coupon rates and maturity dates).

The geographical classifications of securities in this report are classified by the country of incorporation of a holding. In certain instances, a security's country of incorporation may be different from its country of economic exposure.

Certain securities and instruments in which a Fund may invest rely in some fashion upon the London Interbank Offered Rate ("LIBOR"). LIBOR is an average interest rate, determined by the ICE Benchmark Administration, that banks charge one another for the use of short-term money. In light of the phasing out of the use of LIBOR, relevant Funds will need to transition to another benchmark (e.g., the Secured Overnight Financing Rate, which is to replace U.S. Dollar LIBOR and measures the cost of overnight borrowings through repurchase agreement transactions collateralised with U.S. Treasury securities). Any potential effects of the transition away from LIBOR on a Fund or on certain securities and instruments in which a Fund invests can be difficult to ascertain, and they may vary depending on factors. The transition may also result in a reduction in the value of certain investments held by a Fund or a reduction in the effectiveness of related Fund transactions such as hedges. Any such effects of the transition away from LIBOR, as well as other unforeseen effects, could result in losses to a Fund.

On each individual Fund Summary page in this annual report, the net performance chart measures performance assuming that all dividend and capital gain distributions were reinvested. Returns do not reflect the deduction of taxes that a shareholder would pay on: (i) Fund distributions; or (ii) the redemption of Fund shares. The net performance chart measures each Fund's performance against the performance of a broad-based securities market index (benchmark index). Each Fund's past performance, before and after taxes, is not necessarily an indication of how the Fund will perform in the future. An investment in a Fund is not a deposit in a bank and is not guaranteed or insured by any government agency. The value of and income from shares in the Fund may go up or down and you may not get back the amount you have invested in the Funds.

PIMCO Funds: Global Investors Series plc is distributed by PIMCO Europe Ltd., 11 Baker Street, London W1U 3AH, United Kingdom; PIMCO Europe GmbH, Seidlstrasse 24-24a, 80335 Munich, Germany; PIMCO Asia Pte Ltd., 8 Marina View #30-01, Asia Square Tower 1, Singapore 018960, PIMCO Asia Limited, Suite 2201, 22nd Floor, Two International Finance Centre, 8 Finance Street, Central Hong Kong and PIMCO Australia Pty Ltd., Level 19, 5 Martin Place, Sydney, New South Wales 2000, Australia; www.pimco.com.

Defined terms used and not otherwise defined in this Annual Report have the meanings set forth in the Prospectus of the Company.

verage Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 14-Feb-2019)	0.45%	(2.27%
Institutional Income (Inception 14-Feb-2019)	0.42%	(2.26%
Investor Accumulation (Inception 25-May-2021)	0.13%	(10.42%
Investor Income (Inception 20-Aug-2020)	0.06%	(6.55%
Administrative Income (Inception 14-Feb-2019)	(0.08%)	(2.75%
E Class Accumulation (Inception 01-Jul-2020)	(0.49%)	(5.74%
E Class Income (Inception 14-Feb-2019)	(0.48%)	(3.14%
H Institutional Accumulation (Inception 12-Mar-2021)	0.26%	(8.85%
H Institutional Income (Inception 12-Mar-2021)	0.18%	(8.85%
M Retail Income II (Inception 14-Feb-2019)	(0.43%)	(3.14%
Z Class Accumulation (Inception 14-Feb-2019)	1.20%	(1.61%
JPMorgan JACI Non-Investment Grade Index	4.76%	(2.18%
Classes denominated in AUD		
Institutional AUD (Hedged) Income (Inception 30-Jul-2021)	(1.57%)	(10.04%
Investor AUD (Hedged) Income (Inception 30-Sep-2020)	(2.01%)	(7.40%
JPMorgan JACI Non-Investment Grade Index (AUD Hedged)	2.47%	(7.19%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 23-Oct-2020)	(3.73%)	(8.66%
Institutional CHF (Hedged) Income (Inception 23-Oct-2020)	(3.75%)	(8.66%
E Class CHF (Hedged) Accumulation (Inception 23-Oct-2020)	(4.59%)	(9.48%
E Class CHF (Hedged) Income (Inception 23-Oct-2020)	(4.61%)	(9.48%
JPMorgan JACI Non-Investment Grade Index (CHF Hedged)	0.36%	(8.54%
Classes denominated in CNH		
Investor RMB (Hedged) Income (Inception 09-Oct-2020)	(2.83%)	(6.59%
JPMorgan JACI Non-Investment Grade Index (CNH Hedged)	1.71%	(6.09%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 25-Sep-2020)	(1.79%)	(7.73%
Institutional EUR (Hedged) Income (Inception 25-Sep-2020)	(1.82%)	(7.71%
Investor EUR (Hedged) Income (Inception 10-Sep-2020)	(2.21%)	(8.44%
E Class EUR (Hedged) Accumulation (Inception 25-Sep-2020)	(2.60%)	(8.51%
E Class EUR (Hedged) Income (Inception 25-Sep-2020)	(2.69%)	(8.52%
JPMorgan JACI Non-Investment Grade Index (EUR Hedged)	2.32%	(8.14%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 29-Jul-2021)	(0.26%)	(9.69%
Institutional GBP (Hedged) Income (Inception 06-May-2021)	(0.31%)	(10.229
JPMorgan JACI Non-Investment Grade Index (GBP Hedged)	3.77%	(9.98%
Classes denominated in HKD		
E Class HKD (Unhedged) Income (Inception 14-Feb-2019)	(0.52%)	(3.23%
M Retail HKD (Unhedged) Income II (Inception 14-Feb-2019)	(0.47%)	(3.24%
JPMorgan JACI Non-Investment Grade Index (HKD Unhedged)	4.81%	(2.28%
Classes denominated in SGD	1.0170	(2.207
	(1.08%)	/O C 10
Institutional SGD (Hedged) Income (Inception 30-Jul-2021) Investor SGD (Hedged) Income (Inception 20-Aug-2020)	(1.08%)	(9.61% (6.94%
E Class SGD (Hedged) Income (Inception 20-Aug-2020)	(1.94%)	(3.63%
M Retail SGD (Hedged) Income II (Inception 14-Feb-2019)	(2.00%)	(3.63%
JPMorgan JACI Non-Investment Grade Index (SGD Hedged)	3.05%	(2.87%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

PIMCO Asia High Yield Bond Fund seeks maximum total return consistent with prudent investment management, by investing in a combination of Fixed Income Instruments (as defined in the Prospectus) of issuers that are economically tied to Asia ex-Japan countries and related derivatives on such securities. Fixed Income Securities (as defined in the Prospectus) purchased by the Fund will be rated at least C by Moody's or equivalently by S&P or equivalently rated by Fitch (or if unrated, determined by the Investment Advisor to be of comparable quality) with the exception of mortgage-backed securities for which there is no minimum credit rating requirement.

## **Fund Insights**

- » Credit selection within tactical non-emerging markets (EM) corporate credit contributed to relative performance.
- » Overweight exposure to select Korea industrial corporate credit contributed to relative performance.
- » Underweight to Hong Kong real estate contributed to relative performance.
- » Credit selection within China property detracted from relative performance.
- » Credit selection within EM Asia quasisovereign credit detracted from relative performance.
- » Underweight exposure to Sri Lanka sovereign credit detracted from relative performance.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 02-May-2023)	_	2.60%
Institutional Income (Inception 04-Sep-2020)	4.55%	(2.51%)
Investor Accumulation (Inception 02-May-2023)	_	2.40%
Investor Income (Inception 27-Jul-2023)	_	3.70%
E Class Accumulation (Inception 04-Sep-2020)	3.60%	(3.35%)
E Class Income (Inception 01-Jun-2010)	3.62%	2.39%
Z Class Accumulation (Inception 01-Dec-2020)	5.11%	(2.50%)
JPMorgan Asia Credit Index <sup>3</sup>	7.02%	3.29%2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 02-May-2023)	_	1.30%
Institutional EUR (Hedged) Income (Inception 05-Mar-2021)	2.40%	(5.15%)
Investor EUR (Hedged) Accumulation (Inception 02-May-2023)	_	1.10%
Investor EUR (Hedged) Income (Inception 27-Jul-2023)	_	2.89%
E Class EUR (Hedged) Accumulation (Inception 05-Mar-2021)	1.45%	(5.95%)
JPMorgan Asia Credit Index (EUR Hedged) <sup>3</sup>	4.67%	(4.09%)
Classes denominated in EUR (Unhedged)		
E Class EUR (Unhedged) Accumulation (Inception 03-Jun-2011)	0.14%	2.82%
JPMorgan Asia Credit Index (EUR Unhedged) <sup>3</sup>	3.40%	4.18%
Classes denominated in GBP		
Institutional GBP (Hedged) Income (Inception 13-Aug-2021)	3.77%	(5.03%)
JPMorgan Asia Credit Index (GBP Hedged) <sup>3</sup>	6.11%	(3.78%)
Classes denominated in HKD		
E Class HKD (Unhedged) Income (Inception 04-Sep-2020)	3.71%	(3.11%)
M Retail HKD (Unhedged) Income (Inception 01-Mar-2011)	3.71%	1.07%
JPMorgan Asia Credit Index (HKD Unhedged) <sup>3</sup>	7.23%	2.24%²
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 09-Oct-2020)	3.05%	(2.77%)
E Class SGD (Hedged) Income (Inception 09-Oct-2020)	2.17%	(3.60%)
JPMorgan Asia Credit Index (SGD Hedged) <sup>3</sup>	5.41%	(2.33%)

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Asia Strategic Interest Bond Fund seeks to generate attractive and stable income. Long-term capital appreciation is a secondary objective. The Fund may invest up to 50% of its total assets in high yield Fixed Income Securities (as defined in the Prospectus). The Fund will concentrate its investments by investing at least two thirds of its total assets in Fixed Income Instruments (as defined in the Prospectus) in Asia ex-Japan but may invest up to one third of its total assets in other Fixed Income Instruments (as defined in the Prospectus) including those of government and corporate issuers outside Asia ex-Japan.

#### Fund Insights

- » Exposure to ex-China/Hong Kong corporate credit contributed to absolute performance.
- » Exposure to EM Asia sovereign credit contributed to absolute performance.
- » Exposure to EM Asia quasi-sovereign credit contributed to absolute performance.
- » Exposure to China/Hong Kong high yield corporate credit detracted from absolute performance, notably due to China property.
- » There were no other material detractors for this Fund.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

<sup>&</sup>lt;sup>3</sup> Benchmark performance for the Asia Strategic Interest Bond Fund represents the following: Inception to 31 May 2016 — [90% JPMorgan Asia Credit Index (JACI) + 10% 1 month USD Libor] \* [JPMorgan Emerging Local Markets Index (ELMI+)] / [3 month USD Libor]; 01 June 2016 onwards — JPMorgan Asia Credit Index.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 15-Apr-2009)	11.40%	5.50%
Investor Accumulation (Inception 24-Sep-2010)	11.00%	3.72%
E Class Accumulation (Inception 22-Jun-2009)	10.06%	4.02%
E Class Income (Inception 28-Jan-2011)	10.08%	2.63%
H Institutional Accumulation (Inception 29-Apr-2022)	11.24%	2.90%
H Institutional Income (Inception 29-Apr-2022)	11.16%	2.86%
M Retail Accumulation (Inception 30-Nov-2023)	_	4.10%
M Retail Income (Inception 30-Nov-2023)	_	4.07%
M Retail Income II (Inception 30-Nov-2023)	_	4.10%
Z Class Accumulation (Inception 06-Jul-2016)	12.43%	6.96%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Index <sup>3</sup>	16.36%	7.86%2
Classes denominated in CNH		
Institutional RMB (Hedged) Accumulation (Inception 30-Nov-2023)	_	3.47%
Institutional RMB (Hedged) Income (Inception 30-Nov-2023)	_	3.46%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Index (RMB Hedged) <sup>3</sup>	_	3.76%
Classes denominated in CNH (Unhedged)		
Institutional RMB (Unhedged) Accumulation (Inception 30-Nov-2023)	_	3.83%
Institutional RMB (Unhedged) Income (Inception 30-Nov-2023)	_	3.82%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Index <sup>3</sup>	_	4.11%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 15-Apr-2009)	9.02%	4.54%
E Class EUR (Hedged) Accumulation (Inception 22-Jun-2009)	7.67%	3.06%
E Class EUR (Hedged) Income (Inception 24-Jun-2011)	7.77%	1.54%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Index (EUR Hedged) <sup>3</sup>	13.65%	6.69%2
Classes denominated in GBP		
Institutional GBP (Hedged) Income (Inception 07-Apr-2010)	10.61%	3.89%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Index (GBP Hedged) <sup>3</sup>	15.15%	6.14%
Classes denominated in HKD		
M Retail HKD (Unhedged) Accumulation (Inception 30-Nov-2023)	_	4.00%
M Retail HKD (Unhedged) Income (Inception 30-Nov-2023)	_	4.07%
M Retail HKD (Unhedged) Income II (Inception 30-Nov-2023)	_	4.00%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Index <sup>3</sup>	_	4.39%
Classes denominated in SGD		
M Retail SGD (Hedged) Accumulation (Inception 30-Nov-2023)	_	3.70%
M Retail SGD (Hedged) Income (Inception 30-Nov-2023)	_	3.67%
M Retail SGD (Hedged) Income II (Inception 30-Nov-2023)	_	3.70%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Index (SGD Hedged) <sup>3</sup>	_	3.82%

## <sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

#### Investment Objective and Strategy Overview

PIMCO Balanced Income and Growth Fund (formerly PIMCO Global Core Asset Allocation Fund) seeks to maximise total return, consistent with preservation of capital and prudent investment management, by taking exposure to a wide range of asset classes, including equities, fixed income, commodities and property (as described in the Fund Supplement). The Fund can also invest in other PIMCO Funds and other collective investment schemes (in accordance with the Prospectus).

#### **Fund Insights**

- » Long exposure to U.S. equities contributed to performance, as U.S. equities had positive returns during the period.
- » Long exposure to Japanese equities contributed to performance, as Japanese equities had positive returns during the period.
- » Long exposure to Taiwanese equities contributed to performance, as Taiwanese equities had positive returns during the period.
- » Long exposure to Chinese equities detracted from performance, as Chinese equities had negative returns during the period.
- » Long exposure to agency mortgage-backed securities ("MBS") detracted from performance, as the Fund's exposure was elevated in periods when spreads widened more than when spreads tightened.
- » Long exposure to the Japanese yen ("JPY") detracted from performance, as JPY depreciated against the U.S. dollar ("USD") during the period.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

<sup>&</sup>lt;sup>3</sup> Benchmark performance for the PIMCO Balanced Income and Growth Fund represents the following: Inception to 29 November 2023 — 60% MSCI All Country World Index /40% Bloomberg Global Aggregate USD Hedged; 30 November onwards — 60% MSCI All Country World Index and 40% Bloomberg U.S. Aggregate Bond Index.

	1 Year	Class
	i icui	Inceptio
Classes denominated in USD		
Institutional Accumulation (Inception 31-Jul-2013)	9.10%	5.13%
Institutional Income (Inception 23-Sep-2014)	9.08%	4.349
Investor Accumulation (Inception 19-May-2014)	8.72%	3.919
Investor Income (Inception 19-May-2014)	8.80%	3.929
Administrative Accumulation (Inception 09-Aug-2013)	8.55%	4.549
Administrative Income (Inception 09-Aug-2013)	8.51%	4.539
Administrative Income II (Inception 12-Aug-2022)	8.53%	4.57
E Class Accumulation (Inception 28-Oct-2013)	8.12%	3.919
E Class Income (Inception 19-May-2014)	8.12%	3.369
M Retail Income II (Inception 23-Dec-2013)	8.11%	3.70
R Class Income (Inception 18-Mar-2014)	8.91%	4.249
T Class Income (Inception 16-Oct-2014)	7.68%	3.289
Z Class Income (Inception 31-Oct-2013)	9.89%	5.639
ICE BofA SOFR Overnight Rate Index <sup>3</sup>	5.20%	1.46
Classes denominated in AUD		
Investor AUD (Hedged) Income (Inception 23-May-2018)	6.87%	2.17
Z Class AUD (Hedged) Income (Inception 11-Aug-2015)	8.23%	4.55
Bloomberg AusBond Bank Bills Index	3.89%	1.62
Classes denominated in BRL		
Institutional BRL (Hedged) Accumulation (Inception 02-Jan-2018)	26.09%	0.72
ICE BofA SOFR Overnight Rate Index (BRL Hedged) <sup>3</sup>	21.60%	0.029
Classes denominated in CAD		
Investor CAD (Hedged) Income (Inception 25-Jun-2018)	7.99%	2.99
Canadian Overnight Repo Rate (CORRA) <sup>4</sup>	4.86%	1.83
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 09-Aug-2013)	4.57%	2.79
E Class CHF (Hedged) Accumulation (Inception 18-Jun-2014)	3.65%	0.79
ICE BofA SARON Overnight Rate Index <sup>5</sup>	1.49%	(0.57
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 09-Aug-2013)	6.84%	3.36
Institutional EUR (Hedged) Income (Inception 09-Aug-2013)	6.87%	3.36
Institutional EUR (Hedged) Income II (Inception 29-Jul-2014)	6.90%	2.39
Investor EUR (Hedged) Accumulation (Inception 26-Feb-2016)	6.52%	2.97
Administrative EUR (Hedged) Accumulation (Inception 09-Aug-2013)	6.33%	2.84
E Class EUR (Hedged) Accumulation (Inception 28-Oct-2013)	5.94%	2.20
E Class EUR (Hedged) Income (Inception 30-Oct-2015)	5.89%	1.37
R Class EUR (Hedged) Income (Inception 18-Jun-2014)	6.72%	2.14
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	5.44%	1.27
Euro Short-Term Rate (ESTER) Index <sup>6</sup>	3.29%	0.13
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 09-Aug-2013)	8.44%	4.17
Institutional GBP (Hedged) Income (Inception 31-Jul-2013)	8.46%	4.24
Investor GBP (Hedged) Income (Inception 29-Jan-2020)	8.09%	0.24
R Class GBP (Hedged) Income (Inception 18-Jun-2014)	8.28%	2.98
ICE BofA SONIA Overnight Rate Index <sup>7</sup>	4.78%	0.98

PIMCO Capital Securities Fund seeks to provide focused exposure to attractively priced Capital Securities (as defined in the Prospectus) together with maximum total return, consistent with preservation of capital and prudent investment management, by investing in an actively managed portfolio of Fixed Income Instruments (as defined in the Prospectus) and other securities of which at least 80% will be invested in Capital Securities in accordance with the policies set out in the Fund's Supplement. The Fund promotes environmental and social characteristics but does not have sustainable investment as its objective.

#### **Fund Insights**

- » Exposure to Additional Tier 1 bonds, and in particular to select U.K., Dutch, Spanish and French issuers, contributed to performance, as interest rates rallied and spreads tightened.
- » Exposure to senior financials, and in particular to select Swiss, U.K. and Italian issuers, contributed to performance driven by lower yields and tighter spreads.
- » Exposure to Tier 2 bonds, and in particular to Italian and German issuers, contributed to performance due to a combination of strong results, ratings upgrades and a successful capital raise.
- » Exposure to AT1s issued by a Swiss bank, which were written down following the acquisition by a local competitor.
- » There were no other material detractors for this Fund.

# PIMCO Capital Securities Fund (Cont.)

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup> (Cont.)		
	1 Year	Class Inception
Classes denominated in HKD		
M Retail HKD (Unhedged) Income (Inception 28-Jul-2017)	8.23%	2.63%
3 Month HIBOR Index	4.85%	1.91%
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 30-Jul-2021)	7.53%	(1.93%)
Investor SGD (Hedged) Income (Inception 23-May-2018)	7.16%	2.71%
Administrative SGD (Hedged) Income II (Inception 12-Aug-2022)	7.00%	3.41%
M Retail SGD (Hedged) Income II (Inception 23-Dec-2013)	6.64%	3.40%
SORA Singapore Interbank Overnight Rate Average <sup>8</sup>	3.76%	1.35%2

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

<sup>&</sup>lt;sup>3</sup> Benchmark performance for the PIMCO Capital Securities Fund represents the following: Inception to 30 June 2022 — 3 Month USD LIBOR; 01 July 2022 onwards — ICE BofA SOFR Overnight Rate Index.

<sup>&</sup>lt;sup>4</sup> Benchmark performance for the PIMCO Capital Securities Fund represents the following: Inception to 30 June 2022 — 3 Month USD LIBOR (CAD Hedged) Index; 01 July 2022 onwards — Canadian Overnight Repo Rate (CORRA).

<sup>&</sup>lt;sup>5</sup> Benchmark performance for the PIMCO Capital Securities Fund represents the following: Inception to 30 June 2021 – 3 Month USD LIBOR (Hedged to CHF) Index; 01 July 2021 onwards — ICE BofA SARON Overnight Rate Index.

<sup>&</sup>lt;sup>6</sup> Benchmark performance for the PIMCO Capital Securities Fund represents the following: Inception to 30 June 2021 — 3 Month Euribor Index; 01 July 2021 onwards — Euro Short-Term Rate (ESTER) Index.

<sup>&</sup>lt;sup>7</sup> Benchmark performance for the PIMCO Capital Securities Fund represents the following: Inception to 30 June 2021 — 3 Month GBP LIBOR Index; 01 July 2021 onwards — ICE BofA SONIA Overnight Rate Index.

Benchmark performance for the PIMCO Capital Securities Fund represents the following: Inception to 30 June 2022 — 3 Month GBP LIBOR Index; 01 July 2022 onwards — SORA Singapore Interbank Overnight Rate Average.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 23-Sep-2020)	8.62%	(1.30%)
Investor Accumulation (Inception 28-Feb-2023)	_	7.20%
Z Class Accumulation (Inception 23-Sep-2020)	9.18%	(0.77%)
Bloomberg MSCI Green Bond Index (USD Hedged)	9.55%	(3.12%)2
Classes denominated in AUD		
Institutional AUD (Hedged) Income (Inception 17-Apr-2023)	_	4.72%
Bloomberg MSCI Green Bond Index (AUD Hedged)	_	5.79%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 13-Nov-2020)	3.92%	(4.17%)
Bloomberg MSCI Green Bond Index (CHF Hedged)	4.79%	(6.13%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 23-Sep-2020)	6.32%	(2.91%)
Institutional EUR (Hedged) Income (Inception 02-Dec-2020)	6.40%	(3.35%)
E Class EUR (Hedged) Accumulation (Inception 23-Sep-2020)	5.38%	(3.77%)
Bloomberg MSCI Green Bond Index (EUR Hedged)	7.07%	(4.83%)2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 23-Sep-2020)	7.68%	(1.91%)
Institutional GBP (Hedged) Income (Inception 30-Apr-2021)	7.80%	(2.45%)
Bloomberg MSCI Green Bond Index (GBP Hedged)	8.59%	(3.85%) <sup>2</sup>
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 30-Jun-2021)	6.27%	(3.89%)
Administrative SEK (Hedged) Accumulation (Inception 08-Oct-2021)	5.73%	(4.76%)
Bloomberg MSCI Green Bond Index (SEK Hedged)	7.20%	(5.58%) <sup>2</sup>
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 26-Feb-2021)	6.95%	(2.19%)
Bloomberg MSCI Green Bond Index (SGD Hedged)	7.83%	(3.91%)

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

PIMCO Climate Bond Fund seeks optimal risk adjusted returns, consistent with prudent investment management, while giving consideration to long term climate related risks and opportunities. The Fund seeks to achieve its investment objective by investing under normal circumstances at least 80% of its total assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus), of varying maturities.

## **Fund Insights**

- » Spread tightening and positive carry in investment grade credit, particularly in financials and utilities, contributed to absolute performance.
- » Spread tightening and positive carry in high yield corporate credit, contributed to absolute performance.
- » Long exposure to hard currency emerging market debt, particularly in the utilities sector, contributed to absolute performance, as spreads on these securities tightened.
- » Long exposure to U.S. duration detracted from absolute performance as yields on the very front-end of the curve rose.
- » Long exposure to government-related bonds detracted from absolute performance, as spreads on these securities widened.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

#### Average Annual Total Return for the Period Ended 31 December 2023 Class 1 Year Inception Classes denominated in USD Institutional Accumulation (Inception 31-Aug-2006) (7.77%)(0.67%)Investor Accumulation (Inception 11-Aug-2011) (8.05%)(2.14%)E Class Accumulation (Inception 21-Sep-2007) (8.55%)(1.98%)H Institutional Accumulation (Inception 29-Apr-2022) (7.92%)(13.86%)Bloomberg Commodity Index Total Return (7.91%) $(1.92\%)^2$ Classes denominated in EUR Institutional EUR (Hedged) Accumulation (Inception 08-Jun-2010) (9.90%)(1.23%)E Class EUR (Hedged) Accumulation (Inception 07-Mar-2012) (10.71%)(3.68%) $(2.35\%)^2$ Bloomberg Commodity Index Total Return (EUR Hedged) (10.07%)Classes denominated in EUR (Unhedged) Institutional EUR (Unhedged) Accumulation (Inception 11-Jun-2021) (10.94%) 7.01% Bloomberg Commodity Index Total Return (EUR Unhedged) 8.23% (11.10%)Classes denominated in GBP Institutional GBP (Hedged) Accumulation (Inception 01-Mar-2017) (8.43%)2.78% Bloomberg Commodity Index Total Return (GBP Hedged) (8.61%)2.13% Classes denominated in GBP (Unhedged) Institutional GBP (Unhedged) Income (Inception 11-Nov-2022) (12.99%)(15.43%)Bloomberg Commodity Index Total Return (GBP Unhedged) (13.09%)(15.49%)Classes denominated in SGD E Class SGD (Hedged) Accumulation (Inception 17-Dec-2021) (9.99%)0.88% Bloomberg Commodity Index Total Return (SGD Hedged) (9.40%)3.68%

#### **Investment Objective and Strategy Overview**

Commodity Real Return Fund seeks to maximise total return consistent with prudent investment management by investing in derivative instruments (which may be listed or OTC), including swap agreements, futures, options on futures and structured notes and commodity index-linked notes, which enable it to gain exposures to any of the indices and sub-indices referencing commodities (including but not limited to any index within the Bloomberg Commodity family of indices) which meet with the requirements of and have; where necessary, been cleared by the Central Bank of Ireland. Details of any indices utilised by the Fund and the types of commodities they reference will be available from the Investment Advisor upon request. These instruments will provide exposure to the investment returns of the commodities markets without investing directly in physical commodities, and will be backed by an actively managed portfolio of global Fixed Income Instruments (as defined in the Prospectus). The Fund may also invest in common and preferred stocks as well as convertible securities of issuers in commodity-related industries.

- » Active commodity strategies, including exposure to California Carbon Allowances (CCAs) and an underweight to natural gas, contributed to relative performance as CCAs outperformed, while natural gas underperformed the broader Bloomberg Commodity Index.
- » Duration strategies in Europe, most notably exposure to Eurozone swap spreads as spreads tightened, contributed to relative performance.
- » Exposure to securitised credit, specifically collateralised debt obligations (CDOs), contributed to relative performance as CDO spreads tightened.
- » The structural allocation to global short-term Inflation-Linked Bonds (ILBs) as collateral backing the Fund's commodity exposure detracted from relative performance, as global short-term ILBs, as measured by the Bloomberg Barclays World Government Inflation-Linked Bond 1-5 Year Index (USD Hedged), underperformed the U.S. 3-Month Treasury Bill collateral within the commodity index.
- » Underweight exposure to Japanese sovereign interest rates in the first half of the period detracted from relative performance, as the financing cost of the position detracted.
- » An overweight to Italian breakeven inflation detracted from relative performance, as Italian breakevens fell.

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

# **PIMCO Credit Opportunities Bond Fund**

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 14-Oct-2011)	8.77%	3.24%
E Class Accumulation (Inception 21-Dec-2012)	7.86%	1.73%
ICE BofA SOFR Overnight Rate Index <sup>3</sup>	5.20%	1.31%2
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 17-Dec-2012)	4.49%	0.62%
ICE BofA SARON Overnight Rate Index <sup>4</sup>	1.49%	(0.55%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 14-Oct-2011)	6.54%	1.88%
E Class EUR (Hedged) Accumulation (Inception 21-Dec-2012)	5.54%	0.26%
Euro Short-Term Rate (ESTER) Index <sup>5</sup>	3.29%	0.21%2

- <sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.
- <sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.
- <sup>3</sup> Benchmark performance for the PIMCO Credit Opportunities Bond Fund represents the following: Inception to 30 June 2022 – 3 Month USD LIBOR Index; 01 July 2022 onwards — ICE BofA SOFR Overnight Rate Index.
- <sup>4</sup> Benchmark performance for the PIMCO Credit Opportunities Bond Fund represents the following: Inception to 30 June 2021 · 3 Month USD LIBOR (Hedged to CHF) Index; 01 July 2021 onwards — ICE BofA SARON Overnight Rate Index.
- 5 Benchmark performance for the PIMCO Credit Opportunities Bond Fund represents the following: Inception to 30 June 2021 — 3 Month Euribor Index; 01 July 2021 onwards — Euro Short-Term Rate (ESTER) Index.

#### **Investment Objective and Strategy Overview**

PIMCO Credit Opportunities Bond Fund seeks maximum long-term return consistent with preservation of capital and prudent investment management. The Fund will seek to achieve its investment objective by investing at least 80% of its net assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus).

- » Macro strategies, and in particular long exposure to the U.S. cash rate and U.S. curve positioning, contributed to performance.
- » Long exposure to industrial sectors, and in particular to select issuers in the real estate and capital goods sectors, contributed to performance, as spreads tightened.
- » Long exposure to select issuers in the financials sectors contributed to performance, as spreads tightened.
- » Long exposure to agency mortgages and select securitised assets detracted from performance, as spreads widened.
- » Short exposure to credit default swap indices detracted from performance, as spreads tightened.

	1 Year	Class Inception
lasses denominated in USD		
Institutional Accumulation (Inception 30-Jun-2005)	9.48%	5.24
Institutional Income (Inception 08-Sep-2008)	9.48%	5.27
Investor Accumulation (Inception 30-Apr-2013)	9.14%	2.50
Investor Income (Inception 30-Apr-2013)	9.03%	2.49
Administrative Income (Inception 21-Jul-2011)	8.98%	3.38
BM Retail Decumulation (Inception 21-Dec-2023)	_	0.25
BM Retail Income II (Inception 28-Apr-2022)	7.44%	0.49
E Class Accumulation (Inception 11-Sep-2006)	8.49%	4.25
E Class Income (Inception 31-Jul-2006)	8.49%	4.33
H Institutional Accumulation (Inception 08-Jun-2011)	9.30%	3.70
H Institutional Income (Inception 14-May-2020)	9.31%	0.63
M Retail Decumulation (Inception 21-Dec-2023)	_	0.25
M Retail Income (Inception 30-Nov-2010)	8.53%	3.20
M Retail Income II (Inception 23-Dec-2013)	8.46%	2.46
N Retail Income II (Inception 30-Oct-2020)	8.60%	(2.13
T Class Accumulation (Inception 16-Oct-2014)	8.05%	1.82
T Class Income (Inception 16-Oct-2014)	8.10%	1.83
W Class Accumulation (Inception 12-Aug-2020)	9.63%	(1.32
W Class Income (Inception 12-Aug-2020)	9.65%	(1.32
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) and JPMorgan EMBI Global (USD Hedged) <sup>3</sup>	10.84%	5.13
asses denominated in AUD		
M Retail AUD (Hedged) Income (Inception 19-Dec-2012)	6.57%	2.32
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (AUD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (AUD Hedged) and JPMorgan EMBI Global (AUD Hedged) <sup>3</sup>	8.72%	3.38
lasses denominated in CAD		
Institutional CAD (Hedged) Accumulation (Inception 20-Feb-2019)	8.62%	1.19
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (CAD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (CAD Hedged) and JPMorgan EMBI Global (CAD Hedged) <sup>3</sup>	9.87%	1.77
lasses denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 24-Jun-2011)	4.74%	1.86
Institutional CHF (Hedged) Income (Inception 31-Aug-2012)	4.71%	1.17
E Class CHF (Hedged) Accumulation (Inception 11-Sep-2019)	3.84%	(3.31
W Class CHF (Hedged) Accumulation (Inception 12-Aug-2020)	4.92%	(3.87
W Class CHF (Hedged) Income (Inception 12-Aug-2020)	4.88%	(3.85
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (CHF Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (CHF Hedged) and JPMorgan EMBI Global (CHF Hedged) <sup>3</sup>	5.91%	2.05
lasses denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 14-Feb-2007)	6.99%	3.94
Institutional EUR (Hedged) Income (Inception 17-Oct-2007)	7.04%	3.95
Investor EUR (Hedged) Accumulation (Inception 05-Jul-2007)	6.69%	3.72
Investor EUR (Hedged) Income (Inception 15-Feb-2013)	6.62%	1.04
Administrative EUR (Hedged) Accumulation (Inception 20-Jul-2007)	6.50%	3.56
E Class EUR (Hedged) Accumulation (Inception 03-Jul-2007)	6.12%	3.18
E Class EUR (Hedged) Income (Inception 16-Oct-2009)	6.07%	2.61
		2.01

Diversified Income Fund seeks to maximise total return, consistent with prudent investment management by investing at least two-thirds of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) of varying maturities.

- » Security selection within investment grade credit contributed to performance, including overweight exposure to select issuers in the banking and aircraft leasing sectors, as these securities outperformed.
- » Developed market interest rate positioning contributed to performance, in particular curve positioning in Europe, as yields decreased.
- » Security selection within high yield credit detracted from performance, including overweight exposure to select issuers in the telecommunication, media and technology sectors, as these securities underperformed.
- » Security selection within emerging markets detracted from performance, including exposure to select Chinese property developers, as these securities underperformed.
- » Tactical exposure to securitised credit detracted from performance, including non-agency and agency mortgage backed securities, as these securities underperformed.

Average Applied Tatal Datium for the Davied Ended 24 December 20221 (Cont.)		
Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup> (Cont.)	4.1/	S.
	1 Year	Class Inception
T Class EUR (Hedged) Income (Inception 30-Sep-2014)	5.57%	(0.10%)
W Class EUR (Hedged) Accumulation (Inception 12-Aug-2020)	7.14%	(3.06%)
W Class EUR (Hedged) Income (Inception 12-Aug-2020)	7.19%	(3.07%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (EUR Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (EUR Hedged) and JPMorgan EMBI Global (EUR Hedged) <sup>3</sup>	8.23%	3.64%²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 16-May-2006)	8.58%	4.90%
Institutional GBP (Hedged) Income (Inception 14-Feb-2006)	8.65%	4.84%
Administrative GBP (Hedged) Income (Inception 21-Jul-2011)	8.13%	2.68%
W Class GBP (Hedged) Accumulation (Inception 12-Aug-2020)	8.86%	(2.00%)
W Class GBP (Hedged) Income (Inception 12-Aug-2020)	8.72%	(2.01%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (GBP Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (GBP Hedged) and JPMorgan EMBI Global (GBP Hedged) <sup>3</sup>	9.74%	4.59%²
Classes denominated in JPY		
Administrative JPY (Hedged) Accumulation (Inception 08-Oct-2021)	2.72%	(7.92%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (JPY Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (JPY Hedged) and JPMorgan EMBI Global (JPY Hedged) <sup>3</sup>	4.28%	(5.67%)
Classes denominated in MXN		
Institutional MXN (Hedged) Accumulation (Inception 09-Dec-2020)	16.86%	3.23%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (MXN Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (MXN Hedged) and JPMorgan EMBI Global (MXN Hedged) <sup>3</sup>	18.07%	5.03%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 31-Mar-2006)	7.05%	4.28%
Administrative SEK (Hedged) Accumulation (Inception 30-Dec-2020)	6.52%	(4.91%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (SEK Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (SEK Hedged) and JPMorgan EMBI Global (SEK Hedged) <sup>3</sup>	8.24%	3.97%²
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 07-Nov-2019)	7.84%	(0.52%)
Administrative SGD (Hedged) Income (Inception 01-May-2019)	7.25%	0.04%
E Class SGD (Hedged) Income (Inception 01-Oct-2019)	6.90%	(1.41%)
W Class SGD (Hedged) Income (Inception 12-Aug-2020)	7.91%	(1.82%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (SGD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (SGD Hedged) and JPMorgan EMBI Global (SGD Hedged) <sup>3</sup>	9.04%	1.33%²

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

<sup>&</sup>lt;sup>3</sup> Benchmark performance for the Diversified Income Fund represents the following: Inception to 09 November 2015 1/3 each — Bloomberg Global Aggregate Credit Component (USD Hedged), ICE BofA Merrill Lynch Global High Yield BB-B Rated Constrained (USD Hedged) and JPMorgan EMBI Global; 10 November 2015 onwards 1/3 each — Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) and JPMorgan EMBI Global (USD Hedged).

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-May-2011)	9.18%	3.65%
Investor Accumulation (Inception 18-Feb-2014)	8.85%	2.73%
E Class Accumulation (Inception 16-Aug-2013)	8.29%	2.31%
E Class Income (Inception 31-May-2011)	8.15%	2.74%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) and JPMorgan EMBI Global (USD Hedged) <sup>3</sup>	11.51%	3.62% <sup>2</sup>
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 16-Aug-2011)	7.00%	2.52%
Institutional EUR (Hedged) Income II (Inception 01-Oct-2013)	6.93%	1.57%
E Class EUR (Hedged) Accumulation (Inception 11-Aug-2011)	6.02%	1.70%
E Class EUR (Hedged) Income (Inception 07-May-2013)	6.10%	0.41%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (EUR Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (EUR Hedged) and JPMorgan EMBI Global (EUR Hedged) <sup>3</sup>	9.12%	2.64%²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 23-Aug-2011)	8.61%	3.41%
Institutional GBP (Hedged) Income (Inception 22-Jan-2013)	8.59%	2.27%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (GBP Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (GBP Hedged) and JPMorgan EMBI Global (GBP Hedged) <sup>3</sup>	10.69%	3.41%²

- <sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.
- <sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.
- <sup>3</sup> Benchmark performance for the Diversified Income Duration Hedged Fund represents the following: Inception to 09 November 2015 — Bogey 4309 (Blend of the following three indices at constant. 25 year duration: 1/3 each -Bloomberg Global Aggregate Credit (USD Hedged), ICE BofA Merrill Lynch High Yield BB-B Rated Developed Markets Constrained (USD Hedged), JPMorgan EMBI Global; 10 November 2015 onwards Blend of the following three indices at constant. 25 year duration: 1/3 each — Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) and JPMorgan EMBI Global (USD Hedged).

Diversified Income Duration Hedged Fund seeks to maximise current yield, consistent with prudent investment management by investing at least 80% of its net assets in a diversified portfolio of variable and floating-rate Fixed Income Instruments (as defined in the Prospectus), Fixed Income Instruments with a duration of less than or equal to one year, and fixed rate Fixed Income Instruments.

#### **Fund Insights**

- » Security selection within investment grade credit contributed to performance, including overweight exposure to select issuers in the banking and aircraft leasing sectors, as these securities outperformed.
- » Tactical exposure to investment grade and emerging markets credit derivative index contributed to performance, as these securities outperformed cash bonds.
- » Security selection within high yield credit detracted from performance, including overweight exposure to select issuers in the telecommunication, media and technology sectors, as these securities underperformed.
- » Developed market interest rate positioning detracted from performance, in particular curve positioning in U.S., as yields decreased.
- » Security selection within emerging markets detracted from performance, including exposure to select Chinese property developers, as these securities underperformed.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 27-Jul-2022)	9.91%	6.01%
E Class Accumulation (Inception 27-Jul-2022)	8.93%	5.05%
1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets, ICE BofAML BB-B Rated Developed Markets High Yield Constrained ESG Tilt Index and JPMorgan ESG Emerging Markets Bond Index Global Diversified	10.58%	6.49%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 27-Jul-2022)	7.48%	3.40%
E Class EUR (Hedged) Accumulation (Inception 27-Jul-2022)	6.58%	2.50%
1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets (EUR Hedged), ICE BofAML BB-B Rated Developed Markets High Yield Constrained ESG Tilt Index (EUR Hedged) and JPMorgan ESG Emerging Markets Bond Index Global Diversified (EUR Hedged)	7.97%	3.66%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 27-Jul-2022)	8.95%	4.91%
1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets (GBP Hedged), ICE BofAML BB-B Rated Developed Markets High Yield Constrained ESG Tilt Index (GBP Hedged) and JPMorgan ESG Emerging Markets Bond Index Global Diversified (GBP Hedged)	9.48%	5.05%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Diversified Income ESG Fund seeks to maximise total return, consistent with prudent investment management. The Fund invests at least two-thirds of its assets in a diversified portfolio of Fixed Income Instruments of varying maturities. The Fund seeks to promote environmental and social characteristics under normal market conditions in various ways as set out in the Fund's Supplement and seeks to invest a portion of its assets in sustainable investments.

- » Interest rate positioning contributed to performance, including underweight duration exposure to select developed markets earlier in the year.
- » An overweight to investment grade credit contributed to performance, in particular over the fourth quarter, as it outperformed on a risk-adjusted basis.
- » New issue concession contributed to performance, as select bonds purchased in the primary market at attractive valuations outperformed following issuance.
- » Security selection within emerging markets detracted from performance, including underweight exposure to the debt of select sovereign issuers that outperformed.
- » Security selection within high yield credit detracted from performance, including overweight exposure to select issuers within the telecommunications and healthcare sectors earlier in the year that underperformed.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 15-Dec-2008)	7.22%	2.52%
Institutional Income (Inception 22-Feb-2010)	7.16%	2.20%
Investor Accumulation (Inception 24-Sep-2010)	6.89%	1.55%
Investor Income (Inception 24-Sep-2010)	6.84%	1.54%
Administrative Accumulation (Inception 21-Jan-2010)	6.68%	1.68%
E Class Accumulation (Inception 11-May-2010)	6.27%	1.16%
E Class Income (Inception 11-May-2010)	6.20%	1.17%
H Institutional Accumulation (Inception 12-Dec-2018)	7.08%	1.70%
R Class Accumulation (Inception 30-Nov-2012)	7.14%	1.55%
Z Class Accumulation (Inception 15-Sep-2021)	8.13%	(0.13%)
ICE BofA SOFR Overnight Rate Index <sup>3</sup>	5.20%	1.00%2
Classes denominated in AUD		
Z Class AUD (Hedged) Income (Inception 18-Mar-2014)	6.49%	3.03%
Bloomberg AusBond Bank Bills Index	3.89%	1.76%
Classes denominated in CAD		
Institutional CAD (Hedged) Accumulation (Inception 21-Sep-2018)	6.55%	1.36%
Canadian Overnight Repo Rate (CORRA) <sup>4</sup>	4.86%	1.71%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 08-Sep-2010)	2.82%	0.15%
E Class CHF (Hedged) Accumulation (Inception 18-Apr-2011)	1.92%	(0.80%)
ICE BofA SARON Overnight Rate Index <sup>5</sup>	1.49%	(0.31%)2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 21-May-2009)	4.98%	1.51%
Institutional EUR (Hedged) Income (Inception 23-Dec-2009)	4.95%	1.11%
Investor EUR (Hedged) Accumulation (Inception 31-Jan-2011)	4.56%	0.41%
Administrative EUR (Hedged) Accumulation (Inception 21-Jan-2010)	4.50%	0.55%
E Class EUR (Hedged) Accumulation (Inception 20-Nov-2009)	4.08%	0.21%
G Retail EUR (Hedged) Income (Inception 14-Dec-2010)	4.00%	(0.10%)
Euro Short-Term Rate (ESTER) Index <sup>6</sup>	3.29%	0.23%2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 15-Dec-2009)	6.55%	1.80%
Institutional GBP (Hedged) Income (Inception 27-Feb-2012)	6.56%	1.49%
E Class GBP (Hedged) Accumulation (Inception 18-Mar-2010)	5.59%	0.79%
ICE BofA SONIA Overnight Rate Index <sup>7</sup>	4.78%	0.84%2
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 11-Apr-2011)	5.39%	1.91%
1 Month NIBOR Rate Index	3.86%	1.48%
Classes denominated in SEK		
Administrative SEK (Hedged) Accumulation (Inception 18-Nov-2011)	4.59%	0.58%
ICE BofA SOFR Overnight Rate Index (SEK Hedged) <sup>3</sup>	3.22%	0.45%

- <sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.
- <sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.
- <sup>3</sup> Benchmark performance for the Dynamic Bond Fund represents the following: Inception to 30 June 2022 1 Month USD LIBOR Index; 01 July 2022 onwards ICE BofA SOFR Overnight Rate Index.
- <sup>4</sup> Benchmark performance for the Dynamic Bond Fund represents the following: Inception to 30 June 2022 1 Month LIBOR Index (CAD Hedged); 01 July 2022 onwards Canadian Overnight Repo Rate (CORRA).
- <sup>5</sup> Benchmark performance for the Dynamic Bond Fund represents the following: Inception to 30 June 2021 1 Month CHF LIBOR Index; 01 July 2021 onwards ICE BofA SARON Overnight Rate Index.
- <sup>6</sup> Benchmark performance for the Dynamic Bond Fund represents the following: Inception to 30 June 2021 1 Month Euribor Index; 01 July 2021 onwards Euro Short-Term Rate (ESTER) Index.
- <sup>7</sup> Benchmark performance for the Dynamic Bond Fund represents the following: Inception to 30 June 2021 1 Month GBP LIBOR Index; 01 July 2021 onwards ICE BofA SONIA Overnight Rate Index.

Dynamic Bond Fund seeks maximum long-term return, consistent with preservation of capital and prudent investment management by investing at least two-thirds of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) of varying maturities. The Fund may invest in both investment-grade and high yield Fixed Income Securities, subject to a maximum of 40% of assets in securities rated lower than Baa by Moody's or BBB by S&P or equivalently rated by Fitch, (or, if unrated, determined by the Investment Advisor to be of comparable quality). The Fund may invest up to 50% of its assets in Fixed Income Instruments that are economically tied to emerging market countries.

## **Fund Insights**

- » Exposure to the cash interest rate in the U.S. contributed to performance, as U.S. cash rates remained positive.
- » Long exposure to investment grade corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to U.S. duration in the front and intermediate parts of the curve contributed to performance, as U.S. front and intermediate interest rates fell.
- » Long exposure to AAA-rated collateralised loan obligations ("CLOs") contributed to performance, as spreads on these securities tightened.
- » Short exposure to the Polish zloty detracted from performance, as it appreciated against the U.S. dollar.
- » Short exposure to Polish duration detracted from performance, as Polish interest rates fell.
- » Long exposure to the Japanese yen detracted from performance, as it depreciated against the U.S. dollar.
- » Short exposure to the euro detracted from performance, as it appreciated against the U.S. dollar.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in EUR		
Institutional Accumulation (Inception 25-Feb-2016)	(0.34%)	2.23%
Institutional Income II (Inception 25-Feb-2016)	(0.39%)	2.23%
Investor Accumulation (Inception 14-Aug-2020)	(0.75%)	(2.28%)
E Class Accumulation (Inception 25-Feb-2016)	(1.35%)	1.19%
E Class Income (Inception 10-Sep-2020)	(1.44%)	(2.76%)
T Class Accumulation (Inception 20-Oct-2016)	(1.75%)	0.11%
Z Class Accumulation (Inception 01-Aug-2019)	0.47%	1.76%
Euro Short-Term Rate (ESTER) Index <sup>3</sup>	3.29%	0.09%2
Classes denominated in AUD		
BM Retail AUD (Hedged) Income II (Inception 28-Apr-2022)	(1.93%)	(5.27%)
M Retail AUD (Hedged) Income II (Inception 08-Apr-2021)	(0.97%)	(5.65%)
Bloomberg AusBond Bank Bills Index	3.89%	1.88%2
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 14-Mar-2018)	(2.52%)	0.07%
ICE BofA SARON Overnight Rate Index <sup>4</sup>	1.49%	(0.30%)
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 25-Feb-2016)	1.03%	3.13%
Institutional GBP (Hedged) Income (Inception 29-Jan-2019)	1.01%	2.48%
ICE BofA SONIA Overnight Rate Index <sup>5</sup>	4.78%	1.07%
Classes denominated in ILS		
Institutional ILS (Hedged) Accumulation (Inception 27-Sep-2022)	0.10%	(0.40%)
SHIR Shekel Overnight Risk Free Rate	4.60%	4.25%
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 30-Jul-2021)	0.23%	(5.23%)
M Retail SGD (Hedged) Income II (Inception 18-Dec-2020)	(0.85%)	(4.29%)
SORA Singapore Interbank Overnight Rate Average	3.76%	1.80%
Classes denominated in USD		
Institutional USD (Hedged) Accumulation (Inception 25-Feb-2016)	1.98%	4.31%
Institutional USD (Hedged) Income II (Inception 30-Apr-2021)	1.93%	(3.64%)
BM Retail USD (Hedged) Income II (Inception 28-Apr-2022)	(0.06%)	(3.71%)
E Class USD (Hedged) Accumulation (Inception 15-Mar-2017)	1.04%	2.27%
H Institutional USD (Hedged) Accumulation (Inception 05-Aug-2020)	1.78%	(0.77%)
M Retail USD (Hedged) Income II (Inception 08-Jan-2020)	1.00%	0.76%
T Class USD (Hedged) Accumulation (Inception 09-Sep-2021)	0.59%	(6.51%)
ICE BofA SOFR Overnight Rate Index <sup>6</sup>	5.20%	1.70%2

#### <sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

#### **Investment Objective and Strategy Overview**

Dynamic Multi-Asset Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management, by taking exposure to a wide range of asset classes, such as Equity Securities (as defined in the Prospectus) and equity-related securities, Fixed Income Instruments (as defined in the Prospectus) and currencies as well as commodity-related instruments and property related instruments (though not direct commodity and property investments) which are provided for under the investment policy of the Fund as outlined in the Prospectus. The Fund promotes environmental and social characteristics but does not have sustainable investment as its objective.

## **Fund Insights**

- » Long exposure to select emerging market currencies contributed to returns, as these appreciated against the euro.
- » Long exposure to Taiwanese equities contributed to returns, as prices increased.
- » Long exposure to U.K. duration in the second half of the period contributed to returns, as U.K. yields fell.
- » Short exposure to European equities detracted from returns, as prices increased.
- » Short exposure to U.S. equities in the first half of the period detracted from returns, as prices increased.
- » Long exposure to U.S. Treasury Inflation Protected Securities (TIPS) detracted from returns, as U.S. breakeven inflation expectations fell.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

<sup>&</sup>lt;sup>3</sup> Benchmark performance for the Dynamic Multi-Asset Fund represents the following: Inception to 30 June 2021 — 1 Month Euribor Index; 01 July 2021 onwards — Euro Short-Term Rate (ESTER) Index.

<sup>&</sup>lt;sup>4</sup> Benchmark performance for the Dynamic Multi-Asset Fund represents the following: Inception to 30 June 2021 — 1 Month CHF LIBOR Index; 01 July 2021 onwards — ICE BofA SARON Overnight Rate Index.

<sup>&</sup>lt;sup>5</sup> Benchmark performance for the Dynamic Multi-Asset Fund represents the following: Inception to 30 June 2021 — 1 Month GBP LIBOR Index; 01 July 2021 onwards — ICE BofA SONIA Overnight Rate Index.

<sup>6</sup> Benchmark performance for the Dynamic Multi-Asset Fund represents the following: Inception to 30 June 2022 — 1 Month USD LIBOR Index; 01 July 2022 onwards — ICE BofA SOFR Overnight Rate Index.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 11-Dec-2007)	15.91%	2.40%
Institutional Income (Inception 18-Apr-2008)	15.84%	2.21%
Investor Accumulation (Inception 18-Aug-2010)	15.42%	0.72%
E Class Accumulation (Inception 19-Nov-2008)	14.74%	3.10%
E Class Income (Inception 08-Jul-2010)	14.64%	0.40%
H Institutional Accumulation (Inception 26-Feb-2021)	15.62%	1.01%
Z Class Income (Inception 18-Nov-2008)	16.90%	4.97%
JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (Unhedged)	12.70%	2.08%2
Classes denominated in EUR		
Institutional EUR (Unhedged) Accumulation (Inception 16-Apr-2010)	12.03%	2.81%
Institutional EUR (Unhedged) Income (Inception 23-Jun-2010)	11.90%	2.27%
Investor EUR (Unhedged) Accumulation (Inception 20-Dec-2019)	11.54%	0.83%
E Class EUR (Unhedged) Accumulation (Inception 02-Jul-2009)	10.85%	3.17%
E Class EUR (Unhedged) Income (Inception 12-Dec-2018)	10.92%	3.35%
JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (EUR Unhedged)	8.89%	3.81%2
Classes denominated in GBP		
Institutional GBP (Unhedged) Accumulation (Inception 27-Jun-2008)	9.40%	5.42%
JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (GBP Unhedged)	6.34%	5.05%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Emerging Local Bond Fund seeks to maximise total return, consistent with prudent investment management. The Fund will normally invest at least 80% of its assets in Fixed Income Instruments (as defined in the Prospectus) denominated in currencies of countries with emerging securities markets, which may be represented by forwards or derivatives such as options, futures contracts, or swap agreements.

## **Fund Insights**

- » Overweight exposure to Dominican Republic local duration contributed to performance, as Dominican local yields fell.
- » Underweight exposure to the Turkish lira contributed to performance, as the Turkish currency weakened.
- » Overweight exposure to European and Australian duration contributed to performance, as yields in Europe and Australia fell.
- » Exposure to the Russian ruble through Russian local bonds detracted from performance, as the Russian ruble weakened.
- » Underweight exposure to the Polish zloty detracted from performance, as the Polish currency strengthened.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

# **Emerging Local Bond ESG Fund**

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 27-Jul-2022)	15.61%	15.05%
Institutional Income (Inception 27-Jul-2022)	15.64%	15.07%
Investor Accumulation (Inception 27-Jul-2022)	15.15%	14.65%
Investor Income (Inception 27-Jul-2022)	15.25%	14.68%
E Class Accumulation (Inception 27-Jul-2022)	14.43%	13.93%
E Class Income (Inception 27-Jul-2022)	14.41%	13.88%
Z Class Accumulation (Inception 23-Sep-2022)	16.71%	19.71%
JPMorgan ESG Government Bond Index-Emerging Markets Global Diversified Index	14.06%	13.94%²
Classes denominated in EUR		
Institutional EUR (Unhedged) Accumulation (Inception 27-Jul-2022)	11.68%	8.18%
Institutional EUR (Unhedged) Income (Inception 27-Jul-2022)	11.61%	8.20%
Investor EUR (Unhedged) Accumulation (Inception 27-Jul-2022)	11.29%	7.84%
Investor EUR (Unhedged) Income (Inception 27-Jul-2022)	11.23%	7.82%
E Class EUR (Unhedged) Accumulation (Inception 27-Jul-2022)	10.62%	7.16%
E Class EUR (Unhedged) Income (Inception 27-Jul-2022)	10.63%	7.13%
JPMorgan ESG Government Bond Index-Emerging Markets Global Diversified Index (EUR Unhedged)	10.20%	7.16%
Classes denominated in GBP		
Institutional GBP (Unhedged) Income (Inception 28-Jun-2023)	_	4.54%
JPMorgan ESG Government Bond Index-Emerging Markets Global Diversified Index (GBP Unhedged)	_	3.84%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

#### **Investment Objective and Strategy Overview**

Emerging Local Bond ESG Fund seeks to maximise total return, consistent with prudent investment management. The Fund will normally invest at least 80% of its assets in Fixed Income Instruments denominated in currencies of countries with emerging securities markets. The Fund seeks to promote environmental and social characteristics under normal market conditions in various ways as set out in the Fund's Supplement and seeks to invest a portion of its assets in sustainable investments.

- » Overweight exposure to U.S., European, and Australian duration contributed to performance, as yields in the U.S., Europe, and Australia fell.
- » Overweight exposure to Dominican Republic local duration contributed to performance, as Dominican local yields fell.
- » Underweight exposure to the Turkish lira contributed to performance, as the Turkish currency weakened.
- » Underweight exposure to Chinese local duration detracted from performance, as Chinese local yields fell.
- » Underweight exposure to Romanian local duration detracted from performance, as Romanian local yields fell.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

verage Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inceptio
Classes denominated in USD		
Institutional Accumulation (Inception 31-Jul-2001)	11.76%	7.49%
Institutional Income (Inception 13-Dec-2001)	11.73%	6.899
Investor Accumulation (Inception 25-Apr-2002)	11.38%	6.169
Administrative Accumulation (Inception 29-May-2003)	11.22%	5.139
BM Retail Decumulation (Inception 21-Dec-2023)	_	0.32
BM Retail Income II (Inception 28-Apr-2022)	9.65%	1.889
E Class Accumulation (Inception 31-Mar-2006)	10.76%	3.899
E Class Income (Inception 28-Oct-2005)	10.80%	4.04
H Institutional Accumulation (Inception 17-Oct-2002)	11.57%	7.039
H Institutional Income (Inception 03-Sep-2020)	11.61%	(2.079
M Retail Decumulation (Inception 21-Dec-2023)	_	0.329
M Retail Income (Inception 30-Nov-2010)	10.80%	2.69
M Retail Income II (Inception 23-Dec-2013)	10.72%	2.06
Z Class Income (Inception 18-Nov-2008)	12.66%	7.14
JPMorgan Emerging Markets Bond Index (EMBI) Global	10.45%	6.73
lasses denominated in AUD		
M Retail AUD (Hedged) Income (Inception 19-Dec-2012)	8.81%	1.34
JPMorgan Emerging Markets Bond Index (EMBI) Global (AUD Hedged)	8.20%	2.12
lasses denominated in CHF		
Institutional CHF (Hedged) Income (Inception 16-Dec-2005)	6.94%	2.78
JPMorgan Emerging Markets Bond Index (EMBI) Global (CHF Hedged)	5.50%	2.90
classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 17-Dec-2002)	9.24%	5.46
Institutional EUR (Hedged) Income (Inception 20-Dec-2010)	9.16%	2.24
Investor EUR (Hedged) Accumulation (Inception 20-Dec-2019)	8.82%	(2.90
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	8.27%	2.56
JPMorgan Emerging Markets Bond Index (EMBI) Global (EUR Hedged)	7.78%	5.30
lasses denominated in EUR (Unhedged)		
Institutional EUR (Unhedged) Accumulation (Inception 09-Feb-2018)	8.00%	3.36
JPMorgan Emerging Markets Bond Index (EMBI) Global (EUR Unhedged)	6.71%	3.09
classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 05-Feb-2004)	10.85%	5.21
Institutional GBP (Hedged) Income (Inception 30-Dec-2005)	10.90%	4.27
JPMorgan Emerging Markets Bond Index (EMBI) Global (GBP Hedged)	9.23%	5.36
classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 02-Jul-2018)	10.02%	1.53
E Class SGD (Hedged) Accumulation (Inception 15-Feb-2007)	9.09%	2.97
JPMorgan Emerging Markets Bond Index (EMBI) Global (SGD Hedged)	8.60%	4.17

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Emerging Markets Bond Fund seeks to maximise total return, consistent with prudent investment management by investing at least 80% of its assets in Fixed Income Instruments (as defined in the Prospectus) of issuers that economically are tied to countries with emerging securities markets.

- » Tactical exposure to emerging market (EM) duration in local currency and emerging market (EM) duration in euro contributed to performance, as interest rates fell in the belly and the long end of the curves.
- » Overweight exposure to Venezuelan sovereign debt contributed to performance, as spreads tightened.
- » Overweight exposure to Ukrainian corporate debt contributed to performance, as spreads tightened.
- » Underweight exposure to EM spreads detracted from performance, as spreads tightened.
- » Security selection within Chinese corporate debt detracted from performance, as spreads widened.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 16-Apr-2010)	10.54%	3.31%
Institutional Income (Inception 10-Jul-2019)	10.60%	(0.91%)
Administrative Accumulation (Inception 10-Jul-2019)	10.08%	(1.40%)
Administrative Income (Inception 10-Jul-2019)	10.05%	(1.41%)
E Class Accumulation (Inception 05-Feb-2021)	9.73%	(5.60%)
E Class Income (Inception 05-Feb-2021)	9.60%	(5.64%)
Z Class Accumulation (Inception 01-Mar-2023)	_	10.60%
JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified <sup>3</sup>	10.26%	3.78%2
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 09-Apr-2021)	5.75%	(6.68%)
JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified (CHF Hedged) <sup>3</sup>	5.31%	(6.42%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 16-Oct-2013)	8.13%	0.49%
Institutional EUR (Hedged) Income (Inception 30-Oct-2017)	8.14%	(1.83%)
E Class EUR (Hedged) Accumulation (Inception 31-Aug-2018)	7.19%	(1.77%)
JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified (EUR Hedged) <sup>3</sup>	7.59%	0.96%2
Classes denominated in GBP		
Institutional GBP (Hedged) Income (Inception 12-Dec-2019)	9.65%	(2.53%)
JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified (GBP Hedged) <sup>3</sup>	9.03%	(2.79%)
Classes denominated in GBP (Unhedged)		
Institutional GBP (Unhedged) Income (Inception 11-Dec-2020)	4.25%	(3.26%)
JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified (GBP Unhedged) <sup>3</sup>	4.04%	(2.93%)
Classes denominated in NOK		
Investor NOK (Hedged) Accumulation (Inception 17-Mar-2014)	8.04%	1.20%
JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified (NOK Hedged) <sup>3</sup>	7.80%	1.73%
Classes denominated in SEK		
Investor SEK (Hedged) Accumulation (Inception 06-Feb-2014)	7.83%	0.25%
Administrative SEK (Hedged) Accumulation (Inception 08-Oct-2021)	7.66%	(7.72%)
JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified (SEK Hedged) <sup>3</sup>	7.56%	0.98%2

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Emerging Markets Bond ESG Fund seeks to maximise total return, consistent with the preservation of capital, prudent investment management and sustainable investing (by explicitly integrating environmental, social and governance factors into the investment process as further outlined in the Supplement), by investing at least 80% of its assets in an actively-managed diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) of issuers that are economically tied to countries with emerging securities markets. Exposure to such issuers may be achieved through direct investment in Fixed Income Securities (as defined in the Prospectus) or through the use of financial derivative instruments (as further set out in the Fund Supplement). All securities will be selected according to the Investment Advisor's internal sustainability screening process designed to incorporate Environmental, Social and Governance (ESG) factors and which includes an exclusion strategy provided by the socially responsible advisor (as defined in the Prospectus) on a periodic basis.

# Fund Insights

- » Tactical exposure to emerging market (EM) duration in local currency and emerging market (EM) duration in euro contributed to performance, as interest rates fell in the belly and the long end of the curves.
- » Overweight exposure to Ukrainian corporate debt contributed to performance, as spreads tightened.
- » Underweight exposure to Saudi Arabian debt contributed to performance, as spreads widened.
- » Underweight exposure to EM spreads detracted from performance, as spreads tightened.
- » Security selection within Chinese corporate debt detracted from performance, as spreads widened.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

<sup>3</sup> Benchmark performance for the Emerging Markets Bond ESG Fund represents the following: Inception to 01 August 2019 – JPMorgan Emerging Markets Bond Index (EMBI) Global adjusted for Socially Responsible Investment (SRI) filter; 02 August 2019 onwards — JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 12-Nov-2009)	6.85%	3.62%
E Class Accumulation (Inception 27-Feb-2012)	5.90%	1.83%
JPMorgan Corporate Emerging Markets Bond Index Diversified (CEMBI)	8.53%	4.89%2
Classes denominated in CHF		
E Class CHF (Hedged) Accumulation (Inception 25-May-2012)	1.45%	(0.17%)
JPMorgan Corporate Emerging Markets Bond Diversified Index (CHF Hedged)	3.95%	1.92%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 19-Feb-2010)	4.56%	2.21%
E Class EUR (Hedged) Accumulation (Inception 02-Mar-2010)	3.70%	1.19%
JPMorgan Corporate Emerging Markets Bond Diversified Index (EUR Hedged)	6.11%	3.41%2

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Emerging Markets Corporate Bond Fund seeks maximum total return, consistent with preservation of capital and prudent investment management, by investing under normal circumstances at least 80% of its assets in an actively managed diversified portfolio consisting of Fixed Income Instruments (as defined in the Prospectus) that are economically tied to emerging market countries including Fixed Income Instruments that are issued by corporate issuers that are economically tied to emerging market countries.

#### **Fund Insights**

- » Tactical exposure to emerging market (EM) duration in local currency and emerging market (EM) duration in euro contributed to performance, as interest rates fell in the belly and the long end of the curves.
- » Security selection within Ukrainian corporate debt contributed to performance, as spreads tightened.
- » Underweight exposure to Zambian corporate debt contributed to performance, as spreads widened.
- » Underweight exposure to EM spreads detracted from performance, as spreads tightened.
- » Security selection within Chinese corporate debt detracted from performance, as spreads widened.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

# **PIMCO Emerging Markets Opportunities Fund**

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 04-Jun-2019)	11.91%	3.02%
E Class Accumulation (Inception 02-Oct-2023)	_	7.80%
E Class Income (Inception 02-Oct-2023)	_	7.79%
Z Class Accumulation (Inception 08-Jun-2022)	12.67%	8.06%
50% JPMorgan EMBI Global Index/50% JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (USD Unhedged)	11.60%	0.47%2
Classes denominated in EUR		
Institutional EUR (Partially Hedged) Accumulation (Inception 04-Jun-2019)	9.25%	1.34%
E Class EUR (Partially Hedged) Accumulation (Inception 19-Apr-2022)	8.24%	0.70%
50% JPMorgan EMBI Global Index (EUR Hedged)/50% JPMorgan Government Bond Index- Emerging Markets Global Diversified Index (EUR Unhedged)	8.38%	(0.37%) <sup>2</sup>
Classes denominated in GBP		
Institutional GBP (Partially Hedged) Income (Inception 29-Mar-2022)	9.58%	2.70%
50% JPMorgan EMBI Global Index (GBP Hedged)/50% JPMorgan Government Bond Index- Emerging Markets Global Diversified Index (GBP Unhedged)	7.84%	2.54%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

#### **Investment Objective and Strategy Overview**

PIMCO Emerging Markets Opportunities Fund seeks maximum total return consistent with prudent investment management, by investing in a combination of fixed income securities (which are similar to loans and pay a fixed or variable rate of interest) issued by companies or governments that are economically tied to emerging market countries, related derivatives on such fixed income securities and emerging market currencies.

#### **Fund Insights**

- » Overweight exposure to Dominican Republic local duration contributed to performance, as Dominican local yields fell.
- » Overweight exposure to European and Australian duration contributed to performance, as European and Australian vields fell.
- » Underweight exposure to the Turkish lira contributed to performance, as the Turkish currency weakened.
- » Underweight exposure to the Polish zloty detracted from performance, as the Polish currency strengthened.
- » Underweight exposure to the Mexican peso detracted from performance, as the Mexican currency strengthened.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

# **Emerging Markets Short-Term Local Currency Fund**

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
E Class Accumulation (Inception 19-Nov-2008)	9.21%	1.56%
JPMorgan Emerging Local Markets Index Plus (Unhedged)	8.44%	1.44%
Classes denominated in EUR		
Institutional EUR (Unhedged) Accumulation (Inception 20-Jan-2010)	6.46%	2.95%
E Class EUR (Unhedged) Accumulation (Inception 02-Jul-2009)	5.46%	2.39%
JPMorgan Emerging Local Markets Index Plus (EUR Unhedged)	4.77%	2.93%2

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

#### Investment Objective and Strategy Overview

**Emerging Markets Short-Term Local Currency** Fund seeks maximum total return, consistent with preservation of capital and prudent investment management, by investing at least 80% of its assets in currencies of, or in Fixed Income Instruments (as defined in the Prospectus) denominated in currencies of, emerging markets. The Investment Advisor has a broad discretion to identify countries that it considers to qualify as emerging markets. The Investment Advisor will select the Fund's country and currency composition based on its evaluation of relative interest rates, inflation rates, exchange rates, monetary and fiscal policies, trade and current account balances, and other specific factors the Investment Advisor believes to be relevant. The Fund is likely to concentrate its investments in Asia, Africa, the Middle East, Latin America and the emerging countries of Europe. The Fund may invest in instruments whose return is based on the return of an emerging market security such as a derivative instrument, rather than investing directly in emerging market securities. The average portfolio duration of this Fund varies based on the Investment Advisor's forecast for interest rates and, under normal market conditions, is not expected to exceed two years. The Fund may invest all of its assets in high yield securities, subject to a maximum of 15% of its assets in securities rated lower than B by Moody's or S&P or equivalently rated by Fitch (or, if unrated, determined by the Investment Advisor to be of comparable quality).

## **Fund Insights**

- » Underweight exposure to the Turkish lira contributed to performance, as the Turkish currency weakened.
- » Off-benchmark exposure to Dominican Republic local duration contributed to performance, as Dominican local yields fell.
- » Overweight exposure to the Hungarian forint contributed to performance, as the Hungarian currency strengthened.
- » Underweight exposure to the Polish zloty detracted from performance, as the Polish currency strengthened.
- » Overweight exposure to the Czech koruna detracted from performance, as the Czech currency weakened in the second half of the year.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 29-Apr-2021)	5.95%	(0.08%)
Institutional Income (Inception 29-Apr-2021)	5.98%	(0.07%)
E Class Accumulation (Inception 29-Apr-2021)	4.96%	(0.98%)
E Class Income (Inception 29-Apr-2021)	4.91%	(1.01%)
Bloomberg U.S. Aggregate Index	5.53%	(2.72%)
Classes denominated in AUD		
Institutional AUD (Hedged) Income (Inception 19-Nov-2021)	4.04%	(1.76%)
R Class AUD (Hedged) Income (Inception 29-Apr-2021)	3.88%	(1.36%)
Bloomberg U.S. Aggregate (AUD Hedged) Index	3.53%	(3.97%)2
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 29-Apr-2021)	1.43%	(2.91%)
E Class CHF (Hedged) Income (Inception 29-Apr-2021)	0.43%	(3.78%)
Bloomberg U.S. Aggregate (CHF Hedged) Index	0.82%	(5.71%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 29-Apr-2021)	3.60%	(1.90%)
Institutional EUR (Hedged) Income (Inception 21-May-2021)	3.57%	(1.99%)
E Class EUR (Hedged) Accumulation (Inception 25-Jun-2021)	2.67%	(3.13%)
E Class EUR (Hedged) Income (Inception 29-Apr-2021)	2.63%	(2.79%)
Bloomberg U.S. Aggregate (EUR Hedged) Index	3.01%	(4.71%)2
Classes denominated in GBP		
Institutional GBP (Hedged) Income (Inception 29-Apr-2021)	5.08%	(0.79%)
Bloomberg U.S. Aggregate (GBP Hedged) Index	4.47%	(3.58%)
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 01-Mar-2023)	_	3.68%
Bloomberg U.S. Aggregate (NOK Hedged) Index	_	3.98%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 29-Oct-2021)	3.59%	(2.31%)
Administrative SEK (Hedged) Accumulation (Inception 12-May-2022)	3.09%	0.14%
Bloomberg U.S. Aggregate (SEK Hedged) Index	3.07%	(5.91%)2
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 29-Apr-2021)	4.39%	(0.68%)
Bloomberg U.S. Aggregate (SGD Hedged) Index	3.78%	(3.43%)

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

PIMCO ESG Income Fund seeks high current income, consistent with prudent investment management and sustainable investing (by explicitly integrating environmental, social and governance ("ESG") factors into the investment process as further outlined in the Supplement). Long-term capital appreciation is a secondary objective.

- » Long exposure to the cash interest rate in the U.S. contributed to performance, from carry.
- » Long exposure to investment grade credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to high yield credit contributed to performance, as spreads on these securities tightened.
- » Holdings of U.S. agency and commercial mortgage-backed securities detracted from performance, as spreads on these securities widened.
- » Short exposure to Japanese duration in the intermediate part of the curve detracted from performance, as Japanese interest rates fell.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in EUR		
Institutional Accumulation (Inception 31-Dec-1998)	7.88%	3.44%
Institutional Income (Inception 07-Jan-2003)	7.84%	3.12%
Investor Accumulation (Inception 08-May-2002)	7.47%	3.04%
E Class Accumulation (Inception 31-Mar-2006)	6.90%	1.80%
E Class Income (Inception 10-Oct-2005)	6.85%	1.59%
FTSE Euro Broad Investment-Grade Index	7.25%	3.22%2
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 30-Jun-2006)	5.63%	1.88%
FTSE Euro Broad Investment-Grade (CHF Hedged) Index	5.00%	1.88%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Euro Bond Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management. The Fund seeks to achieve its investment objective by investing at least two-thirds of its assets in a diversified portfolio of Euro-denominated Fixed Income Instruments (as defined in the Prospectus) of varying maturities. The Fund promotes environmental and social characteristics but does not have sustainable investment as its objective.

#### **Fund Insights**

- » Curve positioning in the Euro Bloc, namely overweight in the belly of the curve, contributed to relative performance, as interest rates fell.
- » Long exposure to securitised credit, mainly via U.K. and European residential mortgage backed securities and European collateralised loan obligations, contributed to relative performance, as spreads tightened.
- » Duration positioning in U.S. rates, including long exposure at the end of the year, contributed to relative performance, as yields fell during November and December.
- » Security selection within bank capital detracted from performance, as exposure to subordinated debt, in particular from a select Swiss bank, underperformed.
- » Short exposure to Japanese duration earlier in the year detracted from relative performance, as yields fell.
- » Underweight exposure to non-financial investment grade corporates contributed to relative performance, as spreads tightened.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

#### 1 Year Class Inception Classes denominated in EUR Institutional Accumulation (Inception 31-Jan-2008) 2.81% 9.21% Institutional Income II (Inception 01-Oct-2013) 9.19% 1.52% E Class Accumulation (Inception 25-May-2010) 1.41% 8.23% H Institutional Accumulation (Inception 07-Jun-2019) 9.32% (1.39%)H Institutional Income II (Inception 07-Jun-2019) 9.34% (1.39%)Bloomberg Euro-Aggregate Credit Index 7.81% 2.62%2

#### **Investment Objective and Strategy Overview**

Euro Credit Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management. The Fund invests at least two-thirds of its assets in a diversified portfolio of Euro-denominated Fixed Income Instruments (as defined in the Prospectus) of varying maturities, which may be represented by direct or indirect holdings in credit-related Fixed Income Securities (as defined in the Prospectus) or derivative instruments such as options, futures swaps or credit default swaps. The Fund promotes environmental and social characteristics but does not have sustainable investment as its objective.

- » Macro strategies contributed to performance due to duration positioning in developed markets.
- » Security selection within the banks and brokerage sector contributed to performance, as select overweight issuers outperformed.
- » Security selection within emerging markets external debt contributed to performance, as a select overweight issuer outperformed.
- » Exposure to mortgage backed securities detracted from performance, as the sector underperformed.
- » Underweight exposure to the automotive sector detracted from performance, as the sector outperformed.

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in EUR		
Institutional Accumulation (Inception 28-Feb-2011)	8.71%	3.26%
Institutional Income (Inception 28-Feb-2011)	8.60%	3.27%
Investor Accumulation (Inception 13-Dec-2019)	8.41%	(0.83%)
Investor Income (Inception 29-May-2012)	8.29%	2.89%
E Class Accumulation (Inception 28-Feb-2011)	7.69%	2.34%
E Class Income (Inception 28-Feb-2011)	7.74%	2.34%
T Class Accumulation (Inception 30-Sep-2014)	7.28%	0.33%
T Class Income (Inception 30-Sep-2014)	7.32%	0.33%
Bloomberg Euro Aggregate 1-10 Year Bond Index	6.39%	1.83%²

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Euro Income Bond Fund seeks to maximise current income, consistent with prudent investment management. Long-term capital appreciation is a secondary objective. The Fund invests at least two-thirds of its assets in a diversified portfolio of Euro-denominated bonds and other Fixed Income Instruments (as defined in the Prospectus) of varying maturities. The Fund will seek to maintain a high level of dividend income by investing in a broad array of fixed income sectors which in the Investment Advisor's view typically generate elevated levels of income. The Fund promotes environmental and social characteristics but does not have sustainable investment as its objective.

#### **Fund Insights**

- » Exposure to the European cash interest rate contributed to performance, as European cash rates remained positive.
- » Long exposure to investment grade corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to European interest rates contributed to performance, as European interest rates fell.
- » Long exposure to high yield corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to U.S. agency mortgage backed securities detracted from performance, as spreads on these securities widened.
- » Long exposure to U.S. dollar debt in China detracted from performance, as the price of these securities depreciated.
- » Long exposure to the Japanese yen and Australian dollar detracted from performance, as it depreciated against the euro.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

# **Euro Long Average Duration Fund**

#### Class 1 Year Inception Classes denominated in EUR Institutional Accumulation (Inception 21-Apr-2006) 10.09% 4.27% E Class Accumulation (Inception 03-Nov-2023) 13.30% Bloomberg Euro Government (Germany, France, Netherlands) over 15 years Index<sup>3</sup> 9.04% 3.21%2

- <sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.
- <sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.
- 3 Benchmark performance for the Euro Long Average Duration Fund represents the following: Inception to 30 March 2011 -Citigroup Euro Broad Investment-Grade (EuroBIG) Bond > 15 Years Index; 31 March 2011 to 30 January 2012 — Citigroup Euro Broad Investment-Grade (EuroBIG) Bond AAA rated > 15 Years Index; 31 January 2012 onwards — Bloomberg Euro Government (Germany, France, Netherlands) over 15 years Index.

#### **Investment Objective and Strategy Overview**

Euro Long Average Duration Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management. The Fund seeks to achieve its investment objective by investing at least two-thirds of its assets in a diversified portfolio of Euro-denominated Fixed Income Instruments (as defined in the Prospectus). Under normal market conditions, at least two-thirds of the duration of the Fund will derive from exposure to Euro-denominated government and/or government-related Fixed Income Instruments.

#### Fund Insights

- » Curve positioning in the Euro Bloc, namely an overweight in the belly of the curve, as well as instrument selection contributed to performance, as interest rates fell.
- » Long exposure to securitised credit, mainly via U.K. and European residential mortgage backed securities and European collateralised loan obligations contributed to performance, as spreads tightened.
- » Positioning within Japan earlier in the year through an underweight exposure to Japanese duration and an overweight exposure to Japanese currency (JPY) detracted from performance, as Japanese interest rates fell and the JPY weakened versus the USD (the funding currency).
- » Long exposure to Danish mortgages earlier in the year detracted from relative performance, as spreads widened.

#### 1 Year Class Inception Classes denominated in EUR Institutional Accumulation (Inception 31-Jan-2006) 4.40% 1.18% E Class Accumulation (Inception 31-Mar-2006) 3.65% 0.42% ICE BofA 3-Month German Treasury Bill Index<sup>3</sup> 0.84%2 3.18%

- <sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.
- <sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.
- <sup>3</sup> Benchmark performance for the Euro Short-Term Fund represents the following: Inception to 30 June 2021 1 Month Euribor Index; 01 July 2021 to 31 August 2023 — Euro Short-Term Rate (ESTER) Index; 01 September 2023 onwards ICE BofA 3-Month German Treasury Bill Index.

#### **Investment Objective and Strategy Overview**

Euro Short-Term Fund seeks maximum current income consistent with the preservation of capital and daily liquidity. The Fund seeks to achieve its investment objective by investing at least two-thirds of its assets in a diversified portfolio of Euro-denominated Fixed Income Instruments (as defined in the Prospectus) with varying maturities although the average portfolio duration is not expected to exceed one and a half years. The Fund promotes environmental and social characteristics but does not have sustainable investment as its objective.

#### **Fund Insights**

- » Long exposure to securitised credit, mainly via UK and European residential mortgagebacked securities and European collateralised loan obligations, contributed to performance, as spreads tightened.
- » Long exposure to investment grade corporate credit contributed to performance, as spreads tightened.
- » Duration positioning in the Eurozone, including long exposure during the fourth quarter, contributed to performance, as interest rates fell during the fourth quarter.
- » Duration positioning in the U.S., including long exposure during May and June, detracted from performance, as interest rates rose during May and June.
- » Long exposure to the Japanese yen detracted from performance, as the currency depreciated against the U.S. dollar.

# PIMCO European High Yield Bond Fund

#### Class 1 Year Inception Classes denominated in EUR Institutional Accumulation (Inception 31-Jan-2020) 13.77% 2.63% E Class Accumulation (Inception 22-Dec-2022) 12.80% 12.47% E Class Income (Inception 17-Apr-2023) 9.70% Z Class Accumulation (Inception 31-Jan-2020) 14.47% 3.19% ICE BofA Merrill Lynch BB-B European Currency High Yield Constrained Index 12.44% 1.17%2

#### **Investment Objective and Strategy Overview**

PIMCO European High Yield Bond Fund seeks maximum total return consistent with prudent investment management. The Fund invests at least two-thirds of its assets in a diversified portfolio of high yield Fixed Income Instruments that are rated lower than BBB by S&P, or equivalently rated by Moody's or Fitch or if unrated, determined by the Investment Advisor to be of comparable quality. In normal market conditions the Fund may invest up to 20% of the Fund's assets in high yield Fixed Income Instruments that are rated CCC or lower by S&P, or equivalently rated by Moody's or Fitch, or if unrated, determined by the Investment Advisor to be of comparable quality. The Fund promotes environmental and social characteristics but does not have sustainable investment as its objective.

- » An underweight exposure to and security selection within finance and brokerage contributed to performance, as the sector as well as select underweight issuers underperformed the broader market.
- » Security selection within healthcare contributed to performance, as select overweight issuers outperformed.
- » Security selection within the wireline telecom sector contributed to performance, as a select overweight issuer outperformed.
- » Security selection within the banking sector detracted from performance, as exposure to subordinated debt, and in particular from a select Swiss bank, underperformed.
- » An underweight exposure to and security selection within the food and beverage sector detracted from performance, as the sector outperformed the broader market while exposure to a select issuer underperformed.

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

# **PIMCO European Short-Term Opportunities Fund**

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in EUR		
Institutional Accumulation (Inception 05-Jul-2011)	4.18%	1.10%
E Class Accumulation (Inception 25-Mar-2013)	3.72%	(0.22%)
H Institutional Accumulation (Inception 08-Jan-2020)	3.98%	(0.18%)
Euro Short-Term Rate (ESTER) Index <sup>3</sup>	3.31%	1.16%2

- <sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.
- <sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.
- <sup>3</sup> Benchmark performance for the PIMCO European Short-Term Opportunities Fund represents the following: Inception to 29 September 2012 PIMCO European Advantage Government 1-3 Year Bond Index; 30 September 2012 to 16 January 2020 Bloomberg Euro Aggregate ex Treasury 1-3 Year Index; 17 January 2020 onwards Euro Short-Term Rate (ESTER). Since inception benchmark return calculated since 30 June 2011.

### Investment Objective and Strategy Overview

PIMCO European Short-Term Opportunities Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management. The Fund invests at least two-thirds of its assets in a diversified portfolio of Pan-European denominated (i.e. the various currencies of Europe) Fixed Income Instruments of varying maturities. The average portfolio duration of the Fund will normally vary from 0 to 5 years based on the Investment Advisor's forecast for interest rates.

#### **Fund Insights**

- » Long exposure to securitised credit, mainly via UK and European residential mortgage backed securities and European collateralised loan obligations contributed to performance, as spreads tightened.
- » Long exposure to European duration contributed to performance, as interest rates fell.
- » Long exposure to senior financials contributed to performance, as spreads tightened.
- » Long exposure to Danish covered bonds detracted from performance, as spreads widened.
- » Long exposure to Italian and U.S. breakevens detracted from performance, as inflation expectations fell.
- » Short exposure to Japanese duration earlier in the year detracted from performance, as yields fell.

# **Global Advantage Fund**

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 09-Jun-2009)	7.45%	2.47%
PIMCO Global Advantage Bond Index (GLADI) (London Close)	6.63%	1.94%
Classes denominated in CHF		
Institutional CHF (Partially Hedged) Income (Inception 02-Aug-2011)	1.76%	1.17%
PIMCO Global Advantage Bond Index (GLADI) (CHF, Partially Hedged) (London Close)	0.87%	0.62%
Classes denominated in EUR		
Institutional EUR (Partially Hedged) Accumulation (Inception 24-May-2010)	4.98%	2.23%
E Class EUR (Partially Hedged) Accumulation (Inception 06-May-2010)	3.96%	1.23%
PIMCO Global Advantage Bond Index (GLADI) (EUR, Partially Hedged) (London Close)	4.18%	1.76%2
Classes denominated in NOK		
Institutional NOK (Partially Hedged) Accumulation (Inception 05-Mar-2012)	7.34%	3.56%
PIMCO Global Advantage Bond Index (GLADI) (NOK, Partially Hedged) (London Close)	6.59%	3.07%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

### **Investment Objective and Strategy Overview**

Global Advantage Fund seeks to achieve maximum long-term return, consistent with the preservation of capital and prudent investment management, by investing 80% of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) that are economically tied to at least three countries (one of which may be the United States).

- » Select exposure to emerging markets external debt contributed to relative performance, as spreads tightened.
- » Duration positioning in euro bloc rates, including underweight exposure during the first 10 months of the year, contributed to relative performance, as yields rose during the first 10 months of the year.
- » Security selection within financials contributed to relative performance, as select overweight issuers outperformed the broader market.
- » Underweight exposure to non-financial investment grade corporate credit detracted from relative performance, as spreads tightened.
- » Underweight exposure to Chinese duration detracted from relative performance, as yields fell.
- » Positioning within developed market currencies, mainly through a long exposure to the Japanese yen, detracted from relative performance, as the currency depreciated against the U.S. dollar.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
3	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 12-Mar-1998)	8.05%	4.88%
Institutional Income (Inception 18-Apr-2001)	8.01%	4.56%
Investor Accumulation (Inception 01-Mar-1999)	7.68%	4.37%
Investor Income (Inception 23-Jan-2001)	7.66%	4.20%
Administrative Accumulation (Inception 14-Jun-2004)	7.51%	3.88%
E Class Accumulation (Inception 31-Mar-2006)	7.10%	3.37%
E Class Income (Inception 28-Oct-2005)	7.08%	3.33%
H Institutional Accumulation (Inception 15-Oct-2002)	7.87%	4.24%
H Institutional Income (Inception 14-Feb-2020)	7.86%	(0.22%)
M Retail Income II (Inception 26-Apr-2017)	7.08%	1.14%
T Class Accumulation (Inception 16-Oct-2014)	6.68%	1.38%
T Class Income (Inception 16-Oct-2014)	6.76%	1.38%
W Class Accumulation (Inception 12-Aug-2020)	8.14%	(0.90%)
W Class Income (Inception 12-Aug-2020)	8.18%	(0.90%)
W Class Income II (Inception 23-Feb-2023)	_	6.54%
Bloomberg Global Aggregate (USD Hedged) Index <sup>3</sup>	7.15%	4.14%2
Classes denominated in USD (Currency Exposure)		
Institutional (Currency Exposure) Accumulation (Inception 13-Dec-2002)	6.90%	3.81%
Institutional (Currency Exposure) Income (Inception 23-Mar-2006)	6.87%	3.41%
E Class (Currency Exposure) Accumulation (Inception 19-May-2010)	5.96%	1.51%
E Class (Currency Exposure) Income (Inception 19-May-2010)	5.86%	1.51%
H Institutional (Currency Exposure) Accumulation (Inception 26-Feb-2021)	6.73%	(4.70%)
Bloomberg Global Aggregate (USD Unhedged) Index <sup>3</sup>	5.72%	2.95%2
Classes denominated in CAD		
Institutional CAD (Hedged) Accumulation (Inception 21-Sep-2018)	7.22%	1.54%
Bloomberg Global Aggregate (CAD Hedged) Index <sup>3</sup>	6.33%	1.22%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 08-May-2003)	3.50%	2.32%
Institutional CHF (Hedged) Income (Inception 10-Apr-2003)	3.51%	2.36%
Investor CHF (Hedged) Accumulation (Inception 28-Jun-2011)	3.12%	1.39%
E Class CHF (Hedged) Accumulation (Inception 13-Jun-2018)	2.58%	(1.61%)
W Class CHF (Hedged) Accumulation (Inception 12-Aug-2020)	3.60%	(3.35%)
W Class CHF (Hedged) Income (Inception 12-Aug-2020)	3.64%	(3.33%)
Bloomberg Global Aggregate (CHF Hedged) Index <sup>3</sup>	2.52%	1.51%2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 04-Apr-2003)	5.71%	3.33%
Institutional EUR (Hedged) Income (Inception 12-Apr-2005)	5.71%	3.18%
Investor EUR (Hedged) Accumulation (Inception 02-Feb-2005)	5.33%	2.82%
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	4.76%	2.37%
E Class EUR (Hedged) Income (Inception 29-Jan-2016)	4.74%	(0.39%)
G Retail EUR (Hedged) Income (Inception 12-Dec-2012)	4.78%	0.33%
R Class EUR (Hedged) Accumulation (Inception 30-Nov-2012)	5.40%	0.96%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	4.41%	(0.33%)
W Class EUR (Hedged) Accumulation (Inception 12-Aug-2020)	5.77%	(2.53%)
W Class EUR (Hedged) Income (Inception 12-Aug-2020)	5.82%	(2.49%)
Bloomberg Global Aggregate (EUR Hedged) Index <sup>3</sup>	4.73%	2.46%2

Global Bond Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management. The Fund seeks to achieve it investment objective by investing at least two-thirds of its assets in a diversified portfolio of Fixed Income instruments (as defined in the Prospectus) denominated in major world currencies.

- » Curve positioning in the Euro bloc, particularly an overweight to the intermediate section of the curve, contributed to relative performance as yields fell during the third and fourth quarters.
- » Instrument selection in the Euro bloc, namely a preference for interest rate swaps as swap spreads tightened, contributed to relative performance.
- » Overweight exposure to duration in the dollar bloc, particularly in Australia during the first and fourth quarters, contributed to relative performance as yields fell.
- » Underweight exposure to non-financial investment grade credit detracted from relative performance as spreads tightened.
- » Long exposure to the Japanese yen detracted from relative performance as the currency depreciated against the US dollar.
- » Underweight exposure to duration in China detracted from relative performance as yields fell.

verage Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup> (Cont.)		
	1 Year	Class Inception
Classes denominated in EUR (Currency Exposure)		
Institutional EUR (Currency Exposure) Accumulation (Inception 20-Feb-2013)	3.35%	2.65%
Bloomberg Global Aggregate (EUR Unhedged) Index <sup>3</sup>	2.14%	2.07%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 16-Apr-2003)	7.26%	4.33%
Institutional GBP (Hedged) Income (Inception 01-Jun-2004)	7.27%	4.34%
Investor GBP (Hedged) Accumulation (Inception 14-Apr-2005)	6.90%	3.71%
W Class GBP (Hedged) Accumulation (Inception 12-Aug-2020)	7.44%	(1.41%)
W Class GBP (Hedged) Income (Inception 12-Aug-2020)	7.39%	(1.44%)
Bloomberg Global Aggregate (GBP Hedged) Index <sup>3</sup>	6.22%	3.51%
Classes denominated in GBP (Currency Exposure)		
Institutional GBP (Currency Exposure) Accumulation (Inception 09-Mar-2018)	0.94%	1.28%
Bloomberg Global Aggregate (GBP Unhedged) Index <sup>3</sup>	(0.25%)	0.88%
Classes denominated in HKD		
M Retail HKD (Unhedged) Income II (Inception 26-Apr-2017)	7.07%	1.18%
Bloomberg Global Aggregate (HKD Unhedged) Index <sup>3</sup>	7.20%	1.68%
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 30-Jun-2005)	6.03%	4.29%
Investor NOK (Hedged) Accumulation (Inception 26-Jul-2006)	5.66%	4.24%
W Class NOK (Hedged) Accumulation (Inception 13-Apr-2021)	6.13%	(2.37%)
Bloomberg Global Aggregate (NOK Hedged) Index <sup>3</sup>	5.21%	3.41%
Classes denominated in NZD		
Institutional NZD (Hedged) Income (Inception 01-Nov-2004)	7.55%	6.17%
Bloomberg Global Aggregate (NZD Hedged) Index <sup>3</sup>	6.59%	5.27%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 08-Nov-2004)	5.73%	3.48%
Administrative SEK (Hedged) Accumulation (Inception 02-Jul-2021)	5.21%	(3.92%)
Bloomberg Global Aggregate (SEK Hedged) Index <sup>3</sup>	4.81%	2.55%
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 07-Aug-2009)	6.48%	4.27%
Institutional SGD (Hedged) Income (Inception 23-Feb-2023)	_	5.12%
M Retail SGD (Hedged) Income II (Inception 23-Feb-2023)	_	4.26%
W Class SGD (Hedged) Income II (Inception 23-Feb-2023)	_	5.23%
Bloomberg Global Aggregate (SGD Hedged) Index <sup>3</sup>	5.49%	2.81%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.
<sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.
<sup>3</sup> Benchmark performance for the Global Bond Fund represents the following: Inception to 30 November 2000 — JPMorgan GBI Global Index Hedged in USD; 01 December 2000 onwards — Bloomberg Global Aggregate (USD Hedged) Index.

Average Annual Total Return for the Period Ended 31 December 2023		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 12-Jan-2017)	7.46%	1.87%
Institutional Income (Inception 03-Apr-2020)	7.53%	0.26%
Investor Accumulation (Inception 07-Nov-2018)	7.13%	1.54%
E Class Income (Inception 08-Mar-2019)	6.48%	0.48%
Bloomberg Global Aggregate (USD Hedged) Index	7.15%	1.67%2
Classes denominated in AUD		
Z Class AUD (Hedged) Income (Inception 12-Jan-2017)	6.20%	1.81%
Bloomberg Global Aggregate Index (AUD Hedged)	5.31%	1.09%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 12-Jan-2017)	2.94%	(0.81%)
E Class CHF (Hedged) Accumulation (Inception 01-Sep-2022)	2.07%	(1.05%)
Bloomberg Global Aggregate (CHF Hedged) Index	2.52%	(1.06%)2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 12-Jan-2017)	5.11%	(0.17%)
Institutional EUR (Hedged) Income (Inception 12-Jan-2017)	5.12%	(0.18%)
E Class EUR (Hedged) Accumulation (Inception 09-Feb-2017)	4.26%	(1.05%)
Bloomberg Global Aggregate (EUR Hedged) Index	4.73%	(0.40%)2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 03-Jun-2020)	6.76%	(1.02%)
Institutional GBP (Hedged) Income (Inception 12-Jan-2017)	6.74%	0.88%
Bloomberg Global Aggregate (USD Hedged) denominated in GBP	6.22%	0.65%2
Classes denominated in GBP (Currency Exposure)		
Institutional GBP (Currency Exposure) Income (Inception 04-Aug-2022)	0.31%	(2.64%)
Bloomberg Global Aggregate (GBP Unhedged) Index	(0.25%)	(3.20%)
Classes denominated in GBP (Unhedged)		
Institutional GBP (Unhedged) Income (Inception 11-Dec-2020)	1.32%	(0.90%)
Bloomberg Global Aggregate (GBP Unhedged) Index	1.10%	(0.48%)
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 12-Jan-2017)	5.44%	0.92%
Bloomberg Global Aggregate (NOK Hedged) Index	5.21%	0.77%
Classes denominated in NZD	3.2.70	01,7,0
	7.020/	1 600/
Institutional NZD (Hedged) Income (Inception 05-Apr-2017) Bloomberg Global Aggregate (NZD Hedged) Index	7.02% 6.59%	1.60% 1.48%
Classes denominated in SEK	U.J570	1.4070
	F 470/	(2.250()
Institutional SEK (Hedged) Accumulation (Inception 20-May-2021)	5.17%	(3.35%)
Administrative SEK (Hedged) Accumulation (Inception 18-May-2023)	4.040/	3.14%
Bloomberg Global Aggregate (SEK Hedged) Index	4.81%	(3.18%) <sup>2</sup>

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Global Bond ESG Fund seeks to maximise total return, consistent with the preservation of capital, prudent investment management and sustainable investing (by explicitly integrating environmental, social and governance factors into the investment process as further outlined in the Supplement). The Fund seeks to achieve its investment objective by investing at least two-thirds of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) denominated in major world currencies.

#### **Fund Insights**

- » Duration positioning in euro bloc rates, including underweight exposure during the first 10 months of the year followed by overweight exposure at the end of the year, contributed to relative performance, as interest rates rose throughout the year and then fell in the last two months.
- » Selection within financials contributed to relative performance, as select overweight issuers outperformed the broader market.
- » Overweight exposure to dollar bloc duration, particularly the belly of the curve in Australia, contributed to relative performance, as interest rates fell.
- » Positioning within developed markets currencies, namely long exposure to the Japanese yen, detracted from relative performance, as the yen depreciated against the U.S. dollar.
- » Underweight exposure to Chinese duration detracted from relative performance, as interest rates fell.
- » Underweight exposure to non-financial investment grade corporate credit detracted from relative performance, as spreads tightened.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-Mar-2003)	9.53%	4.41%
Institutional Income (Inception 09-Nov-2005)	9.48%	4.47%
Investor Accumulation (Inception 28-Feb-2006)	9.16%	4.07%
Administrative Accumulation (Inception 14-Sep-2004)	8.97%	4.04%
E Class Income (Inception 30-Apr-2008)	8.52%	3.60%
H Institutional Accumulation (Inception 12-Dec-2018)	9.34%	1.90%
Z Class Accumulation (Inception 30-Oct-2019)	10.04%	1.22%
Bloomberg Global Aggregate ex-USD (USD Hedged) Index <sup>3</sup>	8.32%	3.48%2
Classes denominated in USD (Currency Exposure)		
E Class (Currency Exposure) Income (Inception 04-Oct-2016)	6.42%	(1.50%)
Bloomberg Global Aggregate ex-USD (USD Unhedged) Index <sup>3</sup>	5.72%	(1.33%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 04-Apr-2006)	7.31%	3.63%
Bloomberg Global Aggregate ex-USD (EUR Hedged) Index <sup>3</sup>	5.99%	2.49%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Global Bond Ex-US Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management. The Fund seeks to achieve its investment objective by investing at least 70% of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) of issuers, having their registered office or predominant operations outside the US, representing at least three non-US countries.

#### **Fund Insights**

- » Curve positioning in the Euro bloc, particularly an overweight to the intermediate section of the curve, contributed to relative performance as yields fell during the third and fourth quarters.
- » Instrument selection in the Euro bloc, namely a preference for interest rate swaps as swap spreads tightened, contributed to relative performance.
- » Security selection within senior financials contributed to relative performance.
- » Underweight exposure to duration in China detracted from relative performance as yields fell.
- » Long exposure to the Japanese yen detracted from relative performance as the currency depreciated against the U.S. dollar.
- » Underweight exposure to non-financial investment grade credit detracted from relative performance as spreads tightened.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

<sup>&</sup>lt;sup>3</sup> Benchmark performance for the Global Bond Ex-US Fund represents the following: Inception to 19 January 2016 — FTSE World Government Bond Ex-U.S. Index (USD Hedged); 20 January 2016 onwards — Bloomberg Global Aggregate ex-USD

verage Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inceptio
Classes denominated in USD		
Institutional Accumulation (Inception 30-Jun-2005)	13.04%	5.98%
Institutional Income (Inception 30-Dec-2005)	13.05%	6.00%
Investor Accumulation (Inception 22-Jun-2016)	12.63%	4.30%
Investor Income (Inception 31-Oct-2023)	_	8.06%
Administrative Accumulation (Inception 27-Jun-2008)	12.47%	5.54%
Administrative Income (Inception 11-Dec-2015)	12.43%	4.66%
BM Retail Income II (Inception 28-Apr-2022)	10.85%	3.87%
E Class Accumulation (Inception 11-Sep-2006)	12.01%	4.97%
E Class Income (Inception 31-Jul-2006)	12.05%	5.04%
H Institutional Accumulation (Inception 29-Aug-2008)	12.89%	6.00%
H Institutional Income (Inception 22-Mar-2013)	12.75%	4.23%
M Retail Income (Inception 30-Nov-2010)	12.05%	4.48%
M Retail Income II (Inception 23-Dec-2013)	12.08%	3.41%
R Class Accumulation (Inception 30-Nov-2012)	12.78%	4.37%
T Class Accumulation (Inception 16-Oct-2014)	11.57%	3.15%
T Class Income (Inception 16-Oct-2014)	11.60%	3.15%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into USD <sup>3</sup>	13.24%	6.32%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 16-Feb-2010)	8.29%	4.00%
Institutional CHF (Hedged) Income (Inception 31-Aug-2012)	8.27%	2.729
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into CHF <sup>3</sup>	8.22%	4.34%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 02-May-2008)	10.58%	4.60%
Institutional EUR (Hedged) Income (Inception 30-Dec-2005)	10.55%	4.819
Investor EUR (Hedged) Accumulation (Inception 05-Jan-2011)	10.19%	3.479
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	9.60%	3.79%
E Class EUR (Hedged) Income (Inception 29-Apr-2016)	9.57%	1.60%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into EUR <sup>3</sup>	10.62%	4.96%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 25-May-2012)	12.24%	4.42%
Institutional GBP (Hedged) Income (Inception 30-Dec-2005)	12.06%	5.56%
E Class GBP (Hedged) Income (Inception 15-Jun-2009)	11.18%	5.41%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into GBP <sup>3</sup>	12.19%	5.73%
Classes denominated in SGD		
E Class SGD (Hedged) Income (Inception 25-Apr-2016)	10.41%	3.27%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into SGD <sup>3</sup>	11.42%	4.58%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Global High Yield Bond Fund seeks to maximise total return, consistent with prudent investment management. The Fund seeks to achieve its investment objective by investing at least two-thirds of its total net assets in a diversified portfolio of high yield Fixed Income Instruments (as defined in the Prospectus) denominated in major world currencies that are rated lower than Baa by Moody's or lower than BBB by S&P or equivalently rated by Fitch.

- » Security selection within finance and brokerage contributed to performance, as select underweight issuers underperformed while a new issue from a select issuer outperformed.
- » Underweight exposure to and security selection within the wireline telecom sector contributed to performance, as the sector underperformed the broader market while a select underweight issuer underperformed.
- » Underweight exposure to the real estate sector, as the sector underperformed the broader market.
- » Security selection within the banking sector detracted from performance, as exposure to subordinated debt, and in particular from a select Swiss bank, underperformed.
- » Security selection within the wireless telecom sector, as a select overweight issuer underperformed the broader market.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

<sup>&</sup>lt;sup>3</sup> Benchmark performance for the Global High Yield Fund represents the following: Inception to 31 March 2014 — ICE BofA Merrill Lynch Global High Yield, BB-B Rated, Constrained Index; 01 April 2014 onwards — ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into USD.

rerage Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inceptio
Classes denominated in USD		
Institutional Accumulation (Inception 18-Apr-2008)	9.30%	4.35%
Institutional Income (Inception 23-Jul-2003)	9.19%	4.51%
Investor Accumulation (Inception 15-Feb-2005)	8.88%	3.91%
Investor Income (Inception 22-Jan-2009)	8.84%	4.59%
Administrative Accumulation (Inception 21-Jan-2009)	8.70%	4.42%
Administrative Income (Inception 21-Jan-2009)	8.68%	4.43%
BM Retail Decumulation (Inception 21-Dec-2023)	_	0.179
E Class Accumulation (Inception 10-Dec-2008)	8.35%	4.20%
E Class Income (Inception 30-Apr-2008)	8.32%	3.37%
H Institutional Accumulation (Inception 29-Aug-2008)	9.09%	4.31%
H Institutional Income (Inception 25-May-2018)	9.06%	1.40%
M Retail Decumulation (Inception 21-Dec-2023)	_	0.27%
M Retail Income (Inception 28-Sep-2012)	8.22%	1.79%
M Retail Income II (Inception 23-Dec-2013)	8.34%	1.97%
R Class Accumulation (Inception 30-Nov-2012)	9.06%	2.319
R Class Income (Inception 30-Nov-2012)	9.02%	2.32%
T Class Accumulation (Inception 16-Oct-2014)	7.89%	1.119
W Class Accumulation (Inception 12-Aug-2020)	9.41%	(1.75%
W Class Income (Inception 12-Aug-2020)	9.41%	(1.729
Bloomberg Global Aggregate Credit Index (USD Hedged)	8.68%	3.83%
Classes denominated in USD (Currency Exposure)		
Institutional (Currency Exposure) Accumulation (Inception 02-Aug-2013)	9.96%	1.76%
Institutional (Currency Exposure) Income (Inception 06-Sep-2016)	9.90%	0.869
H Institutional (Currency Exposure) Accumulation (Inception 26-Feb-2021)	9.68%	(4.24%
Bloomberg Global Aggregate Credit Index (USD Unhedged)	9.24%	1.689
Classes denominated in AUD		
Institutional AUD (Hedged) Income (Inception 07-Apr-2020)	7.26%	(0.199
Investor AUD (Hedged) Income (Inception 25-Jun-2018)	6.97%	0.309
Bloomberg Global Aggregate Credit Index (AUD Hedged)	6.66%	1.139
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 10-Dec-2009)	4.53%	2.069
Institutional CHF (Hedged) Income (Inception 06-Feb-2015)	4.67%	(0.319
Investor CHF (Hedged) Accumulation (Inception 10-May-2011)	4.15%	0.969
Investor CHF (Hedged) Income (Inception 22-Jan-2009)	4.16%	2.809
Administrative CHF (Hedged) Accumulation (Inception 31-Jan-2013)	3.98%	(0.079
E Class CHF (Hedged) Accumulation (Inception 06-Mar-2012)	3.65%	0.189
W Class CHF (Hedged) Accumulation (Inception 12-Aug-2020)	4.60%	(4.23
Bloomberg Global Aggregate Credit Index (CHF Hedged)	3.87%	2.41%
Classes denominated in CZK		
Institutional CZK (Hedged) Income (Inception 19-May-2015)	10.71%	1.78%
Bloomberg Global Aggregate Credit Index (CZK Hedged)	10.00%	1.94%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 15-Sep-2003)	6.78%	3.519
Institutional EUR (Hedged) Income (Inception 15-Sep-2008)	6.80%	3.46%
Investor EUR (Hedged) Accumulation (Inception 08-May-2006)	6.44%	3.00%
Investor EUR (Hedged) Income (Inception 22-Jan-2009)	6.49%	3.44%
Administrative EUR (Hedged) Accumulation (Inception 17-Feb-2009)	6.28%	3.17%

Global Investment Grade Credit Fund seeks to maximise total return, consistent with the preservation of capital and prudent investment management by investing at least two-thirds of its assets in a diversified portfolio of investment grade corporate Fixed Income Instruments (as defined in the Prospectus).

# Fund Insights

- » Duration strategies, and in particular duration positioning within EUR duration, contributed to performance.
- » An underweight exposure to the government-related sector contributed to performance, as agency and supranational issuers underperformed the broader market on an excess return basis.
- » Security selection within finance companies contributed to performance, as select overweight issuers outperformed the broader market.
- » Security selection within banking detracted from performance, as exposure to subordinated debt, and in particular from a select Swiss bank, underperformed.
- » Security selection within emerging markets external debt detracted from performance amid market movements in connection with select legacy Russian positions.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup> (Cont.)		
Average Annual Total Neturn for the Ferrou Linded 31 December 2023 (Cont.)	1 Year	Class
	i ieai	Inception
Administrative EUR (Hedged) Income (Inception 17-Feb-2009)	6.34%	3.17%
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	5.88%	2.39%
E Class EUR (Hedged) Income (Inception 09-Sep-2010)	5.87%	1.26%
R Class EUR (Hedged) Income (Inception 30-Nov-2012)	6.49%	0.73%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	5.49%	(0.66%)
W Class EUR (Hedged) Accumulation (Inception 12-Aug-2020)	6.98%	(3.41%)
W Class EUR (Hedged) Income (Inception 12-Aug-2020)	6.95%	(3.41%)
Bloomberg Global Aggregate Credit Index (EUR Hedged)	6.13%	2.80%2
Classes denominated in EUR (Currency Exposure)		
Institutional EUR (Currency Exposure) Accumulation (Inception 16-Aug-2012)	6.22%	2.67%
E Class EUR (Currency Exposure) Income (Inception 12-Dec-2018)	5.20%	0.70%
Bloomberg Global Aggregate Credit Index (EUR Unhedged)	5.54%	2.77%2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 02-Sep-2005)	8.39%	3.94%
Institutional GBP (Hedged) Income (Inception 11-Jul-2008)	8.31%	4.10%
Investor GBP (Hedged) Income (Inception 22-Jan-2009)	8.04%	4.11%
Administrative GBP (Hedged) Income (Inception 30-Jan-2009)	7.81%	3.92%
E Class GBP (Hedged) Income (Inception 31-Mar-2009)	7.46%	3.61%
R Class GBP (Hedged) Income (Inception 30-Nov-2012)	8.04%	1.63%
W Class GBP (Hedged) Accumulation (Inception 12-Aug-2020)	8.47%	(2.37%)
W Class GBP (Hedged) Income (Inception 12-Aug-2020)	8.44%	(2.34%)
Bloomberg Global Aggregate Credit Index (GBP Hedged)	7.64%	3.37%2
Classes denominated in HKD		
Administrative HKD (Unhedged) Income (Inception 28-Jul-2017)	8.85%	0.91%
M Retail HKD (Unhedged) Income (Inception 28-Jul-2017)	8.30%	0.51%
Bloomberg Global Aggregate Credit Index (USD Hedged) Index denominated in HKD	8.73%	1.87%
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 18-Jan-2012)	7.15%	3.05%
Bloomberg Global Aggregate Credit Index (NOK Hedged)	6.57%	2.86%
Classes denominated in SEK	0.57 /0	2.0070
Institutional SEK (Hedged) Accumulation (Inception 04-Dec-2009)	6.83%	3.08%
Administrative SEK (Hedged) Accumulation (Inception 13-Dec-2012)	6.21%	0.68%
Bloomberg Global Aggregate Credit Index (SEK Hedged)	6.18%	2.67%
Classes denominated in SGD	0.1070	2.07 /0-
	7.520/	2.050/
Institutional SGD (Hedged) Income (Inception 30-Oct-2015)	7.53%	2.05%
Investor SGD (Hedged) Income (Inception 23-May-2018)	7.26%	0.70%
Administrative SGD (Hedged) Income (Inception 22-Sep-2017)	7.00%	0.20%
E Class SGD (Hedged) Income (Inception 18-Jul-2012)	6.69%	1.66%
W Class SGD (Hedged) Income (Inception 13-Oct-2020)	7.62%	(2.54%)
Bloomberg Global Aggregate Credit Index (SGD Hedged)	6.91%	2.49%2

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative. <sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 28-Sep-2018)	8.55%	2.35%
Institutional Income (Inception 19-Jul-2019)	8.53%	0.66%
Investor Accumulation (Inception 04-May-2021)	8.17%	(2.81%)
E Class Accumulation (Inception 28-Feb-2020)	7.60%	(1.76%)
E Class Income (Inception 28-Feb-2020)	7.59%	(1.76%)
Z Class Accumulation (Inception 20-Jun-2019)	9.14%	1.36%
Bloomberg Global Aggregate Credit Index (USD Hedged)	8.68%	2.13%2
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 28-Sep-2018)	3.83%	(0.46%)
Institutional CHF (Hedged) Income (Inception 28-Feb-2020)	3.85%	(3.37%)
E Class CHF (Hedged) Accumulation (Inception 28-Feb-2020)	3.04%	(4.23%)
E Class CHF (Hedged) Income (Inception 28-Feb-2020)	2.85%	(4.26%)
Bloomberg Global Aggregate Credit Index (CHF Hedged)	3.87%	(0.71%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 28-Sep-2018)	6.18%	0.26%
Institutional EUR (Hedged) Income (Inception 28-Feb-2020)	6.26%	(2.56%)
Investor EUR (Hedged) Accumulation (Inception 05-Jan-2023)	_	5.00%
Investor EUR (Hedged) Income (Inception 05-Jan-2023)	_	5.08%
E Class EUR (Hedged) Accumulation (Inception 28-Feb-2020)	5.18%	(3.47%)
E Class EUR (Hedged) Income (Inception 28-Feb-2020)	5.14%	(3.48%)
Bloomberg Global Aggregate Credit Index (EUR Hedged)	6.13%	0.01%2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 28-Sep-2018)	7.75%	1.30%
Institutional GBP (Hedged) Income (Inception 01-May-2019)	7.58%	0.43%
E Class GBP (Hedged) Accumulation (Inception 28-Feb-2020)	6.83%	(2.51%)
Bloomberg Global Aggregate Credit Index (GBP Hedged)	7.64%	1.06%2
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 03-Nov-2022)	6.16%	8.65%
Administrative SEK (Hedged) Accumulation (Inception 27-Nov-2019)	5.64%	(2.03%)
Bloomberg Global Aggregate Credit Index (SEK Hedged)	6.18%	(1.67%)

# <sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

#### **Investment Objective and Strategy Overview**

Global Investment Grade Credit ESG Fund seeks to maximise total return, consistent with preservation of capital, prudent investment management and sustainable investing (by explicitly integrating environmental, social and governance factors into the investment process as further outlined in the Supplement). The Fund seeks to achieve its investment objective by investing at least two-thirds of its assets in a diversified portfolio of investment grade corporate Fixed Income Instruments (as defined in the Prospectus).

- » Macro strategies contributed to performance due to duration positioning in developed markets.
- » Security selection within emerging markets external debt, as overweight exposure to select ESG bonds contributed to performance.
- » An underweight to the government-related sector and in particular to supranationals contributed to performance, as the sector underperformed the broader market on an excess return basis during the year.
- » Foreign currencies positioning in developed markets, and in particular a modest long exposure to the Japanese yen, detracted from performance.
- » Security selection within the banking sector detracted from performance amid the broader volatility in the sector earlier in the year.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 18-Feb-2014)	5.25%	2.22%
Investor Accumulation (Inception 05-Oct-2016)	4.90%	2.53%
E Class Accumulation (Inception 18-Feb-2014)	4.32%	1.30%
Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (USD Hedged)	5.03%	2.19%2
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 18-Feb-2014)	1.01%	(0.02%)
Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (CHF Hedged)	0.65%	(0.12%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 18-Feb-2014)	3.22%	0.57%
Institutional EUR (Hedged) Income (Inception 17-Jan-2017)	3.17%	0.82%
E Class EUR (Hedged) Accumulation (Inception 18-Feb-2014)	2.22%	(0.34%)
Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (EUR Hedged)	2.83%	0.53%2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 20-Jan-2017)	4.59%	1.89%
Institutional GBP (Hedged) Income (Inception 18-Feb-2014)	4.64%	1.53%
Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (GBP Hedged)	4.36%	1.49%2
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 22-Sep-2022)	3.78%	3.44%
Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (SGD Hedged)	3.54%	2.81%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Global Low Duration Real Return Fund seeks to maximise real return, consistent with preservation of real capital and prudent investment management, by investing at least 70% of its assets in a diversified portfolio of inflation-indexed Fixed Income Instruments (as defined in the Prospectus) of varying maturities issued by governments, their agencies or instrumentalities and corporations. Inflation-indexed bonds are Fixed Income Instruments that are structured to provide protection against inflation. The Fund promotes environmental and social characteristics but does not have sustainable investment as its objective.

#### **Fund Insights**

- » Exposure to U.S. agency mortgage-backed securities (MBS) contributed to relative performance, as U.S. agency MBS spreads tightened.
- » Duration strategies in Europe, including short exposure over the first three quarters as yields rose and exposure to Eurozone swap spreads in the second half of the period as spreads tightened, contributed to relative performance.
- » Increasing the overweight to U.S. interest rates near the cycle's peak contributed to relative performance as U.S. interest rates declined significantly in the last quarter of the year.
- » Underweight exposure to German nominal sovereign interest rates detracted from relative performance, as German nominal yields declined.
- » Underweight exposure to Japanese sovereign interest rates in the first half of the period detracted from relative performance, as the expectation for a rise in these rates did not materialize as quickly while the financing cost of the position detracted.
- » Overweight exposure to the Japanese yen (JPY), especially in the beginning of the period and an underweight to the Canadian dollar (CAD), especially in the end of the period, funded by an underweight in the US dollar (USD) detracted from relative performance as JPY depreciated, while CAD appreciated against the USD.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 30-Sep-2003)	4.86%	4.12%
Institutional Income (Inception 30-Dec-2005)	4.92%	3.77%
Investor Accumulation (Inception 04-Mar-2004)	4.51%	3.60%
Investor Income (Inception 24-Feb-2009)	4.50%	4.02%
Administrative Accumulation (Inception 17-Dec-2004)	4.36%	3.34%
E Class Accumulation (Inception 31-Mar-2006)	3.89%	2.98%
E Class Income (Inception 28-Oct-2005)	3.93%	2.89%
H Institutional Accumulation (Inception 21-May-2004)	4.73%	3.92%
R Class Accumulation (Inception 30-Nov-2012)	4.64%	1.96%
Bloomberg World Government Inflation-Linked Bond USD Hedged Index	4.52%	3.89%2
Classes denominated in USD (Currency Exposure)		
Institutional (Currency Exposure) Accumulation (Inception 01-Sep-2017)	5.95%	0.51%
Bloomberg World Government Inflation-Linked Bond USD Unhedged Index	5.47%	0.23%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 16-May-2008)	0.38%	1.80%
Institutional CHF (Hedged) Income (Inception 30-Oct-2015)	0.38%	0.14%
Investor CHF (Hedged) Income (Inception 24-Feb-2009)	0.00%	2.20%
Bloomberg World Government Inflation-Linked Bond CHF Hedged Index	(0.18%)	1.47%2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 30-Sep-2003)	2.54%	3.10%
Institutional EUR (Hedged) Income (Inception 30-Dec-2005)	2.56%	2.66%
Investor EUR (Hedged) Accumulation (Inception 07-Apr-2004)	2.24%	2.63%
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	1.61%	1.90%
Bloomberg World Government Inflation-Linked Bond EUR Hedged Index	2.02%	2.83%2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 05-Feb-2004)	4.08%	4.06%
Institutional GBP (Hedged) Income (Inception 27-Apr-2005)	4.05%	3.63%
R Class GBP (Hedged) Accumulation (Inception 30-Nov-2012)	3.79%	1.28%
Bloomberg World Government Inflation-Linked Bond GBP Hedged Index	3.52%	3.86%2
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 29-Feb-2008)	3.29%	3.14%
Bloomberg World Government Inflation-Linked Bond SGD Hedged Index	2.80%	2.98%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Global Real Return Fund seeks to maximise real return, consistent with preservation of real capital and prudent investment management. The Fund seeks to achieve its investment objective by investing at least two-thirds of its assets in a diversified portfolio of inflationindexed Fixed Income Instruments (as defined in the Prospectus) of varying maturities issued by governments, their agencies, or instrumentalities and corporations. The Fund promotes environmental and social characteristics but does not have sustainable investment as its objective.

#### **Fund Insights**

- » Duration strategies in Europe, including short exposure over the first three quarters as yields rose and exposure to Eurozone swap spreads in the second half of the period as spreads tightened, contributed to relative performance.
- » Exposure to U.S. agency mortgage-backed securities (MBS) contributed to relative performance, as U.S. agency MBS spreads tightened.
- » Increased exposure to U.S. interest rates near the cycle's peak contributed to relative performance, as subsequently U.S. interest rates declined significantly in the last quarter of the year.
- » Overweight Japanese breakeven inflation as Japanese breakeven inflation rose, and curve positioning in U.K. breakeven inflation, contributed to relative performance.
- » Underweight exposure to German nominal sovereign interest rates detracted from relative performance, as German nominal yields declined.
- » Underweight exposure to Japanese sovereign interest rates in the first half of the period detracted from relative performance, as the expectation for a rise in these rates did not materialise as quickly while the financing cost of the position detracted.
- » Overweight exposure to the Japanese yen (JPY), especially in the beginning of the period and an underweight to the Canadian dollar (CAD), especially in the end of the period, funded by an underweight in the U.S. dollar (USD) detracted from relative performance as JPY depreciated, while CAD appreciated against the USD.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 30-Nov-2012)	8.61%	4.99%
Institutional Income (Inception 30-Nov-2012)	8.66%	5.00%
Investor Accumulation (Inception 20-Jan-2015)	8.26%	3.75%
Investor Income (Inception 18-Apr-2013)	8.30%	3.86%
Administrative Accumulation (Inception 13-Feb-2017)	8.08%	3.05%
Administrative Income (Inception 30-Nov-2012)	8.08%	4.489
E Class Accumulation (Inception 30-Nov-2012)	7.62%	4.069
E Class Income (Inception 30-Nov-2012)	7.74%	4.06
H Institutional Accumulation (Inception 25-May-2018)	8.41%	3.29
H Institutional Income (Inception 25-May-2018)	8.44%	3.30
R Class Accumulation (Inception 07-Nov-2019)	8.34%	2.41
R Class Income (Inception 30-Apr-2015)	8.31%	3.66
T Class Accumulation (Inception 16-Oct-2014)	7.26%	2.64
T Class Income (Inception 16-Oct-2014)	7.17%	2.64
Z Class Accumulation (Inception 30-Nov-2012)	9.23%	5.56
Bloomberg U.S. Aggregate Index	5.53%	1.43
Classes denominated in AUD		
Institutional AUD (Hedged) Accumulation (Inception 17-Jan-2018)	6.61%	2.06
Institutional AUD (Hedged) Income (Inception 07-Sep-2023)	_	3.94
Investor AUD (Hedged) Income (Inception 23-May-2018)	6.21%	2.03
Administrative AUD (Hedged) Income (Inception 08-Jun-2016)	6.11%	2.80
E Class AUD (Hedged) Income (Inception 16-Feb-2017)	5.59%	1.82
Z Class AUD (Hedged) Income II (Inception 28-Oct-2015)	7.17%	4.13
Bloomberg U.S. Aggregate (AUD Hedged) Index	3.53%	0.95
Classes denominated in BRL		
Institutional BRL (Hedged) Accumulation (Inception 03-Feb-2016)	25.09%	7.06
Bloomberg Global Aggregate (BRL Hedged) Index	13.51%	7.65
Classes denominated in CAD		
Institutional CAD (Hedged) Accumulation (Inception 01-Apr-2016)	7.67%	3.64
Institutional CAD (Hedged) Income (Inception 07-Sep-2018)	7.77%	3.07
Bloomberg U.S. Aggregate Index (CAD Hedged)	4.61%	0.65
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 18-Dec-2014)	3.97%	1.59
Institutional CHF (Hedged) Income (Inception 30-Oct-2015)	4.02%	1.37
E Class CHF (Hedged) Accumulation (Inception 18-Feb-2014)	3.00%	0.94
E Class CHF (Hedged) Income (Inception 18-Feb-2014)	3.08%	0.95
Bloomberg U.S. Aggregate (CHF Hedged) Index	0.82%	(0.74
Classes denominated in CNH	0.02 /0	(0.7 1
		1.94
Institutional RMB (Hedged) Income (Inception 11-Dec-2023)  Investor RMB (Hedged) Accumulation (Inception 03-Jan-2018)	5.25%	3.31
•		
E Class RMB (Hedged) Income (Inception 22-May-2013)	4.68%	4.69
Bloomberg U.S. Aggregate (CNH Hedged) Index	2.45%	3.27
Classes denominated in EUR		2.25
Institutional EUR (Hedged) Accumulation (Inception 30-Nov-2012)	6.17%	3.38
Institutional EUR (Hedged) Income (Inception 30-Nov-2012)	6.14%	3.36
Institutional EUR (Hedged) Income II (Inception 29-Jul-2014) Investor EUR (Hedged) Accumulation (Inception 10-Apr-2015)	6.08% 5.83%	2.11 <sup>9</sup> 1.54 <sup>9</sup>

Income Fund seeks high current income, consistent with prudent investment management, with long-term capital appreciation as a secondary objective. The Fund invests at least two-thirds of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) of varying maturities. The Fund will seek to maintain a high level of dividend income by investing in a broad array of fixed income sectors, which in the Investment Advisor's view typically generate elevated levels of income.

#### **Fund Insights**

- » Exposure to the cash interest rate in the U.S. contributed to performance, as U.S. cash rates remained positive.
- » Long exposure to high yield corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to U.S. duration in the intermediate part of the curve contributed to performance, as U.S. intermediate interest rates fell.
- » Long exposure to investment grade corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to U.S. agency mortgage backed securities detracted from performance, as spreads widened.
- » Long exposure to the Japanese yen detracted from performance, as it depreciated against the U.S. dollar.
- » Short exposure to Japanese duration in the intermediate part of the curve detracted from performance, as Japanese intermediate interest rates fell.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup> (Cont.)		
	1 Year	Class Inception
Investor EUR (Hedged) Income (Inception 07-May-2015)	5.83%	1.60%
Investor EUR (Hedged) Income A (Inception 16-Dec-2015)	5.84%	1.76%
Administrative EUR (Hedged) Accumulation (Inception 14-Aug-2015)	5.59%	1.51%
Administrative EUR (Hedged) Income (Inception 08-Jun-2016)	5.57%	1.31%
E Class EUR (Hedged) Accumulation (Inception 30-Nov-2012)	5.15%	2.44%
E Class EUR (Hedged) Income (Inception 30-Nov-2012)	5.21%	2.45%
E Class EUR (Hedged) Income II (Inception 31-Aug-2018)	5.28%	0.53%
E Class EUR (Hedged) Income II Q (Inception 30-Sep-2019)	5.18%	(0.06%)
G Retail EUR (Hedged) Income (Inception 25-Aug-2017)	5.29%	0.01%
R Class EUR (Hedged) Income (Inception 29-Jan-2016)	5.86%	1.88%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	4.78%	0.78%
T Class EUR (Hedged) Income (Inception 30-Sep-2014)	4.75%	0.78%
Bloomberg U.S. Aggregate (EUR Hedged) Index	3.01%	(0.12%)2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 07-Feb-2019)	7.74%	2.23%
Institutional GBP (Hedged) Income (Inception 15-Feb-2013)	7.69%	3.52%
Investor GBP (Hedged) Income (Inception 29-Jan-2020)	7.42%	1.00%
Administrative GBP (Hedged) Income (Inception 02-Sep-2016)	7.19%	2.08%
E Class GBP (Hedged) Income (Inception 15-Mar-2017)	6.71%	1.38%
R Class GBP (Hedged) Income (Inception 30-Nov-2012)	7.43%	3.96%
Bloomberg U.S. Aggregate (GBP Hedged) Index	4.47%	0.80%2
Classes denominated in HKD		
Institutional HKD (Unhedged) Income (Inception 30-Oct-2015)	8.67%	4.15%
Investor HKD (Unhedged) Income (Inception 31-Oct-2023)	_	6.64%
Administrative HKD (Unhedged) Income (Inception 26-Apr-2017)	8.06%	2.92%
E Class HKD (Unhedged) Income (Inception 04-Feb-2013)	7.72%	3.45%
Bloomberg U.S. Aggregate (HKD Unhedged) Index	5.58%	1.59%2
Classes denominated in JPY		
Institutional JPY (Hedged) Accumulation (Inception 10-Mar-2023)	_	2.70%
Investor JPY (Hedged) Accumulation (Inception 02-Jun-2023)	_	2.10%
E Class JPY (Hedged) Accumulation (Inception 01-Sep-2017)	1.56%	(0.40%)
E Class JPY (Hedged) Income (Inception 21-Dec-2022)	1.52%	0.69%
Bloomberg U.S. Aggregate (JPY Hedged) Index	(0.86%)	(1.82%)2
Classes denominated in NOK	(5155,75)	(110275)
Institutional NOK (Hedged) Accumulation (Inception 19-Apr-2017)	6.39%	2.12%
Bloomberg U.S. Aggregate (NOK Hedged) Index	3.44%	0.08%
Classes denominated in SGD	3.4470	0.0070
	6.000/	2.440/
Institutional SGD (Hedged) Accumulation (Inception 14-Jul-2020)	6.89%	2.41%
Institutional SGD (Hedged) Income (Inception 16-Dec-2015)	6.84%	3.77%
Investor SGD (Hedged) Accumulation (Inception 07-Feb-2020)	6.61%	1.24%
Investor SGD (Hedged) Income (Inception 23-May-2018)	6.52%	2.52%
Administrative SGD (Hedged) Income (Inception 30-Nov-2012)	6.42%	4.19%
E Class SGD (Hedged) Income (Inception 19-Feb-2013)	5.95%	3.09%
Bloomberg U.S. Aggregate (SGD Hedged) Index	3.78%	1.21%2

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative. <sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 29-Jan-2021)	8.53%	0.61%
Institutional Income (Inception 03-Mar-2023)	_	7.55%
E Class Income (Inception 29-Jan-2021)	7.59%	(0.27%)
Bloomberg U.S. Aggregate Index	5.53%	(3.16%)2
Classes denominated in AUD		
E Class AUD (Hedged) Income (Inception 29-Jan-2021)	5.60%	(1.37%)
Bloomberg U.S. Aggregate (AUD Hedged) Index	3.53%	(4.32%)
Classes denominated in EUR		
E Class EUR (Hedged) Income (Inception 17-Feb-2021)	5.03%	(2.17%)
Bloomberg U.S. Aggregate (EUR Hedged) Index	3.01%	(4.89%)
Classes denominated in GBP		
E Class GBP (Hedged) Income (Inception 17-Feb-2021)	6.56%	(0.96%)
Bloomberg U.S. Aggregate (GBP Hedged) Index	4.47%	(3.77%)
Classes denominated in HKD		
E Class HKD (Unhedged) Income (Inception 29-Jan-2021)	7.47%	(0.08%)
Bloomberg U.S. Aggregate (HKD Unhedged) Index	5.58%	(2.93%)
Classes denominated in JPY		
E Class JPY (Hedged) Income (Inception 15-Nov-2023)	_	3.71%
Bloomberg U.S. Aggregate (JPY Hedged) Index	_	4.67%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Income Fund II seeks high current income, consistent with prudent investment management, with long-term capital appreciation as a secondary objective. The Fund invests at least two-thirds of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) of varying maturities. The Fund will seek to maintain a high level of dividend income by investing in a broad array of fixed income sectors which in the Investment Advisor's view typically generate elevated levels of income.

#### **Fund Insights**

- » Exposure to the cash interest rate in the U.S. contributed to performance, as U.S. cash rates remained positive.
- » Long exposure to U.S. duration in the intermediate part of the curve contributed to performance, as U.S. intermediate interest rates fell.
- » Long exposure to high yield corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to securitised credit, namely European residential mortgage backed securities and commercial mortgage backed securities contributed to performance, as spreads on these securities tightened.
- » Short exposure to Japanese duration in the intermediate part of the curve detracted from performance, as Japanese intermediate interest rates fell.
- » Long exposure to U.S. agency mortgage backed securities detracted from performance, as spreads widened.
- » Long exposure to the Japanese yen and Australian dollar detracted from performance, as they depreciated against the U.S. dollar.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Classes denominated in USD  Institutional Accumulation (Inception 14-Feb-2013)  Administrative Income II (Inception 22-Mar-2022)  E Class Accumulation (Inception 14-Feb-2013)  E Class Income II (Inception 02-Aug-2022)  H Institutional Accumulation (Inception 23-Aug-2022)  M Retail Income II (Inception 02-Aug-2022)  45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (USD Hedged) <sup>3</sup>	6.02% 5.56% 5.05% 5.06% 5.82% 5.01%	Class Inception 1.53% (2.35% 0.36% (0.61% 0.00% (1.34%)
Institutional Accumulation (Inception 14-Feb-2013)  Administrative Income II (Inception 22-Mar-2022)  E Class Accumulation (Inception 14-Feb-2013)  E Class Income II (Inception 02-Aug-2022)  H Institutional Accumulation (Inception 23-Aug-2022)  M Retail Income II (Inception 02-Aug-2022)  45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged), and	5.56% 5.05% 5.06% 5.82% 5.01%	(2.35% 0.36% (0.61% 0.00% (0.66%
Administrative Income II (Inception 22-Mar-2022)  E Class Accumulation (Inception 14-Feb-2013)  E Class Income II (Inception 02-Aug-2022)  H Institutional Accumulation (Inception 23-Aug-2022)  M Retail Income II (Inception 02-Aug-2022)  45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged), and	5.56% 5.05% 5.06% 5.82% 5.01%	(2.35% 0.36% (0.61% 0.00% (0.66%
E Class Accumulation (Inception 14-Feb-2013)  E Class Income II (Inception 02-Aug-2022)  H Institutional Accumulation (Inception 23-Aug-2022)  M Retail Income II (Inception 02-Aug-2022)  45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged), and	5.05% 5.06% 5.82% 5.01%	0.36% (0.61% 0.00% (0.66%
E Class Income II (Inception 02-Aug-2022)  H Institutional Accumulation (Inception 23-Aug-2022)  M Retail Income II (Inception 02-Aug-2022)  45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged), and	5.06% 5.82% 5.01%	(0.61% 0.00% (0.66%
H Institutional Accumulation (Inception 23-Aug-2022)  M Retail Income II (Inception 02-Aug-2022)  45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged), and	5.82% 5.01%	0.00%
M Retail Income II (Inception 02-Aug-2022)  45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged), and	5.01%	(0.66%
45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged), and		,
Local Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged), and	4.63%	1.34%
Classes denominated in AUD		
E Class AUD (Partially Hedged) Accumulation (Inception 18-Aug-2022)	3.53%	(2.359
45% Bloomberg Global Inflation Linked 1-30yrs Index (AUD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (AUD Unhedged), 20% Bloomberg Commodity Total Return Index (AUD Hedged), 10% FTSE NAREIT Global Real Estate Developed Total Return Index (AUD Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (AUD Hedged) <sup>3</sup>	2.87%	(1.93%
Classes denominated in EUR		
Institutional EUR (Partially Hedged) Accumulation (Inception 18-Nov-2021)	3.28%	(1.199
E Class EUR (Partially Hedged) Accumulation (Inception 16-Apr-2013)	2.37%	(0.489
E Class EUR (Partially Hedged) Income (Inception 16-Apr-2013)	2.44%	(0.479
45% Bloomberg Global Inflation Linked 1-30yrs Index (EUR Hedged), 15% JPMorgan Emerging Local Markets Index Plus (EUR Unhedged), 20% Bloomberg Commodity Total Return Index (EUR Hedged), 10% FTSE NAREIT Global Real Estate Developed Total Return Index (EUR Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (EUR Hedged) <sup>3</sup>	1.69%	0.77%
Classes denominated in GBP		
Institutional GBP (Partially Hedged) Accumulation (Inception 30-May-2014)	3.91%	1.889
E Class GBP (Partially Hedged) Accumulation (Inception 02-Aug-2022)	3.08%	(2.139
45% Bloomberg Global Inflation Linked 1-30yrs Index (GBP Hedged), 15% JPMorgan Emerging Local Markets Index Plus (GBP Unhedged), 20% Bloomberg Commodity Total Return Index (GBP Hedged), 10% FTSE NAREIT Global Real Estate Developed Total Return Index (GBP Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (GBP Hedged) <sup>3</sup>	2.20%	1.659
Classes denominated in SGD	2.20 /0	1.03
Administrative SGD (Hedged) Income II (Inception 22-Feb-2022)	3.81%	(1.749
E Class SGD (Partially Hedged) Accumulation (Inception 02-Aug-2022)	3.42%	(2.279
45% Bloomberg Global Inflation Linked 1-30yrs Index (SGD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (SGD Unhedged), 20% Bloomberg Commodity Total Return Index (SGD Hedged), 10% FTSE NAREIT Global Real Estate Developed Total Return Index (SGD Unhedged), and 10% Bloomberg Gold Subindex Total Return Index (SGD Hedged) <sup>3</sup>	2.70%	(2.839

- <sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.
- <sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Inflation Multi-Asset Fund seeks to preserve the real value of capital through prudent investment management. The Fund will be managed actively and will predominantly invest in a diversified portfolio of inflation-related assets. The Fund seeks to achieve its objective by investing in a combination of global inflation-related Fixed Income Instruments (as defined in the Prospectus), emerging market bonds and currencies, equities and equity-related securities, and commodity and property-related instruments. Exposure to such assets may be achieved through direct investment or through the use of financial derivative instruments as detailed in the Prospectus. The Fund will pursue a multi-assetoriented investment strategy in accordance with its investment policies. The objective of the strategy is to achieve real capital preservation over time by allocating to a range of inflationrelated asset classes. As part of its investment strategy, the Investment Advisor will use a global secular forecast of interest and inflation rates across economies and an integrated investment process as set out in the Prospectus.

### **Fund Insights**

- » Active commodity strategies, including exposure to California Carbon Allowances (CCAs) and underweight exposure to natural gas, contributed to relative performance as CCAs outperformed, while natural gas underperformed the broader Bloomberg Commodity Index.
- » Duration strategies in Europe, including short exposure over the first three quarters and exposure to Eurozone swap spreads contributed to relative performance as yields rose and spreads tightened.
- » Exposure to U.S. agency mortgage-backed securities (MBS) contributed to relative performance, as U.S. agency MBS spreads tightened.
- » Overweight Japanese breakeven inflation contributed to relative performance, as Japanese breakeven inflation rose.
- » Tactical underweight allocation to gold detracted from relative performance, as gold prices rose over the period.
- » Underweight exposure to Japanese sovereign interest rates in the first half of the period detracted from relative performance, as the expectation for a rise in these rates did not materialise as quickly while the financing cost of the position detracted.
- » Overweight exposure to the Japanese yen (JPY), especially in the first half of the period and an underweight to the Canadian dollar (CAD), especially at the end of the period, funded by an underweight in the U.S. dollar (USD) detracted from relative performance as JPY depreciated, while CAD appreciated against the USD.
- » Security selection within developed market real estate equities detracted from relative performance.

<sup>3</sup> Benchmark performance for the Inflation Multi-Asset Fund represents the following: Inception to 31 March 2017 — 45% Global Advantage Inflation-Linked Bond Index (USD Partial Hedged), 30% FTSE NAREIT Global Real Estate Developed REITS Only Index (USD), 15% Bloomberg Commodity Total Return Index, 10% Bloomberg Gold Total Return Index; 01 April 2017 to 12 April 2022 — 45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), 15% Bloomberg Emerging Market Government Inflation-Linked Bond Index (USD Unhedged), 10% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged), 15% Alerian MLP Total Return Index, 5% Bloomberg Gold Subindex Total Return; 13 April 2022 onwards — 45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (USD Hedged).

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 05-Dec-2002)	5.00%	2.37%
Institutional Income (Inception 05-Dec-2002)	5.00%	2.36%
Investor Accumulation (Inception 13-May-2004)	4.65%	2.06%
Investor Income (Inception 03-Jul-2003)	4.67%	1.95%
Administrative Accumulation (Inception 08-Sep-2004)	4.49%	1.87%
E Class Accumulation (Inception 21-Sep-2007)	4.06%	1.27%
E Class Income (Inception 28-Oct-2005)	4.02%	1.54%
H Institutional Accumulation (Inception 04-Nov-2009)	4.78%	1.46%
H Institutional Income (Inception 12-Dec-2018)	4.82%	1.19%
R Class Accumulation (Inception 30-Nov-2012)	4.69%	0.81%
ICE BofA Merrill Lynch 1-3 Year U.S. Treasury Index	4.26%	1.84%2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 30-Jan-2012)	2.88%	(0.01%)
Institutional EUR (Hedged) Income (Inception 30-Dec-2005)	2.80%	1.42%
E Class EUR (Hedged) Accumulation (Inception 24-Jul-2009)	1.91%	(0.21%)
ICE BofA Merrill Lynch 1-3 Year U.S. Treasury Index (EUR Hedged)	2.08%	0.82%2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 20-Jan-2017)	4.31%	0.24%
Institutional GBP (Hedged) Income (Inception 01-Mar-2010)	4.30%	1.13%
ICE BofA Merrill Lynch 1-3 Year U.S. Treasury Index (GBP Hedged)	3.60%	0.64%2

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Low Average Duration Fund seeks to maximise total return, consistent with the preservation of capital and prudent investment management. The Fund seeks to achieve its investment objective by investing at least two-thirds of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) of varying maturities.

- » United States duration strategies, particularly overweight exposure to the one to five year part of the curve during the second half of 2023, contributed to relative performance as interest rates fell.
- » Overweight exposure to collateralised loan obligations contributed to relative performance, as spreads tightened.
- » Holdings of investment grade corporate credit, specifically financials, contributed to relative performance as spreads tightened.
- » Holdings of emerging market external credit, particularly in Latin and Central America, contributed to relative performance, as spreads tightened.
- » Short exposure to Japanese duration, specifically the long-end of the curve, detracted from relative performance, as
- » A long bias to the Japanese yen versus the U.S. dollar detracted from relative performance, as the Japanese yen depreciated.
- » Underweight exposure high yield corporate credit default swap indices detracted from relative performance, as spreads tightened.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 28-Feb-2014)	7.16%	2.10%
Institutional Income (Inception 22-Jun-2021)	7.16%	0.05%
Bloomberg Global Aggregate Credit 1-5 Years Index (USD Hedged)	6.83%	2.10%2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 28-Feb-2014)	4.91%	0.46%
Institutional EUR (Hedged) Income (Inception 03-Jun-2021)	5.01%	(1.75%)
E Class EUR (Hedged) Accumulation (Inception 28-Feb-2014)	4.02%	(0.45%)
Bloomberg Global Aggregate Credit 1-5 Years Index (EUR Hedged)	4.59%	0.43%2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 28-Feb-2014)	6.50%	1.40%
Institutional GBP (Hedged) Income (Inception 03-Jun-2021)	6.47%	(0.53%)
Bloomberg Global Aggregate Credit 1-5 Years Index (GBP Hedged)	6.10%	1.39%2
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 10-Jul-2017)	5.39%	0.91%
Bloomberg Global Aggregate Credit 1-5 Years Index (NOK Hedged)	5.08%	1.11%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 25-Aug-2023)	_	3.78%
Bloomberg Global Aggregate Credit 1-5 Years Index (SEK Hedged)	_	3.46%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Low Duration Global Investment Grade Credit Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management, by investing at least two-thirds of its assets in a diversified portfolio of investment grade corporate Fixed Income Instruments (as defined in the Prospectus).

- » Security selection within banking contributed to performance, as overweight exposure to the senior debt of a select Swiss bank outperformed amid its acquisition by a higher-rated competitor.
- » An underweight exposure to government related contributed to performance, as the sector underperformed.
- » Security selection within finance companies contributed to performance, as exposure to a select issuer outperformed the broader market.
- » Duration strategies, and in particular curve positioning in U.S. duration, detracted from performance.
- » FX strategies, and in particular short exposure to the euro in the fourth quarter, detracted from performance, as the euro appreciated against the U.S. dollar.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-May-2018)	8.26%	2.99%
Institutional Income (Inception 31-May-2018)	8.14%	2.99%
E Class Accumulation (Inception 31-May-2018)	7.25%	2.11%
E Class Income (Inception 14-Sep-2018)	7.14%	2.11%
H Institutional Accumulation (Inception 03-Sep-2020)	8.01%	2.68%
H Institutional Income (Inception 18-Jan-2022)	7.99%	2.14%
Bloomberg U.S. Aggregate 1-3 Years Index	4.65%	1.58%2
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 20-Oct-2023)	_	4.00%
Bloomberg U.S. Aggregate 1-3 Years Index (CHF Hedged)	_	1.64%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 31-May-2018)	5.94%	0.91%
Institutional EUR (Hedged) Income (Inception 22-Nov-2021)	5.97%	0.19%
E Class EUR (Hedged) Accumulation (Inception 31-May-2018)	5.03%	0.04%
E Class EUR (Hedged) Income (Inception 31-May-2018)	4.96%	0.03%
Bloomberg U.S. Aggregate 1-3 Years Index (EUR Hedged)	2.51%	(0.40%)2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 31-May-2018)	7.52%	1.97%
Institutional GBP (Hedged) Income (Inception 31-May-2018)	7.43%	1.94%
Bloomberg U.S. Aggregate 1-3 Years Index (GBP Hedged)	4.01%	0.72%
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 14-Oct-2020)	6.62%	2.39%
Bloomberg U.S. Aggregate 1-3 Years Index (SGD Hedged)	3.20%	(0.29%)

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Low Duration Income Fund seeks attractive income, consistent with prudent investment management. Long-term capital appreciation is a secondary objective. The Fund seeks to achieve its investment objective by investing at least two-thirds of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) of varying maturities.

- » Exposure to the cash interest rate in the U.S. contributed to performance, as U.S. cash rates remained positive.
- » Long exposure to high yield corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to investment grade corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to securitised credit, including european residential mortgage backed securities and commercial mortgage backed securities contributed to performance, as spreads on these securities tightened.
- » Long exposure to U.S. agency mortgage backed securities detracted from performance, as spreads on these securities widened.
- » Short exposure to Japanese duration in the intermediate part of the curve detracted from performance, as Japanese intermediate interest rates fell.
- » Long exposure to the Japanese yen detracted from performance, as it depreciated against the U.S. dollar.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

# **Low Duration Opportunities Fund**

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 29-Jan-2016)	7.03%	2.03%
Institutional Income (Inception 07-Mar-2019)	6.95%	1.31%
Z Class Accumulation (Inception 15-Sep-2021)	7.58%	(0.26%)
ICE BofA SOFR Overnight Rate Index <sup>3</sup>	5.20%	1.68%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 29-Jan-2016)	4.91%	0.06%
Institutional EUR (Hedged) Income (Inception 04-Apr-2018)	4.86%	(0.43%)
Investor EUR (Hedged) Accumulation (Inception 30-Jan-2018)	4.40%	(0.88%)
E Class EUR (Hedged) Accumulation (Inception 20-Oct-2017)	4.06%	(1.30%)
Euro Short-Term Rate (ESTER) Index <sup>4</sup>	3.29%	0.09%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 29-Jan-2016)	6.34%	1.11%
Institutional GBP (Hedged) Income (Inception 29-Jan-2019)	6.25%	0.61%
ICE BofA SONIA Overnight Rate Index <sup>5</sup>	4.78%	1.06%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

#### **Investment Objective and Strategy Overview**

Low Duration Opportunities Fund seeks to maximise long-term return, consistent with preservation of capital and prudent investment management by investing at least two-thirds of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) of varying maturities. The Fund will seek to achieve returns in excess of the ICE BofA SOFR Overnight Rate Index (a measure of return in money market securities) over the medium to long-term by flexibly investing in a variety of Fixed Income Instruments based on the Investment Advisor's views on global fixed income market securities.

#### **Fund Insights**

- » Exposure to the cash interest rate in the U.S. contributed to performance, as U.S. cash rates remained positive.
- » Long exposure to investment grade corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to U.S. duration in the front and intermediate parts of the curve contributed to performance, as U.S. front and intermediate interest rates fell.
- » Long exposure to AAA-rated collateralised loan obligations ("CLOs") contributed to performance, as spreads on these securities tightened.
- » Short exposure to the Polish zloty detracted from performance, as it appreciated against the U.S. dollar.
- » Long exposure to high yield corporate credit detracted from performance, as these securities posted negative returns given security selection.
- » Short exposure to Polish duration detracted from performance, as Polish interest rates fell.
- » Short exposure to the euro detracted from performance, as it appreciated against the U.S. dollar.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

<sup>&</sup>lt;sup>3</sup> Benchmark performance for the Low Duration Opportunities Fund represents the following: Inception to 30 June 2022 — 1 Month USD LIBOR Index; 01 July 2022 onwards — ICE BofA SOFR Overnight Rate Index.

<sup>&</sup>lt;sup>4</sup> Benchmark performance for the Low Duration Opportunities Fund represents the following: Inception to 30 June 2021 — 1 Month Euribor Index; 01 July 2021 onwards — Euro Short-Term Rate (ESTER) Index.

<sup>&</sup>lt;sup>5</sup> Benchmark performance for the Low Duration Opportunities Fund represents the following: Inception to 30 June 2021 — 1 Month GBP LIBOR Index; 01 July 2021 onwards — ICE BofA SONIA Overnight Rate Index.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 27-Jul-2022)	5.56%	3.13%
Institutional Income (Inception 27-Jul-2022)	5.43%	3.09%
ICE BofA SOFR Overnight Rate Index	5.20%	4.59%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 27-Jul-2022)	3.37%	0.77%
Institutional EUR (Hedged) Income (Inception 27-Jul-2022)	3.26%	0.72%
Euro Short-Term Rate (ESTER)	3.31%	2.54%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 27-Jul-2022)	4.87%	2.30%
Institutional GBP (Hedged) Income (Inception 27-Jul-2022)	4.92%	2.30%
ICE BofA SONIA Overnight Rate Index	4.78%	4.05%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Low Duration Opportunities ESG Fund seeks to maximise long-term return, consistent with preservation of capital and prudent investment management. The Fund seeks to achieve its investment objective by investing under normal circumstances at least two-thirds of its assets in a diversified portfolio of Fixed Income Instruments of varying maturities. The average portfolio duration of this Fund will normally vary from negative 1 year to positive 5 years based on the Investment Advisor's forecast for interest rates. The Fund seeks to promote environmental and social characteristics under normal market conditions in various ways as set out in the Fund's Supplement and seeks to invest a portion of its assets in sustainable investments.

#### **Fund Insights**

- » Exposure to the cash interest rate in the U.S. contributed to performance, as U.S. cash rates remained positive.
- » Long exposure to investment grade credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to Australian duration contributed to performance as Australian interest rates fell.
- » Tactical exposure to U.S. duration detracted from performance given carry levels on intermediate term bonds were lower than carry from cash rates.
- » Short exposure to the euro currency detracted from performance, as it appreciated versus the U.S. dollar.

# **PIMCO MLP & Energy Infrastructure Fund**

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 25-Nov-2014)	14.26%	1.66%
Institutional Income (Inception 25-Nov-2014)	14.38%	1.67%
E Class Income (Inception 25-Nov-2014)	13.21%	0.50%
Z Class Accumulation (Inception 07-Jun-2019)	15.45%	9.08%
Alerian MLP Index	26.56%	0.43%2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 25-Nov-2014)	11.79%	(0.37%)
Institutional EUR (Hedged) Income (Inception 25-Nov-2014)	11.88%	(0.34%)
Alerian MLP Index EUR (Hedged)	23.64%	(1.32%)
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 25-Nov-2014)	13.47%	(0.07%)
Alerian MLP Index GBP (Hedged)	25.34%	(1.13%)

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

### **Investment Objective and Strategy Overview**

PIMCO MLP & Energy Infrastructure Fund seeks to maximise total return, consistent with prudent investment management. The "total return" sought by the Fund consists of income and capital appreciation. The Fund seeks to achieve its investment objective by investing under normal circumstances at least two-thirds of its net assets either directly or indirectly in a portfolio of equity investments which are linked to (i) publicly traded partnerships, which are also known as master limited partnerships ("MLPs"), (ii) the general partners that own or manage MLPs, (iii) spin-offs (companies which separate from the MLPs or general partner after divestitures or restructuring) from MLPs, (iv) companies that are similar to MLPs by virtue of operating in the same industry or competing with MLPs (v) other entities that may not be structured as a publicly traded partnership but operate in the mid-stream energy sector (the transportation component of the energy infrastructure sector such as pipeline, rail and oil tankers) and (vi) special purpose entities (i.e., entities established for a specific purpose which may be used as an investment vehicle to gain access to investments outlined herein). The Fund may invest in these instruments either in the secondary market or during an initial public offering.

## **Fund Insights**

- » Exposure to midstream energy equities contributed to absolute returns as the sector generated positive returns.
- » Security selection in the gathering and processing sub-sector contributed to relative returns, as the Fund's holdings within this sector outperformed.
- » Security selection within liquefaction companies contributed to relative returns, as the Fund's holdings in the sector outperformed.
- » Underweight to marketing and distribution companies detracted from relative returns, as the sector generated positive returns.
- » Security selection in the pipeline transportation of petroleum sub-sector sector detracted from relative returns, as the Fund's holdings in the sector underperformed.
- » Security selection in the pipeline transportation of natural gas sub-sector sector detracted from relative returns, as the Fund's holdings within this sector underperformed.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 25-Jan-2017)	6.98%	2.02%
Institutional Income (Inception 25-Jan-2017)	7.06%	2.04%
Investor Accumulation (Inception 12-May-2017)	6.60%	1.42%
Investor Income (Inception 25-Jan-2017)	6.57%	1.67%
E Class Accumulation (Inception 25-Jan-2017)	5.99%	1.12%
E Class Income (Inception 25-Jan-2017)	6.03%	1.11%
H Institutional Accumulation (Inception 14-May-2020)	6.77%	1.51%
H Institutional Income (Inception 02-Oct-2023)	_	4.00%
Z Class Accumulation (Inception 03-Sep-2019)	7.77%	4.01%
ICE BofA SOFR Overnight Rate Index <sup>3</sup>	5.20%	2.00%2
Classes denominated in CAD		
Institutional CAD (Hedged) Accumulation (Inception 01-Jun-2021)	6.37%	(0.58%)
ICE BofA SOFR Overnight Rate Index (CAD Hedged) <sup>3</sup>	4.64%	2.36%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 25-Jan-2017)	2.68%	(0.60%)
ICE BofA SOFR Overnight Rate Index (CHF Hedged) <sup>3</sup>	0.95%	(0.64%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 25-Jan-2017)	4.82%	0.01%
Institutional EUR (Hedged) Income (Inception 25-Jan-2017)	4.76%	0.01%
E Class EUR (Hedged) Accumulation (Inception 25-Jan-2017)	3.87%	(0.89%)
ICE BofA SOFR Overnight Rate Index (EUR Hedged) <sup>3</sup>	3.11%	0.01%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 25-Jan-2017)	6.32%	1.06%
Institutional GBP (Hedged) Income (Inception 25-Jan-2017)	6.49%	1.08%
ICE BofA SOFR Overnight Rate Index (GBP Hedged) <sup>3</sup>	4.62%	1.08%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Mortgage Opportunities Fund seeks to maximise long-term return, consistent with prudent investment management, by investing under normal circumstances at least 80% of its net assets in a diversified portfolio of mortgagerelated Fixed Income Instruments (as defined in the Prospectus), including but not limited to agency and non-agency residential and commercial mortgage-backed securities and credit risk transfer securities.

#### **Fund Insights**

- » Positive duration exposure, particularly to the intermediate portion of the U.S. yield curve, contributed to performance, as rates decreased.
- » Exposure to senior non-agency residential mortgage-backed securities (RMBS) contributed to performance as spreads tightened.
- » Exposure to senior asset backed securities (ABS) contributed to performance as the asset class posted positive returns.
- » Agency mortgage-backed securities (MBS) relative value strategies detracted from performance as spreads modestly widened.
- » Exposure to a select non-agency commercial mortgage-backed security (CMBS) detracted from performance, as that select security underperformed.
- » There were no other material detractors for this Fund.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

<sup>&</sup>lt;sup>3</sup> Benchmark performance for the Mortgage Opportunities Fund represents the following: Inception to 30 June 2022 — 3 Month USD LIBOR Index; 01 July 2022 onwards — ICE BofA SOFR Overnight Rate Index.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-Dec-1998)	26.24%	7.37%
Institutional Income (Inception 22-Nov-2001)	26.24%	8.59%
Investor Accumulation (Inception 07-Jan-1999)	25.80%	6.87%
BE Retail Accumulation (Inception 28-Apr-2022)	23.79%	4.23%
E Class Accumulation (Inception 11-Sep-2006)	25.11%	8.78%
H Institutional Accumulation (Inception 08-Jan-2020)	25.98%	10.24%
S&P 500 Index (Net of Dividend withholding tax)	25.67%	6.96%2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 28-Sep-2012)	23.21%	11.11%
E Class EUR (Hedged) Accumulation (Inception 02-Aug-2017)	22.10%	8.03%
S&P 500 (EUR Hedged) Index (Net of Dividend withholding tax)	22.19%	10.75%2

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

StocksPLUS<sup>™</sup> Fund seeks to achieve a return which exceeds the total return performance of the Standard & Poor's 500 Composite Stock Price Index ("S&P 500") by employing a proprietary portfolio management strategy, which combines an actively managed portfolio of Fixed Income Securities (as defined in the Prospectus) with an exposure to the S&P 500. The Fund may invest without limit in equity securities and securities that are convertible into equity securities.

#### **Fund Insights**

- » The Fund's exposure to equity index derivatives linked to the S&P 500 Index contributed to absolute returns, as the S&P 500 Net Total Return Index returned 25.67%.
- » The Fund's bond alpha strategy contributed to returns. Highlights about the drivers of performance include the following:
- » Long exposure to investment grade corporate credit contributed to returns, as spreads tightened.
- » Holdings of non-agency mortgage-backed securities contributed to returns, as spreads tightened.
- » Long exposure to U.S. interest rates detracted from returns, as the exposure of the Fund was elevated in the first half of the year, when interest rates increased.
- » Short exposure to high yield corporate credit detracted from performance, as spreads tightened.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

#### 1 Year Class Inception Classes denominated in USD Institutional Accumulation (Inception 29-Mar-2019) 27.08% 12.99% S&P 500 Index (Net of dividend withholding tax) 25.67% 12.89%

#### **Investment Objective and Strategy Overview**

PIMCO StocksPLUS™ AR Fund seeks maximum total return consistent with prudent investment management, by using the Investment Advisor's proprietary portfolio management strategy known as "StocksPLUS" (which combines an actively managed portfolio of fixed income instruments with exposure to equity securities). Fixed income instruments are similar to loans and pay a fixed or variable rate of interest.

## **Fund Insights**

- » The Fund's exposure to equity index derivatives linked to the S&P 500 Index contributed to absolute returns, as the S&P 500 Net Total Return Index returned 25.67%.
- » The Fund's bond alpha strategy contributed to returns. Highlights about the drivers of performance include the following:
- » Long exposure to investment grade corporate credit contributed to returns, as spreads tightened.
- » Holdings of collateralised loan obligations contributed to returns, as spreads tightened.
- » Long exposure to U.S. interest rates detracted from returns, during periods when interest rates increased.
- » Long exposure Brazilian interest rates detracted from returns, as the exposure of the Fund was elevated when interest rates increased.

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

# Strategic Income Fund

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 14-Mar-2018)	9.88%	3.69%
E Class Accumulation (Inception 16-Dec-2013)	8.88%	3.75%
E Class Income II (Inception 16-Dec-2013)	8.91%	3.75%
75% Bloomberg U.S. Aggregate Bond Index/25% MSCI ACWI High Dividend Yield Index <sup>3</sup>	6.53%	3.77%2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 16-Dec-2013)	7.34%	3.21%
E Class EUR (Hedged) Accumulation (Inception 16-Dec-2013)	6.46%	2.27%
E Class EUR (Hedged) Income II (Inception 16-Dec-2013)	6.43%	2.27%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	5.99%	1.17%
T Class EUR (Hedged) Income (Inception 30-Sep-2014)	6.04%	1.18%
75% Bloomberg U.S. Aggregate Bond Index (EUR Hedged)/25% MSCI ACWI High Dividend Yield Index (EUR Hedged) <sup>3</sup>	3.92%	2.35% <sup>2</sup>
Classes denominated in GBP		
Institutional GBP (Hedged) Income (Inception 29-Jul-2022)	8.91%	5.38%
75% Bloomberg U.S. Aggregate Bond Index (GBP Hedged)/25% MSCI ACWI High Dividend Yield Index (GBP Hedged) <sup>3</sup>	5.40%	0.48%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

#### **Investment Objective and Strategy Overview**

Strategic Income Fund seeks to provide an attractive level of current income, consistent with prudent investment management, while also seeking to provide long-term capital appreciation as a secondary objective. The Fund will utilise a global multi-sector strategy that seeks to combine the Investment Advisor's total return investment process and philosophy with income maximisation. Portfolio construction is founded on the principle of diversification across a broad range of global fixed income and equity securities.

- » Exposure to the cash interest rate in the U.S. contributed to performance, as US cash rates remained positive.
- » Long exposure to U.S. duration in the intermediate part of the curve contributed to performance, as U.S. intermediate interest rates fell.
- » Long exposure to a select basket of emerging market currencies contributed to performance, as they appreciated against the U.S. dollar.
- » Long exposure to U.S. equities contributed to performance, as U.S. equities had positive returns during the period.
- » Holdings of high yield corporate credit contributed to performance, as spreads on those securities tightened.
- » Long exposure to the Japanese yen detracted from performance, as it depreciated against the U.S. dollar.
- » Holdings of non-agency mortgage backed securities detracted from performance, as these securities depreciated in value.
- » Short exposure to Japanese duration in the intermediate part of the curve detracted from performance, as Japanese intermediate interest rates fell.
- » Long exposure to the Argentine peso detracted from performance, as it depreciated against the U.S. dollar.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

<sup>&</sup>lt;sup>3</sup> Benchmark performance for the Strategic Income Fund represents the following: Inception to 26 July 2016 — 75% Bloomberg Global Aggregate Index Hedged USD/25% MSCI All Country World Index; 27 July 2016 to 28 July 2022 — 75% Bloomberg Global Aggregate USD Hedged/25% MSCI World Index; 29 July 2022 onwards — 75% Bloomberg U.S. Aggregate Bond Index/25% MSCI ACWI High Dividend Yield Index.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-Jan-1998)	6.27%	4.42%
Institutional Income (Inception 25-Apr-2000)	6.29%	4.40%
Investor Accumulation (Inception 28-Jan-1999)	5.92%	3.87%
Investor Income (Inception 23-Oct-2000)	5.94%	3.84%
Administrative Accumulation (Inception 16-May-2003)	5.77%	2.99%
Administrative Income (Inception 21-Jul-2022)	5.74%	1.03%
E Class Accumulation (Inception 31-Mar-2006)	5.36%	2.74%
E Class Income (Inception 10-Oct-2005)	5.35%	2.65%
H Institutional Accumulation (Inception 15-Oct-2002)	6.11%	3.61%
H Institutional Income (Inception 25-May-2018)	6.15%	1.04%
T Class Accumulation (Inception 16-Oct-2014)	5.01%	0.29%
Bloomberg U.S. Aggregate Index	5.53%	3.99%2
Classes denominated in CAD		
Institutional CAD (Hedged) Income (Inception 02-May-2013)	5.37%	1.12%
Bloomberg U.S. Aggregate (CAD Hedged) Index	4.61%	1.24%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 24-Jun-2011)	1.74%	(0.03%)
Investor CHF (Hedged) Accumulation (Inception 24-Jun-2011)	1.28%	(0.38%)
E Class CHF (Hedged) Accumulation (Inception 19-Sep-2012)	0.84%	(1.52%)
Bloomberg U.S. Aggregate (CHF Hedged) Index	0.82%	(0.07%)2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 30-Dec-2003)	3.82%	2.56%
Institutional EUR (Hedged) Income (Inception 30-Dec-2005)	3.78%	2.48%
Investor EUR (Hedged) Accumulation (Inception 30-Dec-2004)	3.47%	2.08%
Administrative EUR (Hedged) Accumulation (Inception 14-Oct-2009)	3.32%	0.80%
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	2.88%	1.66%
E Class EUR (Hedged) Income (Inception 07-Mar-2012)	2.81%	(0.58%)
R Class EUR (Hedged) Accumulation (Inception 30-Nov-2012)	3.47%	(0.42%)
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	2.58%	(1.42%)
Bloomberg U.S. Aggregate (EUR Hedged) Index	3.01%	2.12%2
Classes denominated in EUR (Unhedged)		
Institutional EUR (Unhedged) Accumulation (Inception 13-Jun-2002)	2.66%	3.04%
Bloomberg U.S. Aggregate Index (EUR Unhedged) Index	1.96%	2.69%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 26-Mar-2010)	5.39%	1.87%
Institutional GBP (Hedged) Income (Inception 30-Dec-2005)	5.35%	3.32%
Bloomberg U.S. Aggregate (GBP Hedged) Index	4.47%	2.91%2
Classes denominated in HKD		
M Retail HKD (Unhedged) Income (Inception 20-Feb-2013)	5.43%	0.59%
Bloomberg U.S. Aggregate (HKD Unhedged) Index	5.58%	1.60%
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 11-Jan-2011)	4.60%	1.88%
Administrative SGD (Hedged) Income (Inception 23-Feb-2023)	_	3.14%
E Class SGD (Hedged) Accumulation (Inception 15-Feb-2007)	3.64%	2.17%
Bloomberg U.S. Aggregate (SGD Hedged) Index	3.78%	2.68%2

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

Total Return Bond Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management. The Fund seeks to achieve its investment objective by investing at least two-thirds of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) of varying maturities.

- » Tactical U.S. duration curve positioning, including overweight exposure to the intermediate section of the curve and underweight exposure to the long end, contributed to relative performance, as U.S. yields rose.
- » Positions within securitised credit, particularly collateralised loan obligations and non-agency mortgage-backed securities ("MBS"), contributed to relative performance, as spreads tightened.
- » Selection within investment-grade corporate credit, particularly senior financials, contributed to relative performance, as spreads tightened.
- » Overweight exposure to agency MBS, contributed to relative performance, as spreads tightened in Q4.
- » Underweight exposure to high-yield corporate credit detracted from relative performance, as spreads tightened.
- » Short exposure to duration in Japan detracted from relative performance, as Japanese yields fell in Q1, Q2, and Q4.
- » Modest exposure to the Japanese yen, detracted from relative performance, as the currency depreciated relative to the U.S. dollar.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

# **PIMCO TRENDS Managed Futures Strategy Fund**

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 30-Jun-2015)	(3.52%)	2.49%
Investor Accumulation (Inception 23-Sep-2022)	(3.92%)	(7.47%)
E Class Accumulation (Inception 30-Jun-2015)	(4.58%)	1.38%
H Institutional Accumulation (Inception 23-Aug-2022)	(3.65%)	(1.78%)
Z Class Accumulation (Inception 15-Dec-2021)	(2.15%)	4.49%
ICE BofA SOFR Overnight Rate Index <sup>3</sup>	5.20%	1.74%2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 30-Jun-2015)	(5.14%)	0.81%
Investor EUR (Hedged) Accumulation (Inception 23-Sep-2022)	(5.54%)	(9.00%)
E Class EUR (Hedged) Accumulation (Inception 30-Jun-2015)	(6.25%)	(0.30%)
ICE BofA SOFR Overnight Rate Index (EUR Hedged) <sup>3</sup>	3.11%	0.04%2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 18-Nov-2022)	(3.74%)	(4.40%)
Institutional GBP (Hedged) Income (Inception 23-Sep-2022)	(3.75%)	(7.42%)
ICE BofA SOFR Overnight Rate Index (GBP Hedged) <sup>3</sup>	4.62%	4.16%2

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

#### **Investment Objective and Strategy Overview**

PIMCO TRENDS Managed Future Strategy Fund seeks positive, risk-adjusted returns, consistent with prudent investment management by investment under normal circumstances in derivatives on interest rates, currencies, mortgage-related securities (as outlined in the Fund's Prospectus), credit, equity indices, volatility-related instruments (including, but not limited to, futures on volatility-related indices) and commodity-related instruments (as outlined in the Fund's Prospectus).

## Fund Insights

- » Positioning across a wide range of global rates markets generated losses from several sharp reversals throughout the year. Notable detractors included short positions in Chilean, South African, and long positions in Hungarian rates.
- » Short positioning in Thailand baht, New Zealand dollar, and Indian rupee against the U.S. dollar detracted due to price reversals.
- » Positioning in Asian Pacific equities generated losses from several sharp reversals throughout the year. Notable detractors included positions in Singapore, China, and Korean Indices.
- » Long positions in Mexican peso, Colombian peso, each of which appreciated relative to the U.S. dollar, and short positions in Chinese renminbi, which weakened relative to the U.S. dollar contributed to performance.
- » Short positions in natural gas contributed to performance as energy prices decreased.
- » Short positions in U.S. and European equity implied volatility contributed to performance due to sustained low volatility.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

<sup>&</sup>lt;sup>3</sup> Benchmark performance for the PIMCO TRENDS Managed Futures Strategy Fund represents the following: Inception to 30 June 2022 — 3 Month USD LIBOR Index; 01 July 2022 onwards — ICE BofA SOFR Overnight Rate Index.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in GBP		
Institutional Accumulation (Inception 28-Sep-2007)	8.52%	4.31%
Institutional Income (Inception 08-Jul-2016)	8.55%	0.79%
Z Class Accumulation (Inception 20-Nov-2019)	9.02%	(1.72%)
ICE BofA Merrill Lynch Sterling Non-Gilts Index	8.62%	4.08%2

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

UK Corporate Bond Fund seeks to maximise total return, consistent with prudent investment management. The Fund will invest at least two-thirds of its assets in a diversified portfolio of GBP-denominated Fixed Income Instruments (as defined in the Prospectus) of varying maturities, which may be represented by direct holdings in Fixed Income Securities (as defined in the Prospectus) or derivative instruments, including but not limited to options, futures, swaps or credit default swaps.

#### **Fund Insights**

- » Underweight exposure to sovereigns, and in particular supranationals, contributed to performance, as the sector underperformed.
- » Security selection within the retail sector contributed to performance, as exposure to select issuers outperformed.
- » Security selection within the real estate sector contributed to performance, as select overweight issuers outperformed.
- » Macro strategies, and in particular sterling interest rate positioning, detracted from performance.
- » Security selection within banks and brokerages detracted from performance, as exposure to the subordinated debt of a select issuer underperformed.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

# **UK Long Term Corporate Bond Fund**

#### 1 Year Class Inception Classes denominated in GBP Institutional Accumulation (Inception 30-Jun-2005) 9.57% 4.23% Institutional Income (Inception 14-Aug-2008) 9.55% 5.21% ICE BofA Merrill Lynch Sterling Non-Gilts 10+ Index<sup>3</sup> 10.57% 3.86%2

- <sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.
- <sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.
- <sup>3</sup> Benchmark performance for the UK Long Term Corporate Bond Fund represents the following: Inception to 30 March 2013 — Markit iBoxx Sterling Non-Gilts 10+ Index; 31 March 2013 onwards — ICE BofA Merrill Lynch Sterling Non-Gilts 10+ Index.

### **Investment Objective and Strategy Overview**

UK Long Term Corporate Bond Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management. The Fund invests at least two-thirds of its assets in a diversified portfolio of investment grade GBP-denominated Fixed Income Instruments (as defined in the Prospectus) of varying maturities.

- » Security selection within securitised contributed to performance, as exposure to select issuers outperformed and select void issuers underperformed.
- » Security selection within the retail sector contributed to performance, as exposure to select issuers outperformed.
- » Security selection within banks and brokerages detracted from performance, as exposure to the subordinated debt of a select issuer underperformed.
- » Macro strategies detracted from performance due to sterling interest rate positioning.
- » Security selection within utilities detracted from performance, as a select underweight issuer outperformed.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 28-May-1998)	12.88%	5.61%
Institutional Income (Inception 23-Jan-2001)	12.83%	5.93%
Investor Accumulation (Inception 18-Mar-1999)	12.48%	5.26%
Investor Income (Inception 14-Jan-1999)	12.49%	5.24%
E Class Accumulation (Inception 31-Mar-2006)	11.84%	4.42%
E Class Income (Inception 31-Jul-2006)	11.89%	4.50%
H Institutional Accumulation (Inception 15-Oct-2002)	12.68%	6.63%
H Institutional Income (Inception 14-Feb-2020)	12.72%	1.82%
M Retail Income (Inception 11-Jan-2012)	11.90%	4.23%
R Class Accumulation (Inception 30-Nov-2012)	12.64%	4.30%
Z Class Accumulation (Inception 29-Jun-2016)	13.48%	5.22%
ICE BofA Merrill Lynch US High Yield Constrained Index <sup>3</sup>	13.47%	5.83%2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 10-Apr-2003)	10.34%	4.95%
Institutional EUR (Hedged) Income (Inception 30-Dec-2005)	10.37%	4.23%
Investor EUR (Hedged) Accumulation (Inception 12-Feb-2003)	9.96%	4.86%
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	9.34%	3.24%
ICE BofA Merrill Lynch US High Yield Constrained Index (EUR Hedged) <sup>3</sup>	10.77%	5.62%2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 30-Sep-2003)	11.91%	5.58%
Institutional GBP (Hedged) Income (Inception 22-Jun-2016)	11.96%	3.32%
ICE BofA Merrill Lynch US High Yield Constrained Index (GBP Hedged) <sup>3</sup>	12.35%	6.07%2

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

US High Yield Bond Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management. The Fund seeks to achieve its investment objective by investing at least two-thirds of its total net assets in a diversified portfolio of high yield Fixed Income Instruments (as defined in the Prospectus) that are rated lower than Baa by Moody's or lower than BBB by S&P or equivalently rated by Fitch.

#### **Fund Insights**

- » An overweight exposure to and security selection within the building materials sector contributed to performance, as the sector outperformed the broader market over the period.
- » An underweight exposure to the wireline telecom sector contributed to performance, as the sector underperformed the broader market.
- » Security selection within consumer services contributed to performance, as select void issuers underperformed.
- » Security selection within the retail sector detracted from performance, as exposure to a select issuer underperformed.
- » Security selection within the media, entertainment and publishing sector detracted from performance, as a select overweight issuer underperformed.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

<sup>&</sup>lt;sup>3</sup> Benchmark performance for the US High Yield Bond Fund represents the following: Inception to 31 March 2015 — ICE BofA Merrill Lynch US High Yield, BB-B Rated, Constrained Index; 01 April 2015 onwards — ICE BofA Merrill Lynch US High Yield Constrained Index.

# **US Investment Grade Corporate Bond Fund**

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 15-Sep-2016)	8.82%	1.91%
Institutional Income (Inception 15-Sep-2016)	8.85%	1.91%
E Class Accumulation (Inception 07-Nov-2019)	7.80%	(1.48%)
E Class Income (Inception 08-Mar-2019)	7.81%	0.45%
H Institutional Accumulation (Inception 23-Aug-2022)	8.64%	4.10%
Bloomberg U.S. Credit Index	8.18%	1.92%²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 15-Sep-2016)	6.29%	(0.28%)
Bloomberg U.S. Credit Index (EUR Hedged)	5.50%	(0.30%)
Classes denominated in GBP		
Institutional GBP (Hedged) Income II (Inception 15-Sep-2016)	7.85%	0.71%
Bloomberg U.S. Credit Index (GBP Hedged)	6.99%	0.74%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

#### **Investment Objective and Strategy Overview**

US Investment Grade Corporate Bond Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management by investing at least two-thirds of its assets in a diversified portfolio of USD-denominated investment grade corporate Fixed Income Instruments (as defined in the Prospectus) of varying maturities, which may be represented by holdings in credit-related Fixed Income Securities (as defined in the Prospectus) or derivative instruments such as options, futures contracts or credit default swaps as further outlined in the Prospectus.

## Fund Insights

- » Security selection within banking contributed to performance, as overweight exposure to the senior debt of a select Swiss bank outperformed amid its acquisition by a higher-rated competitor.
- » Security selection within utilities contributed to performance, as a select overweight issuer outperformed.
- » An underweight exposure to government related contributed to performance, as the sector underperformed.
- » Exposure to securitised detracted from performance, as agency mortgages and select non-agencies underperformed.
- » An underweight exposure to technology detracted from performance, as the sector outperformed.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 <sup>1</sup>		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 30-Jun-2014)	5.81%	1.95%
Institutional Income (Inception 11-May-2020)	5.87%	2.10%
Investor Accumulation (Inception 30-Jun-2014)	5.44%	1.60%
E Class Accumulation (Inception 30-Jun-2014)	5.46%	1.56%
H Institutional Accumulation (Inception 12-Dec-2018)	5.66%	1.92%
Z Class Income (Inception 07-Aug-2014)	6.34%	2.44%
FTSE 3-Month Treasury Bill Index	5.26%	1.32%2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 29-Jan-2016)	3.83%	0.36%
E Class EUR (Hedged) Accumulation (Inception 08-Jun-2016)	3.46%	(0.16%)
ICE BofA Merrill Lynch 3-Month Treasury Bill Index (EUR Hedged)	2.93%	(0.34%)2
Classes denominated in GBP		
Institutional GBP (Hedged) Income (Inception 31-May-2023)	_	3.48%
ICE BofA Merrill Lynch 3-Month Treasury Bill Index (GBP Hedged)		2.96%

<sup>&</sup>lt;sup>1</sup> Annualised performance for periods of at least one year, otherwise cumulative.

US Short-Term Fund seeks maximum current income consistent with the preservation of capital and daily liquidity. The Fund invests at least two-thirds of its total assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) of varying maturities issued by various U.S. and non-U.S. public- or privatesector entities. The average portfolio duration of this Fund will normally vary based on the Investment Advisor's forecast for interest rates and is not expected to exceed one year. The Fund will reference its performance against a benchmark rate of the FTSE 3-Month U.S. Treasury Bill Index. The FTSE 3-Month U.S. Treasury Bill Index is an unmanaged index representing monthly return equivalents of yield averages of the last 3-month Treasury Bill issues.

- » Underweight U.S. duration, as the inverted U.S. yield curve provided a carry advantage versus the benchmark as short term U.S. rates rose.
- » Holdings of investment grade corporate credit, specifically financials, contributed to relative performance as spreads tightened.
- » Overweight exposure to collateralised loan obligations contributed to relative performance, as spreads tightened.
- » Overweight exposure to agency mortgagebacked securities detracted from relative performance (mainly from Q1 and Q2), as spreads widened during that period.
- » There were no other material detractors for this Fund.

<sup>&</sup>lt;sup>2</sup> Benchmark inception performance is calculated from the inception date of the oldest share class.

# **Benchmark Descriptions**

#### Legal Benchmark Name

#### 1 Month NIBOR Rate Index

1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets, ICE **BofA BB-B Rated Developed Markets** High Yield Constrained ESG Tilt Index, JPMorgan ESG Emerging Markets **Bond Index Global Diversified; All USD** Hedged

1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged), ICE BofA BB-B Rated **Developed Markets High Yield** Constrained Index (USD Hedged) and JPMorgan EMBI Global (USD Hedged)

#### 3 Month HIBOR Index

45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), **15% JPMorgan Emerging Local** Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total **Return Index, 10% FTSE NAREIT Global Real Estate Developed Total** Return Index (USD Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (USD Hedged)

50% JPMorgan EMBI Global Index/ 50% JPMorgan Government Bond **Index-Emerging Markets Global Diversified Index (USD Unhedged)** 

60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate **Bond Index (USD Hedged)** 

#### **Index Description**

1 Month NIBOR (Norwegian Interbank Offered Rate) Index is an average interest rate, determined by Norges Bank, that is derived from the rate on a similar loan in the U.S. dollar market plus the interest rate differential between Norwegian Kroner and U.S. dollars from the forward exchange market. It is not possible to invest directly in an unmanaged index.

The Bloomberg Global Aggregate Credit ex-Emerging Markets Index provides a broad-based measure of the global developed investment-grade fixed income markets. The ICE BofA BB-B Rated Developed Markets High Yield Constrained ESG Tilt Index tracks the performance of below investment grade bonds of corporate issuers domiciled in developed market countries rated BB1 through B3, based on an average of Moody's, S&P and Fitch and adjusts security weightings so as to improve the overall Environmental, Social, Governance ("ESG") risk score of the index. The JPMorgan ESG Emerging Markets Bond Index Global Diversified tracks total returns for U.S. dollar-denominated debt instruments issued by emerging market sovereign and quasi-sovereign entities, and incorporating environmental, social, and governance factors in the index construction.

The Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged) provides a broad-based measure of the global developed markets investment-grade fixed income markets. ICE BofA BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) tracks the performance of below investment grade bonds of corporate issuers domiciled in developed market countries having an investment grade foreign currency long term debt rating (based on a composite of Moody's, S&P, and Fitch). The Index includes bonds denominated in U.S. dollars, Canadian dollars, sterling, euro (or euro legacy currency), but excludes all multicurrency denominated bonds. Bonds must be rated below investment grade but at least B3 based on a composite of Moody's, S&P, and Fitch. Qualifying bonds are capitalisation-weighted provided the total allocation to an individual issuer (defined by Bloomberg tickers) does not exceed 2%. Issuers that exceed the limit are reduced to 2% and the face value of each of their bonds is adjusted on a pro-rata basis. Similarly, the face value of bonds of all other issuers that fall below the 2% cap are increased on a pro-rata basis. Prior to September 25th, 2009, the ICE BofA Merrill Lynch Indices were known as the Merrill Lynch Indices. The JPMorgan EMBI Global (USD Hedged) tracks total returns for U.S. dollar-denominated debt instruments issued by emerging market sovereign and quasi-sovereign entities, Brady bonds, loans, Eurobonds and local market instruments. It is not possible to invest directly in an unmanaged index.

3 Month HIBOR (Hong Kong Interbank Offered Rate) Index is a reference rate that shows an average of the interest rates at which a number of banks designated by the Hong Kong Association of Banks are willing to lend to one another without collateral at different maturities.

The benchmark is a blend of 45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged) and 10% Bloomberg Gold Subindex Total Return Index weighted (USD Hedged). The Bloomberg Global Inflation Linked 1-30yrs Index measures the performance of the major developed market government inflation-linked bond markets. It is market capitalisation-weighted and includes maturities up to 30 years. JPMorgan Emerging Local Markets Index Plus tracks total returns for local currency-denominated money market instruments in 24 emerging markets countries. The Bloomberg Commodity Total Return Index reflects the return on fully collateralised positions in the underlying commodity futures of a number of physical commodities. The index is designed to be a highly liquid and diversified benchmark for commodities as an asset class. The FTSE NAREIT Global Real Estate Developed Total Return Index is a free-float adjusted, market capitalisation-weighted index designed to track the performance of listed real estate companies worldwide. The Bloomberg Gold Subindex Total Return Index reflects the return on fully collateralised positions in the underlying commodity futures. It is not possible to invest in an unmanaged index.

The benchmark is a blend of 50% JPMorgan EMBI Global Index/50% JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (USD Unhedged), JPMorgan EMBI Global Index tracks total returns for U.S. dollar-denominated debt instruments issued by emerging market sovereign and guasi-sovereign entities: Brady bonds, loans, and Eurobonds JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (USD Unhedged) is a comprehensive global local emerging markets index, and consists of regularly traded, liquid fixed-rate, domestic currency government bonds to which international investors can gain exposure. It is not possible to invest directly in an unmanaged index.

The benchmark is a blend of 60% MSCI All Country World Index (ACWI) and 40% Bloomberg U.S. Aggregate Bond (USD Hedged) Index. The MSCI All Country World Index is a free float-adjusted market capitalisationweighted index that is designed to measure the equity market performance of developed and emerging markets. The Index consists of 47 country indices comprising 23 developed and 23 emerging market country indices. Bloomberg U.S. Aggregate Bond (USD Hedged) Index provides a broad-based measure of the global investmentgrade fixed income markets. The three major components of this index are the U.S. Aggregate, the Pan-European Aggregate, and the Asian-Pacific Aggregate Indices. The index also includes Eurodollar and Euro-Yen corporate bonds, Canadian Government securities, and USD investment grade 144A securities. It is not possible to invest directly in an unmanaged index.

#### **Legal Benchmark Name**

#### **Index Description**

75% Bloomberg U.S. Aggregate Bond Index/25% MSCI ACWI High Dividend **Yield Index** 

Bloomberg U.S. Aggregate (EUR Hedged) Index represents securities that are SEC-registered, taxable, and U.S. dollar denominated. The index covers the U.S. investment grade fixed rate bond market, with index components for government and corporate securities, mortgage pass-through securities, and asset-backed securities. These major sectors are subdivided into more specific indices that are calculated and reported on a regular basis. It is not possible to invest directly in an unmanaged index. The MSCI ACWI High Dividend Yield Index is based on MSCI ACWI (EUR Hedged), its parent index, and includes large and mid cap stocks across 23 developed markets (DM) and 24 emerging markets (EM) countries. The index is designed to reflect the performance of equities in the parent index (excluding REITs) with higher dividend income and quality characteristics than average dividend yields that are both sustainable and persistent. The index also applies quality screens and reviews 12-month past performance to omit stocks with potentially deteriorating fundamentals that could force them to cut or reduce dividends.

**Alerian MLP Index** 

The Alerian MLP Index is the leading gauge of large-and mid-cap energy master limited partnerships (MLPs). It is a float-adjusted, capitalisation-weighted index, which includes 50 prominent companies.

**Bloomberg AusBond Bank Bills Index** 

The Bloomberg AusBond Bank Bills Index is an unmanaged index representative of the total return performance of Australian money market securities. It is not possible to invest directly in an unmanaged index.

**Bloomberg Commodity Index Total Return** 

Bloomberg Commodity Index Total Return is an unmanaged index composed of futures contracts on a number of physical commodities. The index is designed to be a highly liquid and diversified benchmark for commodities as an asset class. The futures exposures of the benchmark are collateralised by U.S. T-bills. It is not possible to invest directly in an unmanaged index.

**Bloomberg Euro-Aggregate 1-10 Year Bond Index** 

The Bloomberg Euro-Aggregate 1-10 Year Bond Index represents the Euro-Aggregate 1-10 Year component of the Bloomberg Pan-European Aggregate Index. The Bloomberg Euro-Aggregate Index consists of bonds issued in the Euro or the legacy currencies of the 17 sovereign countries participating in the European Monetary Union (EMU). All issues must be investment grade rated, fixed-rate securities with at least one year remaining to maturity. The Euro-Aggregate Index excludes convertible securities, floating rate notes, perpetual notes, warrants, linked bonds and structured products. German Schuldscheine (quasi-loan securities) are also excluded because of their trading restrictions and unlisted status, which results in illiquidity. The country of issue is not an index criterion and securities of issuers from outside the Eurozone are included if they meet the index criteria. It is not possible to invest directly in an unmanaged index.

**Bloomberg Euro-Aggregate Credit Index** 

The Bloomberg Euro-Aggregate Credit Index is the credit component of the Bloomberg Euro-Aggregate Index. The Bloomberg Euro-Aggregate Index consists of bonds issued in the Euro or the legacy currencies of the 17 sovereign countries participating in the European Monetary Union (EMU). All issues must be investment grade rated, fixed-rate securities with at least one year remaining to maturity. The Euro-Aggregate Index excludes convertible securities, floating rate notes, perpetual notes, warrants, linked bonds, and structured products. German Schuldscheine (quasi-loan securities) are also excluded because of their trading restrictions and unlisted status, which results in illiquidity. The country of issue is not an index criterion, and securities of issuers from outside the Eurozone are included if they meet the index criteria. It is not possible to invest directly in an unmanaged index.

**Bloomberg Euro Government** (Germany, France, Netherlands) over 15 years Index

Bloomberg Euro Government (Germany, France, Netherlands) over 15 years Index represents the Germany, France and Netherlands government exposure with maturity over 15 years component of the Bloomberg Euro-Aggregate Index consists of bonds issued in the Euro or the legacy currencies of the 17 sovereign countries participating in the European Monetary Union (EMU). All issues must be investment grade rated, fixed-rate securities with at least one year remaining to maturity. The Euro-Aggregate Index excludes convertible securities, floating rate notes, perpetual notes, warrants, linked bonds, and structured products. German Schuldscheine (quasi-loan securities) are also excluded because of their trading restrictions and unlisted status, which results in illiquidity. The country of issue is not an index criterion, and securities of issuers from outside the Eurozone are included if they meet the index criteria.

**Bloomberg Global Aggregate (USD** Hedged) Index

Bloomberg Global Aggregate (USD Hedged) Index provides a broad-based measure of the global investmentgrade fixed income markets. The three major components of this index are the U.S. Aggregate, the Pan-European Aggregate, and the Asian-Pacific Aggregate Indices. The index also includes Eurodollar and Euro-Yen corporate bonds, Canadian government securities, and USD investment grade 144A securities. It is not possible to invest directly in an unmanaged index.

**Bloomberg Global Aggregate Credit** 1-5 Years Index (USD Hedged)

Bloomberg Global Aggregate Credit Index 1-5 Years Index (USD Hedged) is an unmanaged Index that provides a broad-based measure of the global investment-grade fixed income markets having a maturity of at least 1 year and less than 5 years. The three major components of this index are the U.S. Aggregate, the Pan-European Aggregate, and the Asian-Pacific Aggregate Indices. This index excludes government and securitised securities. The index also includes Eurodollar and Euro-Yen corporate bonds, Canadian securities, and USD investment grade 144A securities.

#### Legal Benchmark Name

#### **Index Description**

## **Bloomberg Global Aggregate Credit** Index (USD Hedged)

Bloomberg Global Aggregate Credit Index (USD Hedged) is an unmanaged Index that provides a broadbased measure of the global investment-grade fixed income markets. The three major components of this index are the U.S. Aggregate, the Pan-European Aggregate, and the Asian-Pacific Aggregate Indices. This index excludes government and securitised securities. The index also includes Eurodollar and Euro-Yen corporate bonds, Canadian securities, and USD investment grade 144A securities. It is not possible to invest directly in an unmanaged index.

## Bloomberg Global Aggregate ex-USD (USD Hedged) Index

Bloomberg Global Aggregate ex-USD (USD Hedged) Index provides a broad-based measure of the global investment-grade fixed income markets. The three major components of this index are the U.S. Aggregate, the Pan-European Aggregate, and the Asian-Pacific Aggregate indices. The index also includes Eurodollar and Euro-Yen corporate bonds, Canadian government, agency and corporate securities, and USD investment grade 144A securities.

## **Bloomberg MSCI Green Bond Index** (USD Hedged)

The Bloomberg MSCI Green Bond (USD Hedged) Index offers investors an objective and robust measure of the global market for fixed income securities issued to fund projects with direct environmental benefits. An independent research driven methodology is used to evaluate index-eligible green bonds to ensure they adhere to established Green Bond Principles and to classify bonds by their environmental use of proceeds. It is not possible to invest directly in an unmanaged index.

#### Bloomberg U.S. Aggregate Index

Bloomberg U.S. Aggregate Index represents securities that are SEC-registered, taxable, and U.S. dollardenominated. The index covers the U.S. investment grade fixed rate bond market, with index components for government and corporate securities, mortgage pass-through securities, and asset-backed securities. These major sectors are subdivided into more specific indices that are calculated and reported on a regular basis. It is not possible to invest directly in an unmanaged index.

### Bloomberg U.S. Aggregate 1-3 Years Index

Bloomberg U.S. Aggregate 1-3 Years Index represents securities that are SEC-registered, taxable, and U.S. dollar-denominated with a maturity between one and three years. The index covers the U.S. investment grade fixed rate bond market, with index components for government and corporate securities, mortgage passthrough securities, and asset-backed securities. It is not possible to invest directly in an unmanaged index.

### **Bloomberg U.S. Credit Index**

Bloomberg U.S. Credit Index is an unmanaged index comprised of publicly issued U.S. corporate and specified non-U.S. debentures and secured notes that meet the specified maturity, liquidity, and quality requirements. To qualify, bonds must be SEC-registered. This index was formerly known as the Bloomberg Credit Investment Grade Index. It is not possible to invest directly in an unmanaged index.

## **Bloomberg World Government** Inflation-Linked Bond (USD Hedged) Index

Bloomberg World Government Inflation-Linked Bond (USD Hedged) Index measures the performance of the major government inflation-linked bond markets. The Index includes inflation-linked debt issued by the following countries: Australia, Canada, France, Sweden, United Kingdom, and the United States. It is not possible to invest directly in an unmanaged index.

## **Bloomberg World Government** Inflation-Linked Bond 1-5 Year Index (USD Hedged)

Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (USD Hedged) measures the performance of the world government inflation-linked bond market having a maturity of at least 1 year and less than 5 years. It is not possible to invest directly in an unmanaged index.

## **Canadian Overnight Repo** Rate (CORRA)

Canadian Overnight Repo Rate (CORRA) measures the cost of overnight general collateral funding in Canadian dollars using Government of Canada treasury bills and bonds as collateral for repurchase transactions.

**FTSE 3-Month Treasury Bill Index** 

FTSE 3-Month Treasury Bill Index is an unmanaged index representing monthly return equivalents of yield averages of the last 3 month U.S. Treasury Bill issues. It is not possible to invest directly in an unmanaged index.

### FTSE Euro Broad Investment-**Grade Index**

FTSE Euro Broad Investment-Grade Index is an index of the Euro-based investment-grade fixed-income market that is accessible to institutional investors (in Euro terms). It is not possible to invest directly in an unmanaged index.

### **ICE BofA 3-Month German Treasury Bill Index**

ICE BofA 3-Month German Treasury Bill Index is comprised of a single issue purchased at the beginning of the month and held for a full month. At the end of the month that issue is sold and rolled into a newly selected issue. The issue selected at each month-end rebalancing is the outstanding German Treasury Bill that matures closest to three months from the rebalancing date, but not less than one month. To qualify for selection, the bill must have settled on or before the month-end rebalancing date.

## ICE BofA 1-3 Year U.S. Treasury Index

The ICE BofA 1-3 Year U.S. Treasury Index is an unmanaged index comprised of U.S. Treasury securities, other than inflation-protection securities and STRIPS, with at least \$1 billion in outstanding face value and a remaining term to final maturity of at least one year and less than three years. It is not possible to invest directly in an unmanaged index.

### ICE BofA 3-Month Treasury Bill Index (EUR Hedged)

The ICE BofA 3-Month Treasury Bill Index (EUR Hedged) is comprised of a single issue purchased at the beginning of the month and held for a full month. At the end of the month that issue is sold and rolled into a newly selected issue. The issue selected at each month-end rebalancing is the outstanding Treasury Bill that matures closest to, but not beyond, three months from the rebalancing date. To qualify for selection, an issue must have settled on or before the month-end rebalancing date. While the index will often hold the Treasury Bill issued at the most recent 3-month auction, it is also possible for a seasoned 6-month Treasury Bill to be selected.

#### Legal Benchmark Name

#### **Index Description**

**ICE BofA BB-B European Currency High Yield Constrained Index** 

The ICE BofA BB-B European Currency High Yield Constrained Index is designed to track the performance of Euro and British pound sterling-denominated below investment grade corporate debt publicly issued in the eurobond, sterling domestic or euro domestic markets. To be eligible for Index inclusion bonds must be rated below investment grade but at least B3 based on an average of Moody's, S&P, and Fitch. Individual issuer exposure within the Index is capped at 3%.

ICE BofA BB-B Rated Developed **Markets High Yield Constrained Index Hedged into USD** 

ICE BofA BB-B Rated Developed Markets High Yield Constrained Index Hedged into USD tracks the performance of below investment grade bonds of corporate issuers domiciled in developed market countries having an investment grade foreign currency long term debt rating (based on a composite of Moody's, S&P, and Fitch). The Index includes bonds denominated in U.S. dollars, Canadian dollar, British pound sterling, Euro (or Euro legacy currency), but excludes all multicurrency denominated bonds. Bonds must be rated below investment grade but at least B3 based on a composite of Moody's, S&P, and Fitch. Qualifying bonds are capitalisation-weighted provided the total allocation to an individual issuer (defined by Bloomberg tickers) does not exceed 2%. Issuers that exceed the limit are reduced to 2% and the face value of each of their bonds is adjusted on a pro-rata basis. Similarly, the face value of bonds of all other issuers that fall below the 2% cap are increased on a pro-rata basis. Prior to 25 September 2009, the ICE BofA Merrill Lynch Indices were known as the Merrill Lynch Indices.

ICE BofA Sterling Non-Gilts 10+ Index

The ICE BofA Sterling Non-Gilts 10+ Index is made up of investment grade Sterling-denominated bonds, excluding Sterling-denominated bonds issued by the British government. All bonds in the index must be rated investment grade by at least one of the major rating agencies. It is not possible to invest directly in an unmanaged index.

**ICE BofA Sterling Non-Gilts Index** 

ICE BofA Sterling Non-Gilts Index tracks the performance of Sterling-denominated investment grade public debt of Corporate, quasi-government and non-UK sovereign issuers. It is not possible to invest directly in an unmanaged index.

ICE BofA U.S. High Yield **Constrained Index** 

The ICE BofA U.S. High Yield Constrained Index tracks the performance of U.S. dollar-denominated below investment grade rated corporate debt publically issued in the U.S. domestic market. To qualify for inclusion in the index, securities must have a below investment grade rating (based on an average of Moody's, S&P, and Fitch) and an investment grade rated country of risk (based on an average of Moody's, S&P, and Fitch foreign currency long term sovereign debt ratings).

**ICE BofA SARON Overnight Rate Index** 

ICE BofA SARON Overnight Rate Index tracks the performance of a synthetic asset paying SARON to a stated maturity. The index is based on the assumed purchase at par of a synthetic instrument having exactly its stated maturity and with a coupon equal to that day's fixing rate. That issue is assumed to be sold the following business day (priced at a yield equal to the current day fixing rate) and rolled into a new instrument.

**ICE BofA SOFR Overnight Rate Index** 

ICE BofA SOFR Overnight Rate Index tracks the performance of a synthetic asset paying SOFR to a stated maturity. The index is based on the assumed purchase at par of a synthetic instrument having exactly its stated maturity and with a coupon equal to that days fixing rate. That issue is assumed to be sold the following business day (priced at a yield equal to the current day fixing rate) and rolled into a new instrument. It is not possible to invest directly in an unmanaged index.

**ICE BofA SONIA Overnight Rate Index** 

ICE BofA SONIA Overnight Rate Index tracks the performance of a synthetic asset paying SONIA to a stated maturity. The index is based on the assumed purchase at par of a synthetic instrument having exactly its stated maturity and with a coupon equal to that day's fixing rate. That issue is assumed to be sold the following business day (priced at a yield equal to the current day fixing rate) and rolled into a new instrument.

JPMorgan Asia Credit Index

The JPMorgan Asia Credit Index measures the performance of Asia ex-Japan U.S. dollar-denominated bond market. Index provides a benchmark for investment opportunities in U.S. dollar-denominated fixed income instruments issued by Asia ex-Japan sovereigns, quasi-sovereigns, and corporates.

JPMorgan Corporate Emerging **Markets Bond Index Diversified (CEMBI)** 

The JPMorgan Corporate Emerging Markets Bond Index Diversified (CEMBI) is a uniquely weighted version of the CEMBI index. It limits the weights of those index countries with larger corporate debt stocks by only including a specified portion of these countries' eligible current face amounts of debt outstanding. The CEMBI Diversified results in well-distributed, more balanced weightings for countries included in the index. The countries covered in the CEMBI Diversified are identical to those covered by the CEMBI. It is not possible to invest directly in an unmanaged index.

JPMorgan Emerging Local Markets Index Plus (Unhedged)

JPMorgan Emerging Local Markets Index Plus (Unhedged) tracks total returns for local-currency-denominated money market instruments in 22 emerging markets countries with at least US\$10 billion of external trade. It is not possible to invest directly in an unmanaged index.

JPMorgan Emerging Markets Bond Index (EMBI) Global

JPMorgan Emerging Markets Bond Index (EMBI) Global tracks total returns for U.S. dollar-denominated debt instruments issued by emerging market sovereign and quasi-sovereign entities.

JPMorgan ESG Emerging Markets **Bond Index (EMBI) Global Diversified**  The JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified tracks total returns for U.S. dollar denominated debt instruments issued by emerging market sovereign and quasi-sovereign entities incorporating environmental, social, and governance factors in the index construction.

#### Legal Benchmark Name

JPMorgan ESG Government Bond **Index-Emerging Markets Global Diversified Index** 

JPMorgan Government Bond Index-**Emerging Markets Global Diversified** Index (Unhedged)

JPMorgan Asia Credit Index Composite Total Return (EUR Hedged)

JPMorgan Asia Credit Index **Non-Investment Grade** 

**PIMCO Global Advantage Bond Index** (GLADI) (London Close)

S&P 500 Index

**SHIR Shekel Overnight Risk Free Rate** 

**SORA Singapore Interbank Overnight Rate Average** 

#### **Index Description**

The JPMorgan ESG Government Bond Index-Emerging Markets Global Diversified (JESG GBI-EM) tracks the performance of bonds issued by emerging market governments and denominated in the local currency of the issuer. The index applies an Environmental, Social and Governance (ESG) scoring and screening methodology to tilt toward issuers ranked higher on ESG criteria and green bond issues, and to underweight or remove issuers that rank lower.

The JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (Unhedged) is a comprehensive global local emerging markets index, and consists of regularly traded, liquid fixed-rate, domestic currency government bonds to which international investors can gain exposure. It is not possible to invest directly in an unmanaged index.

The JPMorgan Asia Credit Index (EUR Hedged) measures the performance of Asia ex- Japan U.S. dollardenominated bond market. Index provides a benchmark for investment opportunities in U.S. dollar-denominated fixed income instruments issued by Asia ex-Japan sovereigns, guasi-sovereigns, and corporates.

JPMorgan Asia Credit Index Non-Investment Grade comprises fixed rate U.S. dollar-denominated high yield bonds issued by Asia sovereigns, quasi-sovereigns, banks and corporates. The existing JPMorgan Asia Credit Index Non-Investment Grade contains both fixed and floating rate bonds issued by Asia-domiciled entities having a nominal outstanding of at least US\$150 million and more than one year to maturity.

The PIMCO Global Advantage Bond Index (GLADI) (London Close) is a diversified global index that covers a wide spectrum of global fixed income opportunities and sectors, from developed to emerging markets, nominal to real asset, and cash to derivative instruments. Unlike traditional indices, which are frequently comprised of bonds weighted according to their market capitalisation, GLADI uses GDP-weighting which puts an emphasis on faster-growing areas of the world and thus makes the index forward-looking in nature. PIMCO's GLADI methodology is intellectual property covered by U.S. Patent No. 8,306,892. GLOBAL ADVANTAGE and GLADI are trademarks of Pacific Investment Management Company LLC.

S&P 500 Index is an unmanaged market index generally considered representative of the stock market as a whole. The Index focuses on the large-cap segment of the U.S. equities market. It is not possible to invest directly in an unmanaged index.

This index stores the Shekel Overnight Interest Rate and is equal to the Bank of Israel rate, except on days when the SHIR is not published, it's value will be what it was on the last day it was published. The Bank of Israel Rate is determined by the Bank of Israel Monetary Committee eight times a year, generally on Mondays at 16:00. The dates of the Bank of Israel interest rate's publication and application are published each year on the Bank of Israel's website. The SHIR will be published on the Bank of Israel website by 11:00 each day, except for Saturdays, Sundays, and additional dates as published on the Bank of Israel website each year, and that will be updated periodically. It is not possible to invest directly in an unmanaged index.

The Singapore Overnight Rate Average (SORA) is the volume-weighted average rate of borrowing transactions in the unsecured overnight interbank Singapore dollar cash market in Singapore.

#### **Statement of Assets and Liabilities**

			Asia High ond Fund	Asia Strategic Interest Bond Fund				
(Amounts in thousands)	3	As at 1-Dec-2023	As at 31-Dec-2022	As at 31-Dec-2023	31	As at -Dec-2022		
Current Assets:								
Financial Assets at fair value through profit or loss:								
Transferable securities	\$	2,167,937	\$ 2,652,171	\$ 160,430	\$	276,959		
Investment funds		212,144	239,979	11,571		29,746		
Repurchase agreements		3,856	20,572	252		820		
Deposits with credit institutions		0	0	0		0		
Financial derivative instruments		22,105	54,267	1,399		3,700		
Cash		1,043	0	432		546		
Deposits with counterparty		29,911	34,314	1,742		2,017		
Income receivable		37,487	48,231	2,427		3,836		
Receivables for investments sold		59,339	18,600	4,588		0		
Receivables for TBA investments sold		0	0	0		0		
Receivables for Fund shares sold		505	5,111	851		119		
Receivables for financial derivatives margin		31,996	14,965	422		1,946		
Other assets		150	0	0		0		
Total Current Assets		2,566,473	3,088,210	184,114		319,689		
Current Liabilities: Financial Liabilities at fair value through profit or loss: Financial derivative instruments		(13,307)	(27,401)	(756)		(1,065)		
Fair value of securities sold short		0	0	0		0		
Payable for investments purchased		(60,920)	(3,578)	(4,588)		0		
Payable for TBA investments purchased		0	0	0		0		
Payable for Fund shares redeemed		(1,920)	(11,061)	(173)		(76)		
Payable for management fee		(1,379)	(1,671)	(100)		(164)		
Payable for reverse repurchase agreements		(12,951)	0	(505)		0		
Payable for sale-buyback financing transactions		(12,551)	0	0		0		
Expenses payable		(94)	(41)	0		0		
Bank overdraft		0	(13,527)	0		0		
Dividend payable		(141)	(161)	(1)		0		
Payable for financial derivatives margin		(37,183)	(25,632)	(783)		(1,842)		
Deposits from counterparty		(3,850)	(23,746)	(783)		(2,555)		
Other liabilities		(3,850)	(23,746)	0		(2,555)		
		J	0	Ů				
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders		(131,745)	(106,818)	(6,906)		(5,702)		
Net Assets Attributable to Redeemable Participating Shareholders	\$	2,434,728	\$ 2,981,392	\$ 177,208	\$	313,987		

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

<sup>(1)</sup> The PIMCO Balanced Income and Growth Fund changed name from the PIMCO Global Core Asset Allocation Fund on 29 November 2023.

	PIMCO Balan				PIMCO Securiti				PIMCO Bond	Clima Fund	te	Commodity Real Return Fund			
3	As at 31 Dec-2023	31	As at -Dec-2022	3	As at 1-Dec-2023	3	As at 31-Dec-2022	31	As at -Dec-2023	31	As at -Dec-2022	3	As at 1-Dec-2023	3	As at 1-Dec-2022
\$	767,569	\$	473,435	\$	5,268,327	\$	6,129,600	\$	249,832	\$	248,281	\$	1,293,427	\$	1,750,918
	881		251,489		147		140		0		0		127		120
	12,604		18,536		7,572		10,172		5,800		36,800		83,018		59,113
	0		0		0		0		0		0		0		0
	13,769		29,087		64,207		107,561		4,659		8,236		25,732		45,313
	592		12,189		0		2,624		1,074		1,484		2,517		4,491
	6,088		40,674		55,029		110,882		3,188		8,041		15,924		39,055
	1,876		1,307		55,730		66,969		2,454		2,192		3,578		4,250
	2,752		4,838		2,691		33,701		0		0		679		50,448
	290,704		90,163		0		0		0		0		106,892		206,413
	8,328		270		6,536		3,060		169		363		1,490		5,062
	14,527		35,050		46,739		54,526		3,546		1,167		11,129		17,822
	0		0		0		0		0		0		0		0
	1,119,690		957,038		5,506,978		6,519,235		270,722		306,564		1,544,513		2,183,005
	(16,776)		(43,855)		(62,651)		(86,485)		(4,527)		(5,599)		(40,086)		(50,044)
	(2,036)		0		0		0		0		0		0		0
	(2,585)		(1,870)		(540)		(1)		0		0		(40,534)		0
	(408,618)		(117,381)		0		0		0		0		(190,314)		(288,321)
	(212)		(10,695)		(5,504)		(7,922)		(72)		(193)		(3,763)		(3,460)
	(800)		(793)		(4,248)		(4,729)		(128)		(145)		(768)		(1,261)
	0		0		(232,205)		(578,475)		(803)		0		(396,058)		(425,302)
	0		0		0		0		0		0		0		(17,959)
	(45)		(3)		(206)		(237)		0		(24)		(7)		(15)
	0		0		(609)		0		0		0		0		0
	(6)		(40)		(1,070)		(906)		(276)		(157)		(93)		(336)
	(11,712)		(18,837)		(32,876)		(77,568)		(2,060)		(3,321)		(5,728)		(18,239)
	(6,784)		(13,488)		(29,183)		(41,321)		(540)		(4,470)		(8,260)		(8,191)
	0		0		0		0		0		0		0		0
	(449,574)		(206,962)		(369,092)		(797,644)		(8,406)		(13,909)		(685,611)		(813,128)
\$	670,116	\$	750,076	\$	5,137,886	\$	5,721,591	\$	262,316	\$	292,655	\$	858,902	\$	1,369,877

			Credit es Bond Fund		Dive Incom	
(Amounts in thousands)	31	As at -Dec-2023	As at 31-Dec-202	2	As at 31-Dec-2023	As at 31-Dec-2022
Current Assets:						
Financial Assets at fair value through profit or loss:	<i>*</i>	420 205	¢ 00.4	0.5	¢ 6 200 402	6 600 647
Transferable securities	\$	120,305	\$ 80,1		\$ 6,280,493	\$ 6,620,617
Investment funds		3,607	•	549	739,526	876,630
Repurchase agreements		737	6,5	910	1,221,471	1,746,323
Deposits with credit institutions		0		0	0	0
Financial derivative instruments		1,941	•	63	157,414	132,621
Cash		196		77	0	0
Deposits with counterparty		1,630	1,5	33	211,549	282,594
Income receivable		1,062	1,0	002	77,767	83,844
Receivables for investments sold		1	2	206	9,984	51,445
Receivables for TBA investments sold		39,677	1,2	296	1,262,381	248,272
Receivables for Fund shares sold		66	1	38	11,388	5,685
Receivables for financial derivatives margin		1,083	1,0	)75	46,900	113,759
Other assets		0		0	0	0
Total Current Assets		170,305	104,7	44	10,018,873	10,161,790
Current Liabilities: Financial Liabilities at fair value through profit or loss: Financial derivative instruments		(1,789)	(2.1	37)	(67,651)	(150,759)
Fair value of securities sold short		0	(-1	0	0	0
Payable for investments purchased		(3,608)	(3	304)	(86,708)	(586,220)
Payable for TBA investments purchased		(59,979)	•	587)	(2,159,820)	(549,539)
Payable for Fund shares redeemed		(6)		(50)	(11,377)	(7,240)
Payable for management fee		(91)		(89)	(6,585)	(8,022)
Payable for reverse repurchase agreements		(2,942)		0	(49,676)	(6,646)
Payable for sale-buyback financing transactions		0		0	0	0
Expenses payable		0		0	(155)	(148)
Bank overdraft		0		0	(531)	(3,465)
Dividend payable		0		0	(3,455)	(3,841)
Payable for financial derivatives margin		(793)	(5	333)	(123,820)	(62,209)
Deposits from counterparty		(1,034)		591)	(69,297)	(31,905)
Other liabilities		0	(-	0	(03,237)	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders		(70,242)	(7,5	591)	(2,579,075)	(1,409,994)
Net Assets Attributable to Redeemable Participating Shareholders	\$	100,063	\$ 97,1	53	\$ 7,439,798	\$ 8,751,796

 $\ensuremath{\mathsf{A}}$  zero balance may reflect actual amounts rounding to less than one thousand.

	Diversifie Duration H	ed Income edged Fun	ıd	Diversified ESG F	me		Dyna Bond			Dynamic Multi-Asset Fund				
31	As at I-Dec-2023	As 31-Dec	at c-2022	As at Dec-2023	As at Dec-2022	3	As at 1-Dec-2023	3	As at 81-Dec-2022	3	As at 1-Dec-2023	31	As at I-Dec-2022	
\$	363,886	\$ 4	101,584	\$ 51,106	\$ 9,978	\$	4,176,007	\$	2,712,201	€	3,381,141	€	4,130,924	
	40,652		55,806	5,470	0		337,503		348,722		312,665		504,414	
	69,552	1	02,832	3,000	0		734,416		1,145,692		358,849		124,604	
	0		0	0	0		0		0		0		0	
	21,706		19,178	517	60		70,864		74,933		130,271		234,476	
	856		513	419	108		9,665	7,730			29,609		38,251	
	20,514		20,323	367	113		90,899		96,997		319,479		395,426	
	4,588		5,122	649	112		19,762		16,752		18,511		5,003	
	2,756		1,998	0	0		116		7,837		3,973		9,331	
	88,965		19,854	8,774	603		1,853,086		454,635		965,122		0	
	58		98	0	0		5,110		2,056		1,770		2,321	
	21,368		19,031	268	27		83,836		69,677		47,148		165,342	
	0		0	0	0		0		0		0		0	
	634,901	6	546,339	70,570	11,001		7,381,264		4,937,232		5,568,538		5,610,092	
	(5,107)		(5,030)	(402)	(73)		(112,104)		(160,788)		(53,086)		(236,948)	
	0		0	(970)	0		(82,577)		(82,152)		0		0	
	(32,509)		(940)	(161)	0		(162,221)		(557, 164)		(36,114)		(21,731)	
	(143,391)		(39,365)	(11,118)	(1,000)		(3,458,082)		(607,223)		(2,003,102)		0	
	(345)		(2,623)	(189)	0		(1,357)		(600)		(7,846)		(13,813)	
	(330)		(438)	(34)	(6)		(2,660)		(2,772)		(3,382)		(5,575)	
	(529)		0	0	0		(1,354)		(2,164)		0		(17,828)	
	0		0	0	0		0		0		0		0	
	(1)		(2)	0	0		(681)		(68)		(27)		(33)	
	0		0	0	0		0		0		0		0	
	(1,027)		(870)	0	0		(1,043)		(680)		(65)		0	
	(35,680)	(	(29,190)	(133)	(68)		(33,384)		(28,530)		(141,264)		(115,772)	
	(3,143)		(3,197)	0	0		(80,228)		(11,490)		(61,607)		(83,222)	
	0		0	0	0		0		0		0		0	
	(222,062)	(	(81,655)	(13,007)	(1,147)		(3,935,691)		(1,453,631)		(2,306,493)		(494,922)	
\$	412,839	\$ 5	64,684	\$ 57,563	\$ 9,854	\$	3,445,573	\$	3,483,601	€	3,262,045	€	5,115,170	

		Emergi Bond	ng Loca I Fund	al	Emerging Local Bond ESG Fund			
(Amounts in thousands)	3	As at 1-Dec-2023	31	As at I-Dec-2022		As at Dec-2023		As at Dec-2022
Current Assets:								
Financial Assets at fair value through profit or loss:	¢	2 0 42 626	¢	1 772 004	<u>_</u>	02.000	÷	C 270
Transferable securities	\$	2,843,626	\$	1,772,984	\$	83,869	\$	6,270
Investment funds		233,751		131,643		0		0
Repurchase agreements		0		0		15,600		0
Deposits with credit institutions		48,155		7,054		134		4
Financial derivative instruments		135,418		315,328		1,505		269
Cash		16,830		35,990		961		127
Deposits with counterparty		68,149		51,091		1,388		39
Income receivable		49,909		35,522		1,604		122
Receivables for investments sold		222,222		26,063		10,117		0
Receivables for TBA investments sold		0		0		344		0
Receivables for Fund shares sold		1,423		4,086		0		0
Receivables for financial derivatives margin		70,465		102,125		1,372		11
Other assets		0		17		0		0
Total Current Assets		3,689,948		2,481,903		116,894		6,842
Current Liabilities: Financial Liabilities at fair value through profit or loss: Financial derivative instruments		(134,807)		(313,285)		(1,041)		(215)
Fair value of securities sold short		0		0		0		0
Payable for investments purchased		(296,249)		(28,070)		(10,705)		0
Payable for TBA investments purchased		0		0		(343)		0
Payable for Fund shares redeemed		(610)		(665)		0		0
Payable for management fee		(2,257)		(1,496)		(60)		(4)
Payable for reverse repurchase agreements		(281,349)		(85,313)		(722)		0
Payable for sale-buyback financing transactions		0		(05,515)		0		0
Expenses payable		(835)		(206)		(22)		(2)
Bank overdraft		0		(200)		(22)		0
Dividend payable		0		0		0		0
Payable for financial derivatives margin		(61,675)		(83,123)		(1,523)		(12)
Deposits from counterparty Other liabilities		(31,163)		(50,077)		(70)		0
Other maximines		(02)		U		U		- 0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders		(809,007)		(562,235)		(14,486)		(233)
Net Assets Attributable to Redeemable Participating Shareholders	\$	2,880,941	\$	1,919,668	\$	102,408	\$	6,609

 $\ensuremath{\mathsf{A}}$  zero balance may reflect actual amounts rounding to less than one thousand.

	Emerging Bond		ets	Emerging Markets Bond ESG Fund				Emerging Corporate				PIMCO Emer		
3	As at 1-Dec-2023	3	As at 1-Dec-2022	As at 31-Dec-2023	3	As at 31-Dec-2022	31	As at -Dec-2023	31	As at -Dec-2022	31	As at -Dec-2023	31	As at -Dec-2022
\$	3,933,972	\$	3,267,661	\$ 2,833,512	\$	2,422,256	\$	148,275	\$	143,387	\$	264,943	\$	181,600
	192,346		52,797	0		0		6,863		16,518		836		14,797
	2,599		9,160	13,694		44,661		993		8,386		6,274		706
	60,900		2,227	45,181		1,659		2,753		0		5,043		137
	71,306		69,071	55,089		56,599		2,340		4,439		30,376		34,841
	11,960		4,943	7,900		2,605		805		262		2,267		1,447
	32,680		49,025	23,558		25,425		1,732		1,839		13,141		10,495
	65,470		52,462	46,301		37,299		2,052		1,915		3,143		1,549
	3,198		400	12,207		215		259		1		20,374		207
	162,903		26,106	128,924		4,814		5,331		1,285		22,390		0
	32,733		714	7,335		10,705		6		55		357		0
	19,143		25,590	11,359		10,516		707		984		6,457		5,129
	0		0	14		0		0		0		0		0
	4,589,210		3,560,156	3,185,074		2,616,754		172,116		179,071		375,601		250,908
	(42.522)		(40.205)	(20,005)		(22.742)		(4.220)		(640)		(20.047)		(24.520)
	(43,533)		(49,305)	(30,895)		(23,713)		(1,329)		(618)		(29,047)		(31,528)
	0		0	0		0		0		0		0		0
	(16,221)		(10,331)	(6,098)		(3,745)		(1,746)		(2,163)		(21,839)		0
	(217,275)		(49,405)	(128,520)		(7,710)		(8,675)		(2,563)		(22,311)		0
	(1,778)		(13,371)	(2,002)		(461)		(80)		(10)		(24)		(586)
	(2,776)		(2,521)	(2,046)		(1,929)		(159)		(172)		(99)		(64)
	(402,727)		(75,356)	(214,833)		(38,840)		(166)		0		(5,271)		0
	0		0	(56,665)		0		0		0		0		0
	(83)		(12)	(53)		(1)		(3)		0		(2)		(8)
	0		0	0		0		0		0		0		0
	(317)		(276)	(2,039)		(2,167)		0		0		(1)		0
	(33,004)		(15,372)	(19,603)		(9,012)		(974)		(1,872)		(13,257)		(10,037)
	(25,211)		(38,228)	(28,399)		(36,701)		(1,271)		(2,687)		(960)		(3,554)
	0		0	0		0		0		0		0		0
	(742,925)		(254,177)	(491,153)		(124,279)		(14,403)		(10,085)		(92,811)		(45,777)
\$	3,846,285	\$	3,305,979	\$ 2,693,921	\$	2,492,475	\$	157,713	\$	168,986	\$	282,790	\$	205,131

	Eme	erging Marl Local Curi		Incor		O ESG e Func	
(Amounts in thousands)	31	As at -Dec-2023	As at Dec-2022	As at 31-Dec-202	23	31	As at -Dec-2022
Current Assets: Financial Assets at fair value through profit or loss: Transferable securities	\$	17,763	\$ 15,264	\$ 274,	526	\$	254,108
Investment funds		1,837	2,058		0		0
Repurchase agreements		158	2,766	8,	200		44,400
Deposits with credit institutions		363	78		0		0
Financial derivative instruments		1,223	4,060	7,	131		5,555
Cash		153	185	1,	059		1,533
Deposits with counterparty		305	282	2,	915		2,737
Income receivable		112	87		980		1,372
Receivables for investments sold		233	1		20		80
Receivables for TBA investments sold		976	0	28,	121		78,252
Receivables for Fund shares sold		7	11		459		221
Receivables for financial derivatives margin		233	254	5.	731		4,814
Other assets		0	0	-,	0		0
Total Current Assets		23,363	25,046	330,	142		393,072
Current Liabilities: Financial Liabilities at fair value through profit or loss: Financial derivative instruments		(803)	(3,067)	(5,	389)		(4,277)
Fair value of securities sold short		0	0	(-	443)		(2,630)
Payable for investments purchased		(1,028)	(109)	(	138)		(707)
Payable for TBA investments purchased		(970)	0	(45,	457)		(141,114)
Payable for Fund shares redeemed		(1)	(5)		(52)		(12)
Payable for management fee		(24)	(25)	(	146)		(118)
Payable for reverse repurchase agreements		0	0		0		0
Payable for sale-buyback financing transactions		0	0		0		0
Expenses payable		0	(1)		(2)		(12)
Bank overdraft		0	0		0		0
Dividend payable		0	0		(1)		(1)
Payable for financial derivatives margin		(320)	(631)	(2.	491)		(3,190)
Deposits from counterparty		(271)	(271)		815)		(3,050)
Other liabilities		0	0	(-/	0		0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders		(3,417)	(4,109)	(58,	934)		(155,111)
Net Assets Attributable to Redeemable Participating Shareholders	\$	19,946	\$ 20,937	\$ 271,	208	\$	237,961

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

	Eu Bond			Euro Credit Fund				Euro I Bond		Euro Long Average Duration Fund				
31	As at 1-Dec-2023	As at 31-Dec-2022		As at 31-Dec-2023	3	As at 31-Dec-2022	3	As at 31-Dec-2023	3	As at 31-Dec-2022	3	As at 1-Dec-2023	31	As at -Dec-2022
€	1,547,627	€ 1,747,79	90	€ 536,515	€	491,678	€	1,698,144	€	1,100,441	€	890,605	€	103,959
	164,208	181,65	54	9,501		50,689		135,514		134,815		38,073		4,940
	97,581	11,5		14,437		44,621		137,975		120,458		52,334		1,500
	0		0	0		0		0		0		0		0
	52,302	49,80	)5	5,984		9,083		45,840		26,003		18,572		3,789
	3,541	3,05		3,470		12,028		17,714		7,361		1,236		397
	37,643	59,58	39	8,072		26,366		49,751		47,460		20,472		4,382
	10,531	8,90		6,584		4,187		10,060		8,869		12,456		1,039
	200	13,46	57	0		2,447		228		53,521		554		0
	319,172	168,28		46,380		1,073		615,833		117,074		91,778		6,332
	1,039	93		721		242		5,934		1,107		3,473		51
	12,883	105,48	36	10,537		33,489		33,918		19,325		4,174		16,625
	0		0	0		0		0		0		0		0
	2,246,727	2,350,47	73	642,201		675,903		2,750,911		1,636,434		1,133,727		143,014
	(32,678)	(122,81	19)	(5,319)		(13,081)		(23,982)		(27,457)		(8,349)		(18,830)
	0		0	0		0		0		0		0		0
	0	(2	95)	0		(7,404)		(190)		(22,578)		(3,877)		0
	(488,304)	(264,93	38)	(79,001)		(13,488)		(1,248,173)		(208,728)		(159,831)		(11,721)
	(1,343)	(40	)5)	(443)		(85)		(1,212)		(1,033)		(70)		0
	(702)	(80	)7)	(228)		(252)		(1,266)		(1,244)		(324)		(46)
	(1,041)		0	(8,176)		0		(4,268)		0		(10,485)		0
	0		0	0		0		0		0		0		0
	(6)		(5)	0		0		(21)		(17)		0		0
	0		0	0		0		0		0		0		0
	0		0	0		0		0		0		0		0
	(34,354)	(41,18	38)	(10,718)		(29,619)		(56,332)		(18,036)		(23,159)		(2,369)
	(16,586)	(6,94	11)	(1,130)		(1,966)		(28,240)		(4,361)		(3,663)		0
	0		0	0		0		0		0		0		0
	(575,014)	(437,19	98)	(105,015)		(65,895)		(1,363,684)		(283,454)		(209,758)		(32,966)
€	1,671,713	€ 1,913,27	75	€ 537,186	€	610,008	€	1,387,227	€	1,352,980	€	923,969	€	110,048

		Eu Short-Te	ıro erm Fui	nd	PIMCO European High Yield Bond Fund			
(Amounts in thousands)	31	As at -Dec-2023	31-	As at Dec-2022		As at Dec-2023	31	As at -Dec-2022
Current Assets:								
Financial Assets at fair value through profit or loss:			~		_		_	
Transferable securities	€	174,163	€	330,698	€	306,261	€	157,222
Investment funds		0		0		18,291		8,700
Repurchase agreements		12,400		14,100		30,300		3,700
Deposits with credit institutions		0		0		0		0
Financial derivative instruments		208		5,409		4,615		2,007
Cash		448		896		2,070		3,440
Deposits with counterparty		1,628		6,396		9,203		2,986
Income receivable		1,173		1,735		4,039		1,897
Receivables for investments sold		1,971		63		1		32
Receivables for TBA investments sold		0		0		0		0
Receivables for Fund shares sold		2,058		550		981		71
Receivables for financial derivatives margin		702		5,754		2,730		1,485
Other assets		0		0		0		0
Total Current Assets		194,751		365,601		378,491		181,540
Current Liabilities: Financial Liabilities at fair value through profit or loss: Financial derivative instruments		(1,031)		(2,312)		(924)		(1,105)
Fair value of securities sold short		0		0		0		0
Payable for investments purchased		0		0		(1,470)		(4,181)
Payable for TBA investments purchased		0		0		0		0
Payable for Fund shares redeemed		(143)		(1,514)		(158)		(1)
Payable for management fee		(63)		(105)		(99)		(13)
Payable for reverse repurchase agreements		0		0		(1,858)		0
Payable for sale-buyback financing transactions		0		0		0		0
Expenses payable		0		0		0		0
Bank overdraft		0		0		0		0
Dividend payable		0		0		0		0
Payable for financial derivatives margin		0		(6,452)		(5,955)		(2,078)
Deposits from counterparty		0		(2,123)		(260)		(2,078)
Other liabilities		0		(2,123)		(260)		0
Other liabilities		U		U		U		Ü
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders		(1,237)		(12,506)		(10,724)		(7,378)
Net Assets Attributable to Redeemable Participating Shareholders	€	193,514	€	353,095	€	367,767	€	174,162

 $\ensuremath{\mathsf{A}}$  zero balance may reflect actual amounts rounding to less than one thousand.

PI	MCO Europe Opportun				Glo Advanta		ınd		Glo Bond	d	Global Bond ESG Fund			
31-	As at -Dec-2023	31	As at -Dec-2022	31	As at -Dec-2023	31	As at -Dec-2022	:	As at 31-Dec-2023	As at 31-Dec-2022	3	As at 1-Dec-2023	3	As at 1-Dec-2022
€	132,036	€	193,346	\$	558,153	\$	443,632	\$	14,935,571	\$ 11,361,097	\$	3,995,935	\$	2,913,880
	7,680		18,800		18,210		18,242		1,311,189	1,120,979		0		5,649
	1,000		4,400		534		1,408		371,917	1,346,970		165,958		1,157,847
	0		0		0		0		0	0		0		0
	2,387		7,774		29,981		25,927		701,868	518,391		194,051		94,009
	383		640		3,823		3,907		51,511	32,207		13,203		8,552
	1,906		4,772		15,196		15,524		497,830	478,539		110,870		125,721
	955		1,077		3,128		2,702		59,192	51,007		18,670		10,094
	698		1,622		8,712		9,551		277,948	279,220		26,215		26,307
	16,715		12,293		271,238		96,161		6,650,551	4,755,367		1,499,812		450,850
	635		293		1		3		24,912	77,660		4,091		3,518
	2,956		4,861		18,679		22,907		406,567	658,178		102,970		164,909
	0		0		0		0		0	0		0		0
	167,351		249,878		927,655		639,964		25,289,056	20,679,615		6,131,775		4,961,336
	(5,140)		(8,310)		(22,347)		(21,316)		(696,202)	(859,558)		(119,746)		(151,501)
	0		0		(42,127)		(28,813)		(930,028)	(721,316)		(277,758)		(119,122)
	0		(590)		(8,490)		(8,457)		(346,698)	(930,760)		(116,439)		(622,586)
	(30,198)		(23,393)		(391,325)		(140,479)		(9,559,374)	(6,231,107)		(1,839,724)		(792,022)
	(68)		(111)		(49)		(35)		(57,022)	(13,836)		(4,171)		(10,843)
	(45)		(66)		(256)		(250)		(6,410)	(5,736)		(1,426)		(1,314)
	0		0		0		(1,504)		(617)	(1,682)		0		0
	0		0		0		0		0	0		0		0
	0		0		(21)		(17)		(173)	(137)		(7)		(3)
	0		0		0		0		0	0		0		0
	0		0		0		0		(642)	(736)		(485)		(399)
	(663)		(5,044)		(20,035)		(23,802)		(451,767)	(407,767)		(131,420)		(125,388)
	(627)		(1,192)		(10,715)		(4,832)		(162,861)	(86,868)		(79,419)		(31,968)
	0		0		0		0		0	0		0		0
	(36,741)		(38,706)		(495,365)		(229,505)		(12,211,794)	(9,259,503)		(2,570,595)		(1,855,146)
€	130,610	€	211,172	\$	432,290	\$	410,459	\$	13,077,262	\$ 11,420,112	\$	3,561,180	\$	3,106,190

		Globa Ex-US	al Bon S Fund		Global High Yield Bond Fund				
(Amounts in thousands)	3	As at 1-Dec-2023	3	As at 31-Dec-2022	3	As at 31-Dec-2023	3	As at 1-Dec-2022	
Current Assets:									
Financial Assets at fair value through profit or loss:									
Transferable securities	\$	962,952	\$	737,412	\$	2,863,479	\$	2,850,786	
Investment funds		10,172		47,322		76,320		201,583	
Repurchase agreements		1,005		1,625		0		11,412	
Deposits with credit institutions		0		0		0		0	
Financial derivative instruments		48,425		35,105		17,367		36,885	
Cash		8,288		5,507		1,951		26	
Deposits with counterparty		41,103		39,796		34,091		28,611	
Income receivable		4,201		3,559		41,913		40,375	
Receivables for investments sold		16,167		15,805		2,737		23	
Receivables for TBA investments sold		509,310		255,052		0		0	
Receivables for Fund shares sold		3,753		460		7,590		7,615	
Receivables for financial derivatives margin		32,367		56,123		11,285		788	
Other assets		0		0		95		223	
Total Current Assets		1,637,743		1,197,766		3,056,828		3,178,327	
Current Liabilities: Financial Liabilities at fair value through profit or loss: Financial derivative instruments		(48,860)		(63,177)		(7,830)		(20,824)	
Fair value of securities sold short		(97,971)		(76,200)		0		0	
Payable for investments purchased		(15,657)		(15,641)		(17,070)		0	
Payable for TBA investments purchased		(627,293)		(282,153)		0		0	
Payable for Fund shares redeemed		(1,908)		(75)		(3,108)		(13,817)	
Payable for management fee		(370)		(342)		(1,825)		(1,960)	
Payable for reverse repurchase agreements		0		0		(20,553)		(10,397)	
Payable for sale-buyback financing transactions		0		0		0		0	
Expenses payable		(6)		(7)		(23)		(123)	
Bank overdraft		0		0		0		(123)	
Dividend payable		0		0		(3,511)		(4,126)	
Payable for financial derivatives margin		(42,188)		(41,421)		(9,588)		(3,436)	
Deposits from counterparty		(3,364)		(2,728)		(13,070)		(20,776)	
Other liabilities		(3,304)		(2,728)		(13,070)		(20,776)	
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders		(837,617)		(481,744)		(76,578)		(75,459)	
Net Assets Attributable to Redeemable Participating Shareholders	\$	800,126	\$	716,022	\$	2,980,250	\$	3,102,868	

 $\ensuremath{\mathsf{A}}$  zero balance may reflect actual amounts rounding to less than one thousand.

	Global Inv Grade Cre		Global Invest Credit E				Global Lov Real Ret				Globa Returi		
	As at 31-Dec-2023	As at 31-Dec-2022	As at 31-Dec-2023	3	As at 1-Dec-2022	3'	As at 1-Dec-2023		As at 31-Dec-2022	3	As at 31-Dec-2023	3	As at 1-Dec-2022
		J. 500 2022	3. 300 2023		. 500 2022		. 200 2020		J. 200 2022				. 500 2022
\$	10,091,319	\$ 9,778,544	\$ 2,410,642	\$	1,489,771	\$	1,923,658	\$	1,661,693	\$	3,700,069	\$	3,391,396
,	1,045,218	1,038,326	0		0		506	•	12,424	·	23,397		7,043
	177.113	75.423	1,300		15.240		2.889		1.053		2.878		2,245
	0	0	0		0		0		0		0		0
	179,275	212,298	34,989		33,293		28,421		50,766		53,168		106,832
	18,362	20,756	1,598		2,079		4,962		9,404		9,826		8,086
	189,977	275,295	25,954		30,302		24,578		18,687		53,688		46,251
	100,050	90,845	24,605		11,400		4,830		2,931		10,809		7,667
	213	34,506	1,105		52,816		1,088		94,773		437,235		68,378
	1,178,395	1,919,603	251,937		135,728		160,441		72,965		319,813		191,920
	21,980	30,854	4,337		1,945		777		574		921		4,737
	68,902	180,542	24,763		13,422		21,747		12,290		30,224		27,734
	0	0	. 0		0		0		0		0		0
	13,070,804	13,656,992	2,781,230		1,785,996		2,173,897		1,937,560		4,642,028		3,862,289
	(120,283)	(293,790)	(22,233)		(17,969)		(39,941)		(29,733)		(76,489)		(93,426)
	0	(136,255)	0		(5,887)		0		0		0		0
	(192)	0	0		(8,117)		(2,856)		(30,524)		(5,696)		0
	(2,021,670)	(2,481,720)	(394,267)		(202,456)		(287,563)		(132,585)		(576,267)		(325,573)
	(8,457)	(32,381)	(3,826)		(188)		(778)		(2,607)		(6,207)		(3,628)
	(5,770)	(5,738)	(948)		(605)		(606)		(735)		(1,299)		(1,447)
	(7,828)	(4,154)	(108,032)		(75,928)		(618,014)		(261,713)		(1,556,968)		(796,152)
	0	0	(36,861)		(75,925)		(24,686)		(79,599)		0		(9,519)
	(262)	(339)	(188)		(124)		(1)		(2)		(36)		(51)
	0	0	0		0		0		0		0		0
	(7,188)	(6,988)	(2,767)		(692)		(527)		(446)		(1,105)		(2,363)
	(85,679)	(82,017)	(10,054)		(13,852)		(9,704)		(18,182)		(16,758)		(35,345)
	(99,753)	(75,269)	(31,847)		(14,363)		(12,169)		(17,059)		(20,110)		(22,923)
	0	0	0		0		0		0		0		0
	(2,357,082)	(3,118,651)	(611,023)		(416,106)		(996,845)		(573,185)		(2,260,935)		(1,290,427)
\$	10,713,722	\$ 10,538,341	\$ 2,170,207	\$	1,369,890	\$	1,177,052	\$	1,364,375	\$	2,381,093	\$	2,571,862

	Incom	e Fund	Income Fund II			
(Amounts in thousands)	As at 31-Dec-2023	As at 31-Dec-2022	As at 31-Dec-2023	As at 31-Dec-2022		
Current Assets: Financial Assets at fair value through profit or loss: Transferable securities	\$ 96,949,829	\$ 67,246,471	\$ 135,928	\$ 56,970		
Investment funds	1,805,212	2,081,428	123	1,740		
Repurchase agreements	274,468	3,421,698	0	0		
Deposits with credit institutions	0	0	0	0		
Financial derivative instruments	4,452,969	5,163,114	857	718		
Cash	65,968	89,931	2,627	644		
Deposits with counterparty	1,594,328	1,852,978	1,493	1,022		
Income receivable	463,626	354,824	900	384		
Receivables for investments sold	26,720	60,282	5	5		
Receivables for TBA investments sold	24,623,052	21,347,671	18,950	8,075		
Receivables for Fund shares sold	217,821	88,371	14,089	4,020		
Receivables for financial derivatives margin	1,889,968	1,235,828	1,853	637		
Other assets	92	236	0	0		
Total Current Assets	132,364,053	102,942,832	176,825	74,215		
Current Liabilities: Financial Liabilities at fair value through profit or loss: Financial derivative instruments	(3,184,989)	(3,649,860)	(360)	(406)		
Fair value of securities sold short	(937,631)	(734,103)	(582)	0		
Payable for investments purchased	(228,964)	(205,883)	(823)	(182)		
Payable for TBA investments purchased	(53,120,749)	(37,310,306)	(43,381)	(15,917)		
Payable for Fund shares redeemed	(91,455)	(145,081)	(741)	0		
Payable for management fee	(55,002)	(45,253)	(123)	(48)		
Payable for reverse repurchase agreements	(495)	(15,867)	0	0		
Payable for sale-buyback financing transactions	0	0	(3,572)	0		
Expenses payable	(4,542)	(4,925)	0	0		
Bank overdraft	0	0	0	0		
Dividend payable	(3,824)	(2,737)	0	0		
Payable for financial derivatives margin	(2,987,747)	(2,473,835)	(1,793)	(1,036)		
Deposits from counterparty	(1,205,538)	(374,655)	(290)	0		
Other liabilities	0	0	0	(3)		
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(61,820,936)	(44,962,505)	(51,665)	(17,592)		
Net Assets Attributable to Redeemable Participating Shareholders	\$ 70,543,117	\$ 57,980,327	\$ 125,160	\$ 56,623		

 $\ensuremath{\mathsf{A}}$  zero balance may reflect actual amounts rounding to less than one thousand.

	Infla Multi-As	ation set Fu	nd		Low A			Lov	w Duration Glo Grade Cre				Low Di		
3′	As at I-Dec-2023	31	As at -Dec-2022	3	As at 1-Dec-2023	3	As at 1-Dec-2022	3	As at 1-Dec-2023	31	As at I-Dec-2022	3	As at 1-Dec-2023	3	As at 1-Dec-2022
\$	289,304	\$	320,121	\$	1,099,774	\$	1,235,606	\$	1,024,085	\$	691,422	\$	2,692,081	\$	1,213,608
Ψ	28,256	Ψ	68,975	Ų	82,593	Ų	85,631	Ą	16,247	Ψ	643	Ų	199,001	Ψ	106,140
	364		40.720		100.744		956		678		1.604		345,484		98,831
	0		40,720		0		0		0/0		0		0		0
	9,713		14,716		3,586		7,284		8,563		13,518		77,338		79,359
	1,667		0		2,008		2.692		892		390		7,667		6,374
	6,470		8,179		9,047		24,403		11,190		10.136		47,017		34,272
	462		688		7,935		6,394		10,372		5,082		11,731		7,264
	1,236		13		257,005		723		0		202		426		2,215
	67,319		10,546		239,895		380,707		102,013		69,997		988,905		367,632
	59		10,340		647		976		834		2,763		14,906		2,070
	7,218		7,201		8,585		7,914		3,456		11,170		31,081		21,540
	0		0		0,505		7,514		0,450		0		0		21,340
	0		0		0		0		0		0		0		
	412,068		471,259		1,811,819		1,753,286		1,178,330		806,927		4,415,637		1,939,305
	(14,826)		(10,695)		(7,795)		(14,403)		(5,543)		(11,395)		(48,681)		(64,082)
	0		0		(50,185)		(76,949)		0		(14,029)		(5,624)		(5,209)
	(80)		(2,206)		(41,000)		(2,924)		0		(1,062)		(99,442)		(9,219)
	(117,222)		(43,111)		(323,595)		(427,587)		(174,185)		(97,540)		(2,128,585)		(724,143)
	(988)		(1,769)		(627)		(1,987)		(1,818)		(422)		(2,117)		(185)
	(267)		(445)		(380)		(495)		(417)		(289)		(976)		(565)
	(15,063)		0		(525,595)		(144,857)		(6,973)		(12,776)		0		0
	(1,229)		0		(44,279)		(4,077)		(4,817)		(1,409)		0		0
	(3)		(5)		(187)		(10)		0		0		(24)		(24)
	0		(980)		0		0		0		0		0		0
	0		0		(16)		(13)		(44)		(20)		(600)		(247)
	(4,899)		(6,644)		(4,015)		(3,315)		(4,533)		(4,014)		(54,022)		(28,430)
	(4,243)		(2,326)		(4,300)		(3,911)		(7,157)		(9,222)		(45,261)		(22,821)
	0		0		0		0		0		0		0		0
	(450.00-)		(50.40)		(4.004.07.)		(500 50-)		(005.45=)		(4== 4==)		(0.005.00=)		(05.1.05=)
	(158,820)		(68,181)		(1,001,974)		(680,528)		(205,487)		(152,178)		(2,385,332)	_	(854,925)
\$	253,248	\$	403,078	\$	809,845	\$	1,072,758	\$	972,843	\$	654,749	\$	2,030,305	\$	1,084,380

		Low D Opportun			Op	Low Doportuniti	
(Amounts in thousands)	3	As at 1-Dec-2023	3	As at 1-Dec-2022		As at Dec-2023	As at Dec-2022
Current Assets: Financial Assets at fair value through profit or loss: Transferable securities	\$	1,047,330	\$	1,216,746	\$	5,199	\$ 5,070
Investment funds		70,798		133,056		0	0
Repurchase agreements		2,805		118,800		0	0
Deposits with credit institutions		0		0		0	0
Financial derivative instruments		21,493		55,664		27	22
Cash		3,584		3,357		163	122
Deposits with counterparty		27,622		57,806		69	31
Income receivable		5,531		7,718		37	16
Receivables for investments sold		22		12,795		0	0
Receivables for TBA investments sold		494,771		282,511		466	274
Receivables for Fund shares sold		28		542		0	0
Receivables for financial derivatives margin		32,067		45,871		61	51
Other assets		0		0		0	0
Total Current Assets		1,706,051		1,934,866		6,022	5,586
Current Liabilities: Financial Liabilities at fair value through profit or loss: Financial derivative instruments		(33,847)		(109,833)		(57)	(67)
Fair value of securities sold short		(41,577)		(94,108)		(100)	0
Payable for investments purchased		(9)		(12,575)		0	0
Payable for TBA investments purchased		(796,267)		(347,541)		(624)	(545)
Payable for Fund shares redeemed		(185)		(139)		0	0
Payable for management fee		(311)		(542)		(2)	(2)
Payable for reverse repurchase agreements		(15,085)		0		0	0
Payable for sale-buyback financing transactions		0		0		0	0
Expenses payable		(166)		(8)		0	0
Bank overdraft		0		0		0	0
Dividend payable		(313)		(1,377)		0	0
Payable for financial derivatives margin		(15,582)		(19,443)		(18)	(44)
Deposits from counterparty		(15,085)		(3,519)		0	0
Other liabilities		0		0		0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders		(918,427)		(589,085)		(801)	(658)
Net Assets Attributable to Redeemable Participating Shareholders	\$	787,624	\$	1,345,781	\$	5,221	\$ 4,928

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

	PIMCO MLI Infrastruc	P & Energy ture Fund	Mortgage Opp	oortunities Fund		PLUS <sup>™</sup> ind	PIMCO Sto	ocksPLUS™ Fund
31	As at -Dec-2023	As at 31-Dec-2022	As at 31-Dec-2023	As at 31-Dec-2022	As at 31-Dec-2023	As at 31-Dec-2022	As at 31-Dec-2023	As at 31-Dec-2022
\$	88,045	\$ 106,959	\$ 1,902,209	\$ 1,724,999	\$ 1,318,561	\$ 711,694	\$ 9,254	\$ 7,750
	9,668	11,833	4	23	179,118	92,742	1,042	904
	631	811	68,968	17,318	544,588	156,445	1,095	1,374
	0	0	0	0	0	0	0	0
	264	1,447	16,817	44,003	25,961	12,661	295	258
	98	552	300	167	4,397	2,178	22	11
	970	2,870	13,878	11,602	57,022	85,945	389	861
	36	104	5,108	4,660	6,425	2,660	23	21
	351	13	0	1,901	61,217	255	433	0
	0	0	2,175,726	1,781,393	162,621	0	3,816	1,240
	36	59	866	412	2,442	1,226	0	0
	0	0	12,095	17,755	10,848	33,144	559	115
	0	0	0	0	0	0	0	0
	100,099	124,648	4,195,971	3,604,233	2,373,200	1,098,950	16,928	12,534
	(296)	(237)	(13,734)	(17,225)	(17,262)	(30,319)	(323)	(293)
	0	0	(432,300)	(518,212)	0	0	0	(583)
	(963)	(2,379)	(39,100)	(194,452)	(52,179)	(37,060)	0	(583)
	0	0	(2,702,052)	(1,654,287)	(243,902)	0	(4,496)	(1,310)
	(119)	(834)	(669)	(596)	(2,282)	(1,097)	0	0
	(90)	(109)	(585)	(547)	(1,153)	(656)	(7)	(6)
	0	0	(55,855)	(316,493)	0	0	0	0
	0	0	(823)	0	0	0	0	0
	0	0	(8)	(8)	(13)	(5)	0	0
	0	0	0	0	0	0	0	0
	0	0	(48)	(21)	0	0	0	0
	0	0	(5,796)	(18,210)	(31,885)	(15,583)	(637)	(231)
	(138)	(952)	(19,745)	(35,034)	(61,536)	(5,491)	(290)	0
	0	0	0	0	0	0	0	0
	(1,606)	(4,511)	(3,270,715)	(2,755,085)	(410,212)	(90,211)	(5,753)	(3,006)
\$	98,493	\$ 120,137	\$ 925,256	\$ 849,148	\$ 1,962,988	\$ 1,008,739	\$ 11,175	\$ 9,528

			tegic e Fund		Total Return Bond Fund			
(Amounts in thousands)	31	As at -Dec-2023		As at Dec-2022	3	As at 1-Dec-2023	3	As at 1-Dec-2022
Current Assets:								
Financial Assets at fair value through profit or loss:								. ===
Transferable securities	\$	654,744	\$	610,560	\$	5,908,989	\$	4,770,861
Investment funds		179		29,661		151,381		292,421
Repurchase agreements		605		781		732		170,895
Deposits with credit institutions		0		0		0		0
Financial derivative instruments		38,858		53,205		60,519		110,789
Cash		2,419		4,623		12,041		15,733
Deposits with counterparty		8,906		11,922		63,287		120,293
Income receivable		3,085		2,787		33,067		25,541
Receivables for investments sold		65		4,738		80		51,883
Receivables for TBA investments sold		154,850		224,967		2,343,513		2,180,028
Receivables for Fund shares sold		315		385		6,409		12,045
Receivables for financial derivatives margin		17,307		14,864		58,602		77,114
Other assets		0		0		0		0
Total Current Assets		881,333		958,493		8,638,620		7,827,603
Current Liabilities: Financial Liabilities at fair value through profit or loss: Financial derivative instruments		(33,040)		(36,766)		(81,227)		(106,644)
Fair value of securities sold short		(13,890)		(13,092)		(34,262)		(68,457)
Payable for investments purchased		(8)		(741)		(81)		(6,344)
Payable for TBA investments purchased		(319,259)		(367,853)		(3,960,404)		(3,304,650)
Payable for Fund shares redeemed		(579)		(539)		(6,899)		(3,734)
Payable for management fee		(501)		(585)		(2,720)		(2,652)
Payable for reverse repurchase agreements		(33,125)		0		(3,246)		(1,745)
Payable for sale-buyback financing transactions		(1,037)		0		(3,240)		(76,810)
Expenses payable		(131)		(17)		(206)		(210)
Bank overdraft		0		0		0		(210)
Dividend payable		0		0		(143)		(186)
Payable for financial derivatives margin		(21,991)		(21,409)		(25,978)		(72,167)
Deposits from counterparty		(7,823)		(10,934)		(103,403)		(33,287)
Other liabilities		(7,823)		(10,934)		(103,403)		(33,287)
		J				<u> </u>		
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders		(431,384)		(451,936)		(4,218,569)		(3,676,886)
Net Assets Attributable to Redeemable Participating Shareholders	\$	449,949	\$	506,557	\$	4,420,051	\$	4,150,717

 $\ensuremath{\mathsf{A}}$  zero balance may reflect actual amounts rounding to less than one thousand.

	PIMCO TREN Futures Str				UK Cor Bond		2		UK Long Ter Bond	m Corp Fund	oorate		US Hig Bond	h Yield Fund	I
31	As at -Dec-2023	31	As at -Dec-2022	31	As at -Dec-2023	31-	As at -Dec-2022	31-	As at -Dec-2023	31-	As at -Dec-2022	3	As at 1-Dec-2023	3	As at 1-Dec-2022
\$	203,304	\$	335,879	£	365,325	£	372,745	£	330,293	£	309,110	\$	1,770,912	\$	1,895,465
	23,640		41,693		18,137		5,370		0		0		74,138		39,162
	18,466		27,452		5,455		177		6,500		269		912		9,269
	0		600		0		0		0		0		0		0
	63,061		42,556		2,225		4,161		6,669		8,017		10,460		12,684
	4,102		3,994		1,280		1,084		1,177		0		1,581		550
	26,538		28,858		3,382		7,199		3,694		14,086		18,827		10,449
	1,340		1,601		5,404		4,405		5,519		4,594		29,726		31,884
	208		134		57		1,522		0		0		111		3,204
	12,700		25,221		19,621		0		25,877		0		0		0
	97		11,015		137		61		0		0		1,577		1,390
	19,620		17,270		6,788		7,000		1,024		15,391		3,338		270
	0		0		0		0		0		0		0		186
	373,076		536,273		427,811		403,724		380,753		351,467		1,911,582		2,004,513
	(66,665)		(44,109)		(2,583)		(1,718)		(841)		(3,697)		(4,499)		(1,517)
	0		0		0		0		0		0		0		0
	(203)		(523)		(1,403)		0		(67)		0		(13,824)		(4,262)
	(42,429)		(30,301)		(33,437)		0		(43,049)		0		0		0
	(81)		(3,552)		(524)		(70)		(4)		0		(3,060)		(2,743)
	(242)		(453)		(106)		(127)		(123)		(131)		(1,080)		(1,173)
	0		0		(20,592)		0		(3,946)		0		(8,200)		0
	0		0		0		0		0		0		0		0
	(1)		0		0		0		0		0		(17)		(148)
	0		0		0		0		0		(2,154)		0		0
	(528)		(317)		(1,838)		(1,865)		(393)		(371)		(42)		(20)
	(16,727)		(16,064)		(5,857)		(10,440)		(6,722)		(19,583)		(4,851)		(1,779)
	(5,854)		(5,030)		(410)		(331)		(840)		(511)		(3,122)		(7,949)
	0		0		0		0		0		0		0		0
	(132,730)		(100,349)		(66,750)		(14,551)		(55,985)		(26,447)		(38,695)		(19,591)
\$	240,346	\$	435,924	£	361,061	£	389,173	£	324,768	£	325,020	\$	1,872,887	\$	1,984,922

		nent Grade Bond Fund
(Amounts in thousands)	As at 31-Dec-2023	As at 31-Dec-2022
Current Assets: Financial Assets at fair value through profit or loss: Transferable securities	\$ 487,346	\$ 346,399
Investment funds	18,239	38,657
Repurchase agreements	259	15,383
Deposits with credit institutions	0	
Financial derivative instruments	7,317	8,390
Cash	680	796
Deposits with counterparty	8,358	12,615
Income receivable	5,209	3,400
Receivables for investments sold	8	27,549
Receivables for TBA investments sold	62,254	21,983
Receivables for Fund shares sold	759	2,56
Receivables for financial derivatives margin	2,128	5,62
Other assets	. 0	3,02
Current Liabilities: Financial Liabilities at fair value through profit or loss:	7 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 -	
Financial derivative instruments	(1,161)	(7,500
Fair value of securities sold short	0	(2,035
Payable for investments purchased	(8)	
Payable for TBA investments purchased	(100,772)	(39,829
Payable for Fund shares redeemed	(128)	(58
Payable for management fee	(235)	(182
Payable for reverse repurchase agreements	0	
Payable for sale-buyback financing transactions	0	(38,655
Expenses payable	0	(00)
Bank overdraft	0 .	
Dividend payable	(394)	(156
Payable for financial derivatives margin	(7,154)	(4,541
Deposits from counterparty	(1,844)	(1,876
Other liabilities	0	(1,0)
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(111 000)	(04.92)
reaccinable randipating shareholders	(111,696)	(94,832
Net Assets Attributable to Redeemable Participating Shareholders	\$ 480,861	\$ 388,522

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

On behalf of the Board of Directors:

Director: Craig A. Dawson

Director: David M. Kennedy

Date: 25 April 2024

David M Kennedy

<sup>\*</sup> The Company Total as of 31 December 2023 and 31 December 2022 has been adjusted to eliminate cross investments and balances in the name of the Company. Please refer to Note 14 in the Notes to the Financial Statements for details of cross investments.

	US Short-	Term Fund			Compar	Company Total*			
3	As at 31-Dec-2023	As at 31-Dec-2			As at 31-Dec-2023		As at 31-Dec-2022		
				_					
\$	1,683,085		91,711	\$	200,471,776	\$	158,067,452		
	184,482		26,018		6,375,691		7,205,963		
	4,561	15	54,472		5,072,632		10,455,165		
	0		0		162,529		11,759		
	716	•	10,584		7,073,805		8,087,908		
	1,292		1,993		363,899		369,095		
	12,558		18,130		3,986,039		4,738,366		
	13,665		12,016		1,328,589		1,097,303		
	314		4,313		1,479,653		1,035,370		
	0		0		48,619,873		36,037,151		
	6,660		6,106		416,969		405,829		
	7,819		5,389		3,338,437		3,520,113		
	0		0		351		662		
	1,915,152	2,33	30,732		278,690,243		231,032,136		
	(8,435)		(5,824)		(5,397,203)		(7,088,064)		
	0		0		(2,950,061)		(2,699,152)		
	0		(1,430)		(1,786,064)		(3,353,495)		
	0		0		(91,155,892)		(57,317,614)		
	(5,085)		(2,669)		(246,185)		(417,932)		
	(583)		(722)		(115,314)		(108,234)		
	0		0		(4,637,552)		(2,874,391)		
	(43,894)		0		(217,863)		(303,953)		
	(2)		(4)		(8,387)		(7,630)		
	0		0		(1,140)		(20,563)		
	0		0		(31,351)		(30,796)		
	(2,187)		(4,603)		(4,700,999)		(4,103,580)		
	(760)		(5,365)		(2,339,615)		(1,182,210)		
	0		0		(62)		(3)		
	(60,946)	(2	20,617)		(113,587,688)		(79,507,617)		
\$	1,854,206	\$ 2,3	10,115	\$	165,102,555	\$	151,524,519		

# **Statement of Operations**

		Asia High ond Fund		rategic Bond Fund
(Amounts in thousands)	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
Income				
Interest and dividend income	\$ 240,534	\$ 215,235	\$ 17,723	\$ 15,190
Other income	0	0	65	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(398,489)	(437,831)	(39,020)	(25,277)
Net realised gain/(loss) on financial derivative instruments	23,335	(75,534)	1,905	(12,295)
Net realised gain/(loss) on foreign currency	1,147	333	96	152
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	179,674	(288,652)	28,190	(26,718)
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(20,137)	15,038	(2,175)	2,022
Net change in unrealised appreciation/(depreciation) on foreign currency	82	(22)	6	0
Total Investment Income/(Loss)	26,146	(571,433)	6,790	(46,926)
Operating Expenses	(40.404)	(40.675)	(4.720)	(4.055)
Management fee	(18,191)		(1,738)	(1,966)
Service fee	(255)	, ,	0	0
Trail fee	(126)	(167)	0	0
Other expenses	(4)		0 (4.730)	0 (4.055)
Total Expenses	(18,576)	(20,415)	(1,738)	(1,966)
Reimbursement by Investment Advisors	17	17	4	4 (4.050)
Net Operating Expenses	(18,559)	(20,398)	(1,734)	(1,962)
Net Investment Income/(Loss)	7,587	(591,831)	5,056	(48,888)
Finance Costs				
Interest expense	(224)	(165)	(42)	(17)
Credit facility expense	(182)	0	0	0
Distributions to Redeemable Participating Shareholders	(31,183)	(42,838)	(8,398)	(7,980)
Net Equalisation Credits and (Charges)	(586)	(557)	(1,093)	(49)
Total Finance Costs	(32,175)	(43,560)	(9,533)	(8,046)
Profit/(Loss) for the Year before Tax	(24,588)	(635,391)	(4,477)	(56,934)
Withholding taxes on dividends and other investment income	(29)	23	(2)	3
Capital Gains Tax	0	0	0	0
Profit/(Loss) for the Year after Tax	(24,617)	(635,368)	(4,479)	(56,931)
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ (24,617)	\$ (635,368)	\$ (4,479)	\$ (56,931)

A zero balance may reflect actual amounts rounding to less than one thousand. All amounts arise solely from continuing operations.

<sup>(1)</sup> The PIMCO Balanced Income and Growth Fund changed name from the PIMCO Global Core Asset Allocation Fund on 29 November 2023.

	anced Income wth Fund <sup>(1)</sup>		Capital ies Fund		Climate Fund	Commod Return	
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
31 DCC 2023	31 Dec 2022	31 DCC 2023	31 DCC 2022	31 Dec 2023	31 DCC 2022	31 DCC 2023	31 Dec 2022
\$ 25,321	\$ 15,505	\$ 337,190	\$ 321,673	\$ 9,277	\$ 6,811	\$ 39,408	\$ 118,558
729	0	15	0	0	0	68	0
(20.070)	(52,000)	(652,024)	(220,627)	(16.220)	(21.004)	(50.210)	(70.011)
(28,078)	(53,006)	(652,021)	(339,637)	(16,329)	(21,894)	(60,310)	(70,911)
57,818	(108,236)	(4,525)	281,327	319	(3,655)	(139,912)	302,706
(1,834)	(849)	(22,530)	(92,745)	(22)	(3)	(388)	(8,645)
23,487	(30,206)	875,084	(1,370,283)	36,903	(49,332)	100,823	(183,928)
10,772	(34,286)	(23,075)	9,513	(2,505)	(1,924)	(8,141)	(59,310)
(654)	567	466	473	23	35	(653)	701
87,561	(210,511)	510,604	(1,189,679)	27,666	(69,962)	(69,105)	99,171
(9,476)	(10,327)	(52,909)	(63,252)	(1,638)	(1,683)	(11,156)	(18,878)
(37)	(31)	(1,039)	(1,606)	0	(9)	(113)	(252)
0	0	(1,176)	(1,243)	0	0	0	0
(1)	(2)	(573)	(656)	(11)	(15)	(1)	(2)
(9,514)	(10,360)	(55,697)	(66,757)	(1,649)	(1,707)	(11,270)	(19,132)
327	352	0	302	0	0	0	0
(9,187)	(10,008)	(55,697)	(66,455)	(1,649)	(1,707)	(11,270)	(19,132)
78,374	(220,519)	454,907	(1,256,134)	26,017	(71,669)	(80,375)	80,039
(479)	(235)	(18,823)	(10,267)	(8)	(6)	(18,977)	(6,180)
0	0	0	0	0	0	0	0
(2,909)	(2,897)	(76,063)	(84,957)	(3,580)	(2,206)	(712)	(336)
(4)	(516)	(3,230)	(2,829)	(33)	40	(24)	41
(3,392)	(3,648)	(98,116)	(98,053)	(3,621)	(2,172)	(19,713)	(6,475)
74.000	(224.167)	256 701	/1 254 107\	22.200	(72.041)	(100.000)	72 564
74,982	(224,167)	356,791	(1,354,187)	22,396	(73,841)	(100,088)	73,564
(982)	(721)	(12)	(609)	(5)	3	1	0
(41)	(224.000)	0	(1.254.706)	0	(73.830)	(100.007)	72.564
73,959	(224,888)	356,779	(1,354,796)	22,391	(73,838)	(100,087)	73,564
\$ 73,959	\$ (224,888)	\$ 356,779	\$ (1,354,796)	\$ 22,391	\$ (73,838)	\$ (100,087)	\$ 73,564

# Statement of Operations (Cont.)

		Credit es Bond Fund		rsified ie Fund
(Amounts in thousands)	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
Income				
Interest and dividend income	\$ 5,811	\$ 4,895	\$ 411,737	\$ 423,503
Other income	65	0	1,915	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(1,626)	(5,524)	(479,821)	(732,205)
Net realised gain/(loss) on financial derivative instruments	1,275	(2,140)	10,883	(1,031,422)
Net realised gain/(loss) on foreign currency	(48)	(53)	(48,678)	(127,348)
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	5,126	(9,050)	821,317	(1,569,253)
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(248)	350	125,129	(137,498)
Net change in unrealised appreciation/(depreciation) on foreign currency	6	(9)	(236)	(2,364)
Total Investment Income/(Loss)	10,361	(11,531)	842,246	(3,176,587)
Operating Expenses				
Management fee	(1,056)	(1,271)	(85,385)	(117,086)
Service fee	0	0	(602)	(575)
Trail fee	0	0	(712)	(945)
Other expenses	(2)	(3)	(753)	(488)
Total Expenses	(1,058)	(1,274)	(87,452)	(119,094)
Reimbursement by Investment Advisors	1	1	937	1,707
Net Operating Expenses	(1,057)	(1,273)	(86,515)	(117,387)
Net Investment Income/(Loss)	9,304	(12,804)	755,731	(3,293,974)
Finance Costs				
Interest expense	(56)	(155)	(4,384)	(520)
Credit facility expense	0	0	0	0
Distributions to Redeemable Participating Shareholders	0	0	(121,740)	(139,762)
Net Equalisation Credits and (Charges)	0	0	(3,769)	(5,667)
Total Finance Costs	(56)	(155)	(129,893)	(145,949)
Profit/(Loss) for the Year before Tax	9,248	(12,959)	625,838	(3,439,923)
Withholding taxes on dividends and other investment income	(4)	5	9	175
Capital Gains Tax	0	0	0	0
Profit/(Loss) for the Year after Tax	9,244	(12,954)	625,847	(3,439,748)
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 9,244	\$ (12,954)	\$ 625,847	\$ (3,439,748)

A zero balance may reflect actual amounts rounding to less than one thousand. All amounts arise solely from continuing operations.

	Income Duration ged Fund		rsified ESG Fund		amic I Fund		amic sset Fund
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Period from 27-Jul-2022 to 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
\$ 25,508	\$ 32,188	\$ 2,228	\$ 226	\$ 174,261	\$ 97,066	€ 112,566	€ 54,199
197	0	0	0	2,045	0	0	0
(36,982)	(78,712)	(151)	12	(23,502)	(49,022)	(318,591)	(10,017)
15,893	(20,394)	(604)	(135)	95,665	(160,148)	(172,340)	(164,295)
567	(3,436)	(292)	15	(20,876)	(14,875)	3,446	21,614
54,192	(92,998)	1,983	(176)	126,102	(262,668)	269,114	(805,632)
3,446	(15,985)	215	(13)	42,245	(63,001)	68,637	5,000
57	(189)	3	2	813	(254)	33,663	(7,889)
62,878	(179,526)	3,382	(69)	396,753	(452,902)	(3,505)	(907,020)
(4,625)	(7,323)	(299)	(30)	(32,256)	(29,354)	(52,945)	(78,669)
(18)	(27)	0	0	(166)	(197)	(35)	(38)
0	0	0	0	(118)	(178)	0	0
(25)	(11)	(2)	0	(168)	(147)	(336)	(395)
(4,668)	(7,361)	(301)	(30)	(32,708)	(29,876)	(53,316)	(79,102)
2	94	0	0	452	462	916	1,243
(4,666)	(7,267)	(301)	(30)	(32,256)	(29,414)	(52,400)	(77,859)
58,212	(186,793)	3,081	(99)	364,497	(482,316)	(55,905)	(984,879)
(221)	(82)	0	0	(1,666)	(482)	(1,825)	(354)
0	0	0	0	0	0	0	0
(9,001)	(9,289)	0	0	(9,304)	(7,206)	(5,496)	(6,983)
103	(645)	0	0	(96)	(584)	9	555
(9,119)	(10,016)	0	0	(11,066)	(8,272)	(7,312)	(6,782)
49,093	(196,809)	3,081	(99)	353,431	(490,588)	(63,217)	(991,661)
0	12	(5)	(1)	(62)	12	(3,111)	(10,191)
0	0	0	0	(617)	(41)	0	0
49,093	(196,797)	3,076	(100)	352,752	(490,617)	(66,328)	(1,001,852)
\$ 49,093	\$ (196,797)	\$ 3,076	\$ (100)	\$ 352,752	\$ (490,617)	€ (66,328)	€ (1,001,852)

# Statement of Operations (Cont.)

		ng Local I Fund	Emerging Local Bond ESG Fund		
(Amounts in thousands)	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Period from 27-Jul-2022 to 31-Dec-2022	
Income					
Interest and dividend income	\$ 182,687	\$ 110,813	\$ 879	\$ 151	
Other income	514	0	0	0	
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(66,925)	(295,703)	134	4	
Net realised gain/(loss) on financial derivative instruments	73,006	64,889	235	73	
Net realised gain/(loss) on foreign currency	7,475	(13,501)	33	(13)	
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	212,424	18,064	2,752	151	
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	10,774	(19,913)	422	62	
Net change in unrealised appreciation/(depreciation) on foreign currency	(15,024)	488	16	1	
Total Investment Income/(Loss)	404,931	(134,863)	4,471	429	
Operating Expenses	(24.014)	(10 100)	(110)	(20)	
Management fee	(24,014)	(18,109)	(110)	(20)	
Service fee	(52)	(95)	0	0	
Trail fee	0			0	
Other expenses	(3)	(3)	(1)	(20)	
Total Expenses	(24,069)	(18,207)	(111)	(20)	
Reimbursement by Investment Advisors	(24.000)	(10.207)	(111)	(20)	
Net Operating Expenses	(24,069)	(18,207)	(111)	(20)	
Net Investment Income/(Loss)	380,862	(153,070)	4,360	409	
Finance Costs					
Interest expense	(12,909)	(6,817)	(30)	0	
Credit facility expense	0	0	0	0	
Distributions to Redeemable Participating Shareholders	(16,256)	(11,526)	(4)	(1)	
Net Equalisation Credits and (Charges)	264	95	(1)	0	
Total Finance Costs	(28,901)	(18,248)	(35)	(1)	
Profit/(Loss) for the Year before Tax	351,961	(171,318)	4,325	408	
Withholding taxes on dividends and other investment income	(1,835)	(681)	(33)	(4)	
Capital Gains Tax	(914)	(201)	(21)	(2)	
Profit/(Loss) for the Year after Tax	349,212	(172,200)	4,271	402	
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 349,212	\$ (172,200)	\$ 4,271	\$ 402	

A zero balance may reflect actual amounts rounding to less than one thousand. All amounts arise solely from continuing operations.

	g Markets Fund	Emerging Bond ES		Emerging Corporate		PIMCO Emer	ging Markets ities Fund
ear Ended -Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
\$ 230,979	\$ 190,399	\$ 153,857	\$ 120,478	\$ 8,637	\$ 7,612	\$ 12,020	\$ 9,073
1,306	0	0	0	274	0	0	0
(117,785)	(411,715)	(135,800)	(132,949)	(10,598)	(10,629)	(14,456)	(34, 162)
4,964	(197,333)	26,172	(169,322)	5,550	(12,531)	14,250	(446)
1,954	(5,189)	(295)	(2,769)	(76)	(101)	(427)	410
317,481	(486,975)	274,519	(496,113)	12,923	(25,227)	16,877	(11,867)
4,407	6,524	(7,160)	23,079	(2,724)	2,628	(687)	(811)
(268)	(79)	(3,116)	(644)	11	5	(26)	24
443,038	(904,368)	308,177	(658,240)	13,997	(38,243)	27,551	(37,779)
(30,246)	(31,503)	(22,835)	(21,416)	(1,941)	(2,073)	(934)	(1,565)
(26)	(30)	(10)	(8)	0	0	0	0
(119)	(146)	(5)	(6)	0	0	0	0
(9)	(5)	(11)	(3)	0	0	0	0
(30,400)	(31,684)	(22,861)	(21,433)	(1,941)	(2,073)	(934)	(1,565)
0	0	0	0	0	0	2	2
(30,400)	(31,684)	(22,861)	(21,433)	(1,941)	(2,073)	(932)	(1,563)
412,638	(936,052)	285,316	(679,673)	12,056	(40,316)	26,619	(39,342)
(7,664)	(2,019)	(3,648)	(719)	(52)	(18)	(301)	(9)
0	0	0	0	0	0	0	0
(42,330)	(45,471)	(28,649)	(28,379)	0	0	(53)	(20)
690	(690)	(798)	482	0	0	0	(1)
(49,304)	(48,180)	(33,095)	(28,616)	(52)	(18)	(354)	(30)
363,334	(984,232)	252,221	(708,289)	12,004	(40,334)	26,265	(39,372)
(370)	(171)	(255)	24	(17)	(3)	(77)	(78)
(76)	0	(52)	0	(3)	0	6	(2)
362,888	(984,403)	251,914	(708,265)	11,984	(40,337)	26,194	(39,452)
\$ 362,888	\$ (984,403)	\$ 251,914	\$ (708,265)	\$ 11,984	\$ (40,337)	\$ 26,194	\$ (39,452)

# Statement of Operations (Cont.)

		ets Short-Term ency Fund	Income Fund		
(Amounts in thousands)		Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	
Income					
Interest and dividend income	\$ 1,143	\$ 630	\$ 12,268	\$ 4,921	
Other income	144	0	0	0	
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(215)	(1,875)	(3,871)	(1,520)	
Net realised gain/(loss) on financial derivative instruments	665	296	431	(1,583)	
Net realised gain/(loss) on foreign currency	75	32	616	(62)	
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	820	(922)	10,748	(20,930)	
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(464)	480	327	91	
Net change in unrealised appreciation/(depreciation) on foreign currency	(4)	(16)	82	(46)	
Total Investment Income/(Loss)	2,164	(1,375)	20,601	(19,129)	
Operating Expenses Management fee	(296)	(361)	(1,632)	(1,005)	
Service fee	0	0	(1,032)	(1,003)	
Trail fee	0	0	(39)	(4)	
Other expenses	0	0	(12)	(8)	
Total Expenses	(296)	(361)	(1,683)	(1,017)	
Reimbursement by Investment Advisors	6	7	0	0	
Net Operating Expenses	(290)	(354)	(1,683)	(1,017)	
Net Investment Income/(Loss)	1,874	(1,729)	18,918	(20,146)	
Finance Costs					
Interest expense	(15)	(5)	(261)	0	
Credit facility expense	0	0	0	0	
Distributions to Redeemable Participating Shareholders	0	0	(3,339)	(1,282)	
Net Equalisation Credits and (Charges)	0	0	193	40	
Total Finance Costs	(15)	(5)	(3,407)	(1,242)	
Profit/(Loss) for the Year before Tax	1,859	(1,734)	15,511	(21,388)	
Withholding taxes on dividends and other investment income	(4)	(3)	(94)	(9)	
Capital Gains Tax	1	0	0	0	
Profit/(Loss) for the Year after Tax	1,856	(1,737)	15,417	(21,397)	
Increase/(Decrease) in Net Assets Attributable to					
Redeemable Participating Shareholders from Operations	\$ 1,856	\$ (1,737)	\$ 15,417	\$ (21,397)	

A zero balance may reflect actual amounts rounding to less than one thousand. All amounts arise solely from continuing operations.

В	Euro ond Fund		uro it Fund		ncome   Fund	Euro Long Duratio	
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022						
31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
€ 49,273	€ 33,483	€ 17,331	€ 12,380	€ 47,773	€ 40,277	€ 12,247	€ 1,889
359	0	17	0	12	0	62	0
(127,635)	) (99,204)	(31,148)	(37,541)	(76,420)	(93,499)	(26,211)	(7,406)
(2,508)		3,702	(74,566)	10,779	(26,595)	(16,677)	(10,447)
5,432		728	2,974	(6,071)	9,992	(161)	(10)
5,452	723	720	2,314	(0,071)	3,332	(101)	(10)
135,817	(209,845)	57,872	(64,593)	99,838	(166,879)	51,871	(32,163)
89,992	(36,654)	4,495	(2,141)	23,333	(14,850)	25,783	(10,591)
748	2,140	(41)	711	17,883	2,773	1,379	150
151,478	(389,640)	52,956	(162,776)	117,127	(248,781)	48,293	(58,578)
(9,458)	) (11,086)	(2,919)	(3,957)	(14,616)	(18,349)	(1,700)	(597)
(63)	(66)	0	0	(69)	(73)	0	0
0	(9)	0	0	0	0	0	0
(19)	) (3)	(1)	(1)	(195)	(156)	0	0
(9,540)	(11,164)	(2,920)	(3,958)	(14,880)	(18,578)	(1,700)	(597)
605	625	157	179	391	313	56	17
(8,935)	) (10,539)	(2,763)	(3,779)	(14,489)	(18,265)	(1,644)	(580)
142.543	(400.179)	50.193	(166,555)	102.638	(267.046)	46.649	(59,158)
142,343	(400,173)	30,133	(100,333)	102,030	(207,040)	40,043	(55,150)
(412)	) (204)	(219)	(179)	(689)	(102)	(179)	(14)
0		0	0	0	0	0	0
(1,143)	) (969)	(379)	(1,172)	(14,822)	(14,923)	0	0
(57)		(38)	(99)	(26)	(1,288)	0	0
(1,612)	(1,166)	(636)	(1,450)	(15,537)	(16,313)	(179)	(14)
140.021	(401.245)	40.557	(160,005)	07.101	(202.250)	46 470	(50.172)
140,931	(401,345)	49,557	(168,005)	87,101	(283,359)	46,470	(59,172)
(91)	, , ,	0	4	1	4	(27)	0
0		0	0 (4.50,004)	0	(202.255)	0	(50.473)
140,840	(401,347)	49,557	(168,001)	87,102	(283,355)	46,443	(59,172)
€ 140,840	€ (401,347)	€ 49,557	€ (168,001)	€ 87,102	€ (283,355)	€ 46,443	€ (59,172)

# Statement of Operations (Cont.)

		iro erm Fund	PIMCO European High Yield Bond Fund		
(Amounts in thousands)	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	
Income					
Interest and dividend income	€ 7,372	€ 5,127	€ 13,685	€ 6,062	
Other income	12	0	0	0	
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(4,406)	(11,983)	(6,765)	(4,104)	
Net realised gain/(loss) on financial derivative instruments	3,059	8,148	2,707	(2,508)	
Net realised gain/(loss) on foreign currency	(215)	1,505	159	192	
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	7,990	(12,596)	23,354	(16,840)	
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(3,920)	3,715	2,633	1,089	
Net change in unrealised appreciation/(depreciation) on foreign currency	162	(257)	(47)	38	
Total Investment Income/(Loss)	10,054	(6,341)	35,726	(16,071)	
Operating Expenses Management fee	(797)	(1,714)	(698)	(54)	
Service fee	0	0	0	0	
Trail fee	0	0	0	0	
Other expenses	0	(1)	(6)	0	
Total Expenses	(797)	(1,715)	(704)	(54)	
Reimbursement by Investment Advisors	0	0	46	28	
Net Operating Expenses	(797)	(1,715)	(658)	(26)	
Net Investment Income/(Loss)	9.257	(8,056)	35,068	(16,097)	
Net investment income/(2003)	3,231	(0,030)	33,000	(10,037)	
Finance Costs					
Interest expense	(25)	(84)	(24)	(33)	
Credit facility expense	0	0	0	0	
Distributions to Redeemable Participating Shareholders	0	0	0	0	
Net Equalisation Credits and (Charges)	0	0	0	0	
Total Finance Costs	(25)	(84)	(24)	(33)	
Profit/(Loss) for the Year before Tax	9,232	(8,140)	35,044	(16,130)	
Withholding taxes on dividends and other investment income	(2)	(6)	0	0	
Capital Gains Tax	0	0	0	0	
Profit/(Loss) for the Year after Tax	9,230	(8,146)	35,044	(16,130)	
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	€ 9,230	€ (8,146)	€ 35,044	€ (16,130)	

A zero balance may reflect actual amounts rounding to less than one thousand. All amounts arise solely from continuing operations.

	uropean Short-Term ortunities Fund	Glo Advanta	bal ge Fund		bal Fund		l Bond Fund
Year Ender 31-Dec-202		Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
€ 5,406	6 € 5,046	\$ 15,702	\$ 19,358	\$ 366,989	\$ 280,279	\$ 107,374	\$ 45,557
	2 0	167	0	3,704	0	0	0
(9,38!	5) (22,144)	(13,630)	(15,302)	(437,741)	(472,968)	(72,539)	(191,964)
1,733		6,847	(16,446)	282,536	64,670	35,682	(1,708)
163	•	(38)	(143)	(69,520)	(37,039)	132	(6,537)
10.	303	(50)	(143)	(03,320)	(57,055)	132	(0,331)
12,182	2 (16,574)	28,378	(65,430)	615,232	(1,518,236)	102,932	(179,201)
(3,61	1) 2,641	2,302	2,911	329,829	(349,556)	128,516	(74,875)
237	7 123	(304)	(46)	(8,718)	3,275	(1,905)	1,827
6,72	7 (9,832)	39,424	(75,098)	1,082,311	(2,029,575)	300,192	(406,901)
(65)	7) (1.114)	(2,934)	(3,204)	(75,151)	(73,778)	(16,187)	(11,828)
•	0 0	0	0	(1,629)	(1,350)	(38)	(38)
	0 0	0	0	(122)	(118)	(5)	(3)
	6) 0	(11)	(7)	(158)	(149)	(4)	(3)
(663		(2,945)	(3,211)	(77,060)	(75,395)	(16,234)	(11,872)
4	7 90	0	0	2,817	3,016	0	0
(616	6) (1,024)	(2,945)	(3,211)	(74,243)	(72,379)	(16,234)	(11,872)
6,11	1 (10,856)	36,479	(78,309)	1,008,068	(2,101,954)	283,958	(418,773)
(29	9) (52)	(590)	(311)	(7,095)	(1,977)	(2,164)	(463)
	0 0	0	0	0	0	0	0
(	0 0	(4,221)	(3,851)	(32,992)	(28,813)	(13,441)	(7,667)
(	0 0	0	19	618	2,479	(362)	624
(29	9) (52)	(4,811)	(4,143)	(39,469)	(28,311)	(15,967)	(7,506)
6,082	, , ,	31,668	(82,452)	968,599	(2,130,265)	267,991	(426,279)
(10		(12)	(28)	(1,008)	(366)	(720)	(45)
	0 0	(4)	4	9	(9)	0	0
6,072	2 (10,909)	31,652	(82,476)	967,600	(2,130,640)	267,271	(426,324)
€ 6,072	2 € (10,909)	\$ 31,652	\$ (82,476)	\$ 967,600	\$ (2,130,640)	\$ 267,271	\$ (426,324)

# Statement of Operations (Cont.)

		l Bond Fund	Global High Yield Bond Fund		
(Amounts in thousands)	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	
Income					
Interest and dividend income	\$ 21,891	\$ 18,377	\$ 169,394	\$ 188,614	
Other income	286	0	999	0	
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(20,413)	(26,490)	(189,918)	(169,761)	
Net realised gain/(loss) on financial derivative instruments	15,144	36,891	39,818	(171,171)	
Net realised gain/(loss) on foreign currency	(1,482)	(2,783)	(1,037)	(11,131)	
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	33,442	(98,263)	404,787	(601,507)	
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	26,187	(19,836)	(6,554)	(8,034)	
Net change in unrealised appreciation/(depreciation) on foreign currency	(856)	820	(762)	432	
Total Investment Income/(Loss)	74,199	(91,284)	416,727	(772,558)	
Operation Function					
Operating Expenses Management fee	(4,099)	(4,332)	(22,037)	(27,465)	
Service fee	(23)	(29)	(30)	(59)	
Trail fee	(51)	(57)	(232)	(335)	
Other expenses	(11)	(4)	(81)	(62)	
Total Expenses	(4,184)	(4,422)	(22,380)	(27,921)	
Reimbursement by Investment Advisors	1	2	0	(27,321)	
Net Operating Expenses	(4,183)	(4,420)	(22,380)	(27,921)	
The operating Expenses	(1,103)	(1,120)	(22,300)	(27,321)	
Net Investment Income/(Loss)	70,016	(95,704)	394,347	(800,479)	
Finance Costs					
Interest expense	(456)	(268)	(998)	(436)	
Credit facility expense	0	0	(673)	(704)	
Distributions to Redeemable Participating Shareholders	(2,446)	(1,708)	(50,569)	(60,236)	
Net Equalisation Credits and (Charges)	16	(133)	215	(866)	
Total Finance Costs	(2,886)	(2,109)	(52,025)	(62,242)	
Profit/(Loss) for the Year before Tax	67,130	(97,813)	342,322	(862,721)	
Withholding taxes on dividends and other investment income	(65)	(10)	0	0	
Capital Gains Tax	0	0	0	0	
Profit/(Loss) for the Year after Tax	67,065	(97,823)	342,322	(862,721)	
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 67,065	\$ (97,823)	\$ 342,322	\$ (862,721)	

A zero balance may reflect actual amounts rounding to less than one thousand. All amounts arise solely from continuing operations.

	Investment Credit Fund	Global Inves Credit E			Ouration Real 1 Fund	Globa Return	
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022						
¢ 422.702	¢ 200.272	¢ 74.270	¢ 20.525	¢ 56,202	ф 00.002	f 02.742	¢ 204.045
\$ 432,793	\$ 390,373	\$ 74,378	\$ 38,525	\$ 56,203	\$ 88,002	\$ 83,713	\$ 281,845
3,979	0	0	0	0	0	1,734	0
(634,780)	(661,979)	(59,556)	(94,471)	(32,996)	(45,666)	(101,995)	(335,981)
65,395	(643,008)	25,153	(58,018)	40,846	14,927	46,010	206,342
(5,486)	(47,103)	5,453	(6,533)	(642)	(5,085)	(5,486)	(30,133)
1,090,196	(1,965,880)	154.912	(242.999)	82.088	(130,314)	223.714	(810,716)
153,446	(65,555)	(2,609)	7,204	(32.799)	14.994	(38,176)	862
(4,852)	3,046	(37)	327	(176)	(113)	(1,821)	(1,087)
1,100,691	(2,990,106)	197,694	(355,965)	112,524	(63,255)	207,693	(688,868)
			, , ,	,	. , ,		
(69,518)	(75,989)	(9,272)	(6,912)	(8,133)	(7.358)	(15,905)	(19,357)
` ' '	. , ,	(9,272)	. , ,		( / /	. , ,	, , ,
(2,139)	(2,500)		(1)	(22)	(24)	(280)	(434)
(1,114)	(1,462)	(1,757)	(1,331)	0	0	(196)	(283)
(156)	(154)	(2)	(1)	(2)	(1)	(3)	(4)
(72,927)	(80,105)	(11,032)	(8,245)	(8,157)	(7,383)	(16,384)	(20,078)
898	900	0 (44.022)	0 (0.245)	0	(7.202)	0	(20.070)
(72,029)	(79,205)	(11,032)	(8,245)	(8,157)	(7,383)	(16,384)	(20,078)
1,028,662	(3,069,311)	186,662	(364,210)	104,367	(70,638)	191,309	(708,946)
(2,092)	(2,270)	(7,379)	(1,223)	(23,559)	(3,723)	(46,244)	(12,708)
0	0	0	0	0	0	0	0
(100,347)	(98,678)	(17,614)	(11,513)	(5,067)	(7,400)	(20,393)	(35,436)
5	(5,052)	(132)	707	(69)	12	1,196	(45)
(102,434)	(106,000)	(25,125)	(12,029)	(28,695)	(11,111)	(65,441)	(48,189)
926,228	(3,175,311)	161,537	(376,239)	75,672	(81,749)	125,868	(757,135)
			, , ,			•	, , ,
(496)	(425)	(77)	(38)	(29)	0	(31)	7 (2)
	(18)					125.920	
925,750	(3,175,754)	161,460	(376,277)	75,643	(81,749)	125,839	(757,130)
\$ 925,750	\$ (3,175,754)	\$ 161,460	\$ (376,277)	\$ 75,643	\$ (81,749)	\$ 125,839	\$ (757,130)

# Statement of Operations (Cont.)

	Incom	e Fund	Income Fund II		
(Amounts in thousands)	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	
Income					
Interest and dividend income	\$ 3,152,681	\$ 2,324,046	\$ 4,946	\$ 1,453	
Other income	0	0	0	0	
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(1,632,305)	(2,773,433)	(426)	(1,292)	
Net realised gain/(loss) on financial derivative instruments	1,805,571	1,069,480	(258)	591	
Net realised gain/(loss) on foreign currency	(175,035)	(158,142)	277	29	
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	3,151,147	(7,858,396)	3,842	(3,257)	
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(308,003)	491,740	152	307	
Net change in unrealised appreciation/(depreciation) on foreign currency	29,185	(36,840)	18	(18)	
Total Investment Income/(Loss)	6,023,241	(6,941,545)	8,551	(2,187)	
Operating Expenses Management fee	(597,826)	(558,064)	(1,198)	(362)	
Service fee	(13,417)	(14,853)	0	0	
Trail fee	(33,017)	(29,379)	0	0	
Other expenses	(3,814)	(3,771)	(4)	(2)	
Total Expenses	(648,074)	(606,067)	(1,202)	(364)	
Reimbursement by Investment Advisors	1,008	1,010	0	0	
Net Operating Expenses	(647,066)	(605,057)	(1,202)	(364)	
Net Investment Income/(Loss)	5,376,175	(7,546,602)	7,349	(2,551)	
Finance Costs					
Interest expense	(21,455)	(5,028)	(74)	(2)	
Credit facility expense	0	0	0	0	
Distributions to Redeemable Participating Shareholders	(2,035,924)	(1,522,465)	(3,972)	(828)	
Net Equalisation Credits and (Charges)	(21,307)	(7,362)	114	(88)	
Total Finance Costs	(2,078,686)	(1,534,855)	(3,932)	(918)	
Profit/(Loss) for the Year before Tax	3,297,489	(9,081,457)	3,417	(3,469)	
Withholding taxes on dividends and other investment income	(12,577)	(5,121)	(30)	(6)	
Capital Gains Tax	1,130	(1,130)	0	0	
Profit/(Loss) for the Year after Tax	3,286,042	(9,087,708)	3,387	(3,475)	
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 3,286,042	\$ (9,087,708)	\$ 3,387	\$ (3,475)	

A zero balance may reflect actual amounts rounding to less than one thousand. All amounts arise solely from continuing operations.

	ation sset Fund	Low Av Duratio			lobal Investment edit Fund		uration e Fund
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
						01 200 200	
\$ 9,392	\$ 18,013	\$ 47,293	\$ 25,484	\$ 34,589	\$ 14,422	\$ 73,744	\$ 39,539
2	0	447	0	0	0	0	0
(8,994)	(11,601)	(22,219)	(42,813)	(11,239)	(20,974)	(32,020)	(56,562)
11,493	(14,589)	(5,675)	10,878	6,089	(52,392)	21,011	(38,394)
(654)	(1,046)	(133)	(1,316)	(737)	(1,354)	2,090	(394)
(034)	(1,040)	(155)	(1,510)	(131)	(1,554)	2,030	(334)
18,657	(43,168)	39,445	(57,779)	44,578	(35,028)	81,076	(91,374)
(8,175)	3,742	1,240	(1,564)	1,050	(1,725)	11,644	4,463
(5)	46	(223)	253	(152)	115	(488)	(601)
21,716	(48,603)	60,175	(66,857)	74,178	(96,936)	157,057	(143,323)
(4,033)	(4,863)	(5,214)	(7,440)	(4,399)	(3,531)	(9,191)	(7,436)
0	0	(57)	(84)	0	0	0	(1)
(36)	(41)	(47)	(59)	0	0	0	0
0	0	(3)	(3)	(1)	(1)	(11)	(2)
(4,069)	(4,904)	(5,321)	(7,586)	(4,400)	(3,532)	(9,202)	(7,439)
0	0	168	169	0	0	0	0
(4,069)	(4,904)	(5,153)	(7,417)	(4,400)	(3,532)	(9,202)	(7,439)
	(== ===)	== 000	(= 4 0 = 4)		(400,450)		(450 550)
17,647	(53,507)	55,022	(74,274)	69,778	(100,468)	147,855	(150,762)
(344)	(42)	(9,866)	(1,538)	(1,541)	(323)	(741)	(200)
0	0	0	0	0	0	0	0
(571)	(732)	(1,606)	(985)	(538)	(399)	(8,680)	(4,686)
17	50	(110)	51	0	3	2,000	(564)
(898)	(724)	(11,582)	(2,472)	(2,079)	(719)	(7,421)	(5,450)
16,749	(54,231)	43,440	(76,746)	67,699	(101,187)	140,434	(156,212)
(300)	(369)	(17)	(33)	(10)	0	(8)	(5)
0	0	(179)	0	0	0	0	0
16,449	(54,600)	43,244	(76,779)	67,689	(101,187)	140,426	(156,217)
\$ 16,449	\$ (54,600)	\$ 43,244	\$ (76,779)	\$ 67,689	\$ (101,187)	\$ 140,426	\$ (156,217)

# Statement of Operations (Cont.)

		Ouration nities Fund	Low Duration Opportunities ESG Fund				
(Amounts in thousands)	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Period from 27-Jul-2022 to 31-Dec-2022			
Income							
Interest and dividend income	\$ 43,539	\$ 55,391	\$ 228	\$ 62			
Other income	0	0	0	0			
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(39,342)	(193,300)	(30)	2			
Net realised gain/(loss) on financial derivative instruments	(10,481)	(377,025)	(20)	(37)			
Net realised gain/(loss) on foreign currency	10,187	(6,253)	(5)	9			
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	71,442	(143,747)	133	(22)			
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	39,829	(76,554)	15	(45)			
Net change in unrealised appreciation/(depreciation) on foreign currency	167	132	0	1			
Total Investment Income/(Loss)	115,341	(741,356)	321	(30)			
Operating Expenses							
Management fee	(5,106)	(13,186)	(26)	(11)			
Service fee	(15)	, ,	0	0			
Trail fee	0	0	0	0			
Other expenses	(26)	(7)	0	0			
Total Expenses	(5,147)	(13,213)	(26)	(11)			
Reimbursement by Investment Advisors	209	214	0	0			
Net Operating Expenses	(4,938)	(12,999)	(26)	(11)			
Net Investment Income/(Loss)	110,403	(754,355)	295	(41)			
Finance Costs							
Interest expense	(752)	, ,	0	0			
Credit facility expense	0	0	0	0			
Distributions to Redeemable Participating Shareholders	(5,757)	(7,886)	(1)	0			
Net Equalisation Credits and (Charges)	(541)		0	0			
Total Finance Costs	(7,050)	(8,161)	(1)	0			
Profit/(Loss) for the Year before Tax	103,353	(762,516)	294	(41)			
Withholding taxes on dividends and other investment income	93	(87)	(2)	0			
Capital Gains Tax	(159)	(7)	0	0			
Profit/(Loss) for the Year after Tax	103,287	(762,610)	292	(41)			
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 103,287	\$ (762,610)	\$ 292	\$ (41)			

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	P & Energy cture Fund	Mortgage Opp	ortunities Fund		PLUS™ ind		ocksPLUS™ Fund
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022						
\$ 4,688	\$ 4,517	\$ 48,765	\$ 64,142	\$ 78,334	\$ 33,258	\$ 468	\$ 200
0	0	0	0	34	0	0	0
3,004	12,875	(53,254)	(104,200)	(27,114)	(81,088)	(192)	(38)
10,690	9,251	30,901	(29,390)	254,209	(489,873)	2,220	(2,250)
17	(73)	(2,540)	(5,448)	(3,796)	(4,542)	(26)	18
(1,568)	(1,853)	79,879	(167,826)	48,513	(73,113)	233	(374)
(1,244)	815	(27,098)	(16,819)	26,357	(87,127)	9	(231)
3	3	1,428	(1,441)	68	(18)	0	0
15,590	25,535	78,081	(260,982)	376,605	(702,503)	2,712	(2,675)
(1,104)	(1,351)	(5,672)	(9,762)	(11,635)	(12,870)	(76)	(73)
0	0	(88)	(116)	(85)	(60)	0	0
0	0	(9)	(1)	0	0	0	0
0	0	(8)	(17)	(27)	(6)	0	0
(1,104)	(1,351)	(5,777)	(9,896)	(11,747)	(12,936)	(76)	(73)
0	0	0	0	0	0	1	1
(1,104)	(1,351)	(5,777)	(9,896)	(11,747)	(12,936)	(75)	(72)
14,486	24,184	72,304	(270,878)	364,858	(715,439)	2,637	(2,747)
(39)	(21)	(13,330)	(7,142)	(953)	(199)	0	0
0	0	0	0	0	0	0	0
(1,287)	(1,973)	(3,105)	(9,330)	(1,045)	(218)	0	0
(48)	(158)	(1,042)	(159)	29	(322)	0	0
(1,374)	(2,152)	(17,477)	(16,631)	(1,969)	(739)	0	0
13,112	22,032	54,827	(287,509)	362,889	(716,178)	2,637	(2,747)
(580)	(1,066)	0	0	(20)	10	(1)	0
0	0	0	0	0	0	0	0
12,532	20,966	54,827	(287,509)	362,869	(716,168)	2,636	(2,747)
\$ 12,532	\$ 20,966	\$ 54,827	\$ (287,509)	\$ 362,869	\$ (716,168)	\$ 2,636	\$ (2,747)

# Statement of Operations (Cont.)

		tegic e Fund	Total Return Bond Fund				
(Amounts in thousands)	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022			
Income							
Interest and dividend income	\$ 23,182	\$ 24,332	\$ 179,835	\$ 114,210			
Other income	0	0	0	0			
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(7,187)	(10,791)	(122,939)	(308,687)			
Net realised gain/(loss) on financial derivative instruments	19,261	(40,272)	(6,006)	18,095			
Net realised gain/(loss) on foreign currency	(452)	(504)	(2,380)	(10,559)			
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	29,411	(66,591)	276,545	(628,624)			
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(11,204)	16,280	(26,913)	2,689			
Net change in unrealised appreciation/(depreciation) on foreign currency	146	(284)	530	(795)			
Total Investment Income/(Loss)	53,157	(77,830)	298,672	(813,671)			
Operating Expenses	(6.470)	/7 425\	(24.045)	(22.200)			
Management fee	(6,178)	(7,425)	(31,945)	(32,300)			
Service fee	0	0	(1,648)	(1,509)			
Trail fee	(100)	(105)	(900)	(722)			
Other expenses	(100)	(105)	(40)	(44)			
Total Expenses	(6,278)	(7,530)	(34,533)	(34,575)			
Reimbursement by Investment Advisors	-	-					
Net Operating Expenses	(6,278)	(7,530)	(34,533)	(34,063)			
Net Investment Income/(Loss)	46,879	(85,360)	264,139	(847,734)			
Finance Costs							
Interest expense	(633)	(225)	(1,591)	(857)			
Credit facility expense	0	0	0	0			
Distributions to Redeemable Participating Shareholders	(5,258)	(5,529)	(20,419)	(14,771)			
Net Equalisation Credits and (Charges)	(501)	171	(82)	138			
Total Finance Costs	(6,392)	(5,583)	(22,092)	(15,490)			
Profit/(Loss) for the Year before Tax	40,487	(90,943)	242,047	(863,224)			
Withholding taxes on dividends and other investment income	(1,288)	(1,177)	(161)	(288)			
Capital Gains Tax	(121)	(9)	0	0			
Profit/(Loss) for the Year after Tax	39,078	(92,129)	241,886	(863,512)			
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 39,078	\$ (92,129)	\$ 241,886	\$ (863,512)			

A zero balance may reflect actual amounts rounding to less than one thousand. All amounts arise solely from continuing operations.

PIMCO TREN Futures Str			rporate I Fund		rm Corporate I Fund	US Hig Bond	
Year Ended	Year Ended	Year Ended	Year Ended	Year Ended	Year Ended	Year Ended	Year Ended
31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
f 10.252	¢ 2.645	C 15 202	C 11.7C0	C 14244	C 11 151	¢ 120.057	¢ 150507
\$ 16,252 0	\$ 3,645 0	£ 15,303	£ 11,760	£ 14,244	£ 11,151	\$ 120,057 365	\$ 156,507 0
0	0	30	U	03	U	303	
775	(4,374)	(27,836)	(30,472)	(17,071)	(27,835)	(155, 169)	(135,436)
(24,632)	1,422	6,605	(18,338)	1,241	(26,173)	19,377	(77,001)
(3,823)	(599)	(822)	(25)	(481)	131	283	(1,909)
(2.672)	4.540	44.220	(55.722)	20.006	(00.047)	274 440	(444.044)
(2,673)	4,540	41,320	(66,723)	30,886	(80,017)	271,410	(441,841)
(613) 76	(7,427)	(2,851)	3,502 96	1,542	1,687 79	(5,206)	3,016
(14,638)	(2,863)	32,134	(100,200)	31,047	(120,977)	(35) 251,082	(496,613)
(14,036)	(2,003)	32,134	(100,200)	31,047	(120,977)	231,002	(490,013)
(4,329)	(2,340)	(1,309)	(1,843)	(1,421)	(1,596)	(13,288)	(18,237)
(13)	0	0	0	0	0	(924)	(1,231)
0	0	0	0	0	0	0	0
0	0	(3)	(1)	(8)	(2)	(39)	(10)
(4,342)	(2,340)	(1,312)	(1,844)	(1,429)	(1,598)	(14,251)	(19,478)
81	25	16	12	0	0	0	0
(4,261)	(2,315)	(1,296)	(1,832)	(1,429)	(1,598)	(14,251)	(19,478)
(10.000)	/F 170\	20.020	(102.022)	20.610	(122 575)	226 021	(516,001)
(18,899)	(5,178)	30,838	(102,032)	29,618	(122,575)	236,831	(516,091)
(374)	(89)	(939)	(164)	(243)	(76)	(413)	(38)
0	0	0	0	0	0	(470)	(553)
(2,439)	(319)	(7,360)	(7,385)	(1,587)	(1,401)	(20,197)	(28,068)
(85)	159	(113)	147	(40)	0	198	(1,127)
(2,898)	(249)	(8,412)	(7,402)	(1,870)	(1,477)	(20,882)	(29,786)
(24.707)	(5.427)	22.426	(400, 424)	27.740	(42.4.052)	245.040	/F 4F 077\
(21,797)	(5,427)	22,426	(109,434)	27,748	(124,052)	215,949	(545,877)
0	0	0	6	0	0	0	(22)
(24.707)	0	0	0 (400, 430)	0	0 (4.2.4.052)	0	0 (5.45.000)
(21,797)	(5,427)	22,426	(109,428)	27,748	(124,052)	215,949	(545,899)
\$ (21,797)	\$ (5,427)	£ 22,426	£ (109,428)	£ 27,748	£ (124,052)	\$ 215,949	\$ (545,899)

# **Statement of Operations (Cont.)**

		ment Grade Bond Fund
(Amounts in thousands)	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
Income		
Interest and dividend income	\$ 19,606	\$ 18,748
Other income	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(7,531)	(82,238)
Net realised gain/(loss) on financial derivative instruments	(533)	(42,587)
Net realised gain/(loss) on foreign currency	258	(237)
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	25,385	(56,269)
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	5,246	(8,065)
Net change in unrealised appreciation/(depreciation) on foreign currency	(153)	93
Total Investment Income/(Loss)	42,278	(170,555)
Operating Expenses  Management fee Service fee	(2,511)	(2,797)
Trail fee	0	0
Other expenses	(1)	(1)
Total Expenses	(2,512)	(2,798)
Reimbursement by Investment Advisors	(2,312)	(2,738)
Net Operating Expenses	(2,512)	(2,798)
Net Operating Expenses	(2,312)	(2,730)
Net Investment Income/(Loss)	39,766	(173,353)
Finance Costs		
Interest expense	(59)	(42)
Credit facility expense	0	0
Distributions to Redeemable Participating Shareholders	(4,167)	(6,002)
Net Equalisation Credits and (Charges)	100	(1,021)
Total Finance Costs	(4,126)	(7,065)
Profit/(Loss) for the Year before Tax	35,640	(180,418)
Withholding taxes on dividends and other investment income	(64)	(60)
Capital Gains Tax	0	0
Profit/(Loss) for the Year after Tax	35,576	(180,478)
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 35,576	\$ (180,478)

A zero balance may reflect actual amounts rounding to less than one thousand. All amounts arise solely from continuing operations.

<sup>\*</sup> The Company Total for the financial year ended 31 December 2023 and financial year ended 31 December 2022 has been adjusted to eliminate cross investments. Please refer to Note 14 in the Notes to the Financial Statements for details of cross investments.

US Short-1	erm	Fund	Company Total*							
ear Ended -Dec-2023		ear Ended -Dec-2022		Year Ended 31-Dec-2023		Year Ended 31-Dec-2022				
\$ 99,844	\$	55,566	\$	7,470,870	\$	6,178,757				
0		0		19,696		0				
(31,452)		(71,854)		(6,487,698)		(8,968,907)				
8,463		58,715		2,712,849		(2,110,326)				
(1,056)		(2,268)		(336,990)		(570,612)				
64,461		(75,579)		10,751,115		(21,700,661)				
(12,479)		16,121		597,760		(473,258)				
15		(37)		52,339		(34,364)				
127,796		(19,336)		14,779,941		(27,679,371)				
(8,363)		(10,218)		(1,330,072)		(1,395,118)				
(39)		(51)		(22,947)		(25,946)				
0		0		(39,781)		(36,489)				
(3)		(3)		(6,703)		(6,292)				
(8,405)		(10,272)		(1,399,503)		(1,463,845)				
718		874		10,067		12,309				
(7,687)		(9,398)		(1,389,436)		(1,451,536)				
120,109		(28,734)		13,390,505		(29,130,907)				
(449)		(1,332)		(218,100)		(69,903)				
0		0		(1,325)		(1,257)				
(34,453)		(15,307)		(2,754,277)		(2,279,520)				
(69)		896		(28,535)		(23,010)				
(34,971)		(15,743)		(3,002,237)		(2,373,690)				
85,138		(44,477)		10,388,268		(31,504,597)				
(2)		1		(24,685)		(21,859)				
0		0		(1,021)		(1,417)				
85,136		(44,476)		10,362,562		(31,527,873)				
05.426	<b>*</b>	(44.475)		40.262.562		(24 527 072)				
\$ 85,136	\$	(44,476)	\$	10,362,562	\$	(31,527,873)				

# **Statement of Changes in Net Assets**

		Asia High and Fund	Asia St Interest B	rategic ond Fund		Balanced Growth Fund <sup>(1)</sup>	
(Amounts in thousands)	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	
Net Assets at the Beginning of the Year	\$ 2,981,392	\$ 3,411,923	\$ 313,987	\$ 361,011	\$ 750,076	\$ 1,035,021	
Proceeds from shares issued	628,884	2,053,140	95,633	98,659	110,446	175,286	
Proceeds from reinvestment of distributions	3,210	10,176	1,079	762	10	7	
Payments on shares redeemed	(1,154,141)	(1,858,479)	(229,012)	(89,514)	(264,375)	(235,350)	
Notional exchange rate adjustment	0	0	0	0	0	0	
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	(24,617)	(635,368)	(4,479)	(56,931)	73,959	(224,888)	
Net Assets at the End of the Year	\$ 2,434,728	\$ 2,981,392	\$ 177,208	\$ 313,987	\$ 670,116	\$ 750,076	
		sified e Fund	Diversifie Duration He	d Income edged Fund	Diversified Income ESG Fund		
	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Period from 27-Jul-2022 to 31-Dec-2022	
Net Assets at the Beginning of the Year	\$ 8,751,796	\$ 16,447,733	\$ 564,684	\$ 1,305,365	\$ 9,854	\$ 0	
Proceeds from shares issued	1,312,783	1,896,447	28,282	68,633	50,850	9,954	
Proceeds from reinvestment of distributions	14,853	16,545	51	34	0	0	
Payments on shares redeemed	(3,265,481)	(6,169,181)	(229,271)	(612,551)	(6,217)	0	
Notional exchange rate adjustment	0	0	0	0	0	0	
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	625,847	(3,439,748)	49,093	(196,797)	3,076	(100)	
Net Assets at the End of the Year	\$ 7,439,798	\$ 8,751,796	\$ 412,839	\$ 564,684	\$ 57,563	\$ 9,854	
		rging Bond Fund	Emer Markets Bor			g Markets Bond Fund	
	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	
Net Assets at the Beginning of the Year	\$ 3,305,979	\$ 4,714,744	\$ 2,492,475	\$ 2,635,769	\$ 168,986	\$ 212,894	
Proceeds from shares issued	1,315,271	1,975,229	824,351	1,511,574	6,131	26,594	
Proceeds from reinvestment of distributions	2,893	3,115	1,110	2,170	0	0	
Payments on shares redeemed	(1,140,746)	(2,402,706)	(875,929)	(948,773)	(29,388)	(30,165)	
Notional exchange rate adjustment	0	0	0	0	0	0	
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	362,888	(984,403)	251,914	(708,265)	11,984	(40,337)	

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

\$ 3,846,285 \$ 3,305,979 \$ 2,693,921 \$ 2,492,475 \$ 157,713 \$ 168,986

Net Assets at the End of the Year

<sup>(1)</sup> The PIMCO Balanced Income and Growth Fund changed name from the PIMCO Global Core Asset Allocation Fund on 29 November 2023.

		Capital ies Fund		Climate Fund	Commoo Returr			Credit es Bond Fund
	ar Ended Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
\$ 5	,721,591	\$ 9,110,409	\$ 292,655	\$ 328,081	\$ 1,369,877	\$ 1,444,182	\$ 97,153	\$ 139,704
1	,523,897	1,684,526	115,085	140,136	357,526	1,475,400	7,287	9,058
	9,386	10,326	6	136	0	0	0	0
(2	,473,767)	(3,728,874)	(167,821)	(101,860)	(768,414)	(1,623,269)	(13,621)	(38,655)
	0	0	0	0	0	0	0	0
	356,779	(1,354,796)	22,391	(73,838)	(100,087)	73,564	9,244	(12,954)
\$ 5	,137,886	\$ 5,721,591	\$ 262,316	\$ 292,655	\$ 858,902	\$ 1,369,877	\$ 100,063	\$ 97,153
		namic d Fund		amic sset Fund	Emergir Bond			ng Local SG Fund
	ar Ended Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Period from 27-Jul-2022 to 31-Dec-2022
\$ 3	,483,601	\$ 3,277,997	€ 5,115,170	€ 7,635,950	\$ 1,919,668	\$ 2,151,129	\$ 6,609	\$ 0
	501,746	1,763,140	381,815	862,412	1,657,250	803,400	91,524	6,206
	1,248	1,413	55	92	1,946	1,998	4	1_
	(893,774)	(1,068,332)	(2,168,667)	(2,381,432)	(1,047,135)	(864,659)	0	0
	0	0	0	0	0	0	0	0
	352,752	(490,617)	(66,328)	(1,001,852)	349,212	(172,200)	4,271	402
\$ 3	,445,573	\$ 3,483,601	€ 3,262,045	€ 5,115,170	\$ 2,880,941	\$ 1,919,668	\$ 102,408	\$ 6,609
ı		rging Markets nities Fund		cets Short-Term rency Fund	PIM ESG Inco			ıro   Fund
	ar Ended Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
\$	205,131	\$ 290,475	\$ 20,937	\$ 29,760	\$ 237,961	\$ 125,087	€ 1,913,275	€ 2,574,129
	81,173	167,062	3,869	8,145	213,650	172,394	381,446	335,598
	51	20	0	0	930	465	1	0
	(29,759)	(212,974)	(6,716)	(15,231)	(196,750)	(38,588)	(763,849)	(595,105)
	0	0	0	0	0	0	0	0
	26,194	(39,452)	1,856	(1,737)	15,417	(21,397)	140,840	(401,347)
\$	282,790	\$ 205,131	\$ 19,946	\$ 20,937	\$ 271,208	\$ 237,961	€ 1,671,713	€ 1,913,275

## Statement of Changes in Net Assets (Cont.)

		Eu Credit			Euro II Bond				Euro Long Duratio		
(Amounts in thousands)		ar Ended Dec-2023	Year Ended 31-Dec-2022		Year Ended 1-Dec-2023	Year Ended 31-Dec-2022		Year Ended 31-Dec-2023			ar Ended Dec-2022
Net Assets at the Beginning of the Year	€	610,008	€ 1,017,163	€	1,352,980	€	2,482,304	€	110,048	€	160,601
Proceeds from shares issued		131,415	434,310		323,596		446,648		819,102		40,010
Proceeds from reinvestment of distributions		0	320		23		1,221		0		0
Payments on shares redeemed		(253,794)	(673,784)		(376,474)		(1,293,838)		(51,624)		(31,391)
Notional exchange rate adjustment		0	0		0		0		0		0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations		49,557	(168,001)		87,102		(283,355)		46,443		(59,172)
Net Assets at the End of the Year	€	537,186	€ 610,008	€	1,387,227	€	1,352,980	€	923,969	€	110,048
		Glo Bond			Global ESG			Global Bond Ex-US Fund			
		ar Ended Dec-2023	Year Ended 31-Dec-2022		Year Ended 1-Dec-2023		rear Ended 1-Dec-2022		ear Ended -Dec-2023		ar Ended Dec-2022
Net Assets at the Beginning of the Year	\$ 11	,420,112	\$ 14,038,846	\$	3,106,190	\$	2,302,966	\$	716,022	\$	911,707
Proceeds from shares issued	5	5,083,690	3,949,985		1,603,900		1,882,825		264,163		307,762
Proceeds from reinvestment of distributions		3,136	3,168		7,529		4,271		940		678
Payments on shares redeemed	(4	1,397,276)	(4,441,247)		(1,423,710)		(657,548)		(248,064)		(406,302)

	Global Real	Return Fund	Incom	e Fund	Income	Fund II
	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
Net Assets at the Beginning of the Year	\$ 2,571,862	\$ 3,703,379	\$ 57,980,327	\$ 73,579,726	\$ 56,623	\$ 27,770
Proceeds from shares issued	476,053	881,779	25,296,693	18,117,060	135,551	35,679
Proceeds from reinvestment of distributions	2,264	4,676	159,846	124,031	36	62
Payments on shares redeemed	(794,925)	(1,260,842)	(16,179,791)	(24,752,782)	(70,437)	(3,413)
Notional exchange rate adjustment	0	0	0	0	0	0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	125,839	(757,130)	3,286,042	(9,087,708)	3,387	(3,475)
Net Assets at the End of the Year	\$ 2,381,093	\$ 2,571,862	\$ 70,543,117	\$ 57,980,327	\$ 125,160	\$ 56,623

967,600

0

267,271

\$ 13,077,262 \$ 11,420,112 \$ 3,561,180 \$ 3,106,190 \$ 800,126 \$ 716,022

(426,324)

(2,130,640)

0

67,065

0

(97,823)

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

Notional exchange rate adjustment

Net Assets at the End of the Year

Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations

	nort-Term und	PIMCO E High Yield	uropean Bond Fund		an Short-Term	Glo Advanta	bbal ige Fund
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
€ 353,095	€ 629,859	€ 174,162	€ 170,489	€ 211,172	€ 395,491	\$ 410,459	\$ 521,067
88,943	249,387	239,216	37,975	37,094	69,639	9,823	25,733
0	0	0	0	0	0	0	0
(257,754)	(518,005)	(80,655)	(18,172)	(123,728)	(243,049)	(19,644)	(53,865)
0	0	0	0	0	0	0	0
9,230	(8,146)	35,044	(16,130)	6,072	(10,909)	31,652	(82,476)
€ 193,514	€ 353,095	€ 367,767	€ 174,162	€ 130,610	€ 211,172	\$ 432,290	\$ 410,459
	High Yield d Fund	Global In Grade Cro	vestment edit Fund		tment Grade SG Fund		Ouration Real 1 Fund
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023			Year Ended 31-Dec-2022
\$ 3,102,868	\$ 5,169,160	\$ 10,538,341	\$ 17,154,925	\$ 1,369,890	\$ 1,189,563	\$ 1,364,375	\$ 1,199,076
959,875	1,424,841	4,964,595	3,907,121	1,183,344	1,086,602	320,911	1,093,289
2,851	2,721	3,812	4,308	25	366	17	2
(1,427,666)	(2,631,133)	(5,718,776)	(7,352,259)	(544,512)	(530,364)	(583,894)	(846,243)
0	0	0	0	0	0	0	0
342,322	(862,721)	925,750	(3,175,754)	161,460	(376,277)	75,643	(81,749)
\$ 2,980,250	\$ 3,102,868	\$ 10,713,722	\$ 10,538,341	\$ 2,170,207	\$ 1,369,890	\$ 1,177,052	\$ 1,364,375
	ation sset Fund	Low A			lobal Investment edit Fund		uration e Fund
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
\$ 403,078	\$ 164,345	\$ 1,072,758	\$ 1,179,138	\$ 654,749	\$ 806,869	\$ 1,084,380	\$ 1,367,475
18,429	474,503	244,183	1,413,022	385,826	182,884	1,115,457	597,584
141	230	582	309	367	254	120	67
(184,849)	(181,400)	(550,922)	(1,442,932)	(135,788)	(234,071)	(310,078)	(724,529)
0	0	0	0	0	0	0	0
16,449	(54,600)	43,244	(76,779)	67,689	(101,187)	140,426	(156,217)
\$ 253,248	\$ 403,078	\$ 809,845	\$ 1,072,758	\$ 972,843	\$ 654,749	\$ 2,030,305	\$ 1,084,380

# Statement of Changes in Net Assets (Cont.)

		Low Doportun	Low Duration Opportunities ESG Fund					PIMCO MLP & Energy Infrastructure Fund				
(Amounts in thousands)	-	Year Ended 31-Dec-2023		Year Ended 11-Dec-2022		ar Ended Dec-2023	27-Ju	iod from ul-2022 to Dec-2022	Year Ended 31-Dec-2023			ar Ended Dec-2022
Net Assets at the Beginning of the Year	\$	1,345,781	\$	3,217,260	\$	4,928	\$	0	\$ 120,	37	\$	100,538
Proceeds from shares issued		324,163		880,588		0		4,969	12,2	42		78,857
Proceeds from reinvestment of distributions		2,288		869		1		0		5		6
Payments on shares redeemed		(987,895)		(1,990,326)		0		0	(46,4	23)		(80,230)
Notional exchange rate adjustment		0		0		0		0		0		0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations		103,287		(762,610)		292		(41)	12,5	32		20,966
Net Assets at the End of the Year	\$	787,624	\$	1,345,781	\$	5,221	\$	4,928	\$ 98,4	.93	\$	120,137

	Total Return Bond Fund				IDS Managed rategy Fund	UK Corporate Bond Fund		
		Year Ended 1-Dec-2023		Year Ended 1-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
Net Assets at the Beginning of the Year	\$	4,150,717	\$	4,944,898	\$ 435,924	\$ 101,789	£ 389,173	£ 592,164
Proceeds from shares issued		1,093,709		1,455,704	127,972	446,424	76,354	89,056
Proceeds from reinvestment of distributions		10,647		8,134	8	2	0	1
Payments on shares redeemed		(1,076,908)		(1,394,507)	(301,761)	(106,864)	(126,892)	(182,620)
Notional exchange rate adjustment		0		0	0	0	0	0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations		241,886		(863,512)	(21,797)	(5,427)	22,426	(109,428)
Net Assets at the End of the Year	\$	4,420,051	\$	4,150,717	\$ 240,346	\$ 435,924	£ 361,061	£ 389,173

	Compar	ıy Total*
	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
Net Assets at the Beginning of the Year	\$ 151,524,519	\$ 209,342,798
Proceeds from shares issued	58,350,142	59,195,422
Proceeds from reinvestment of distributions	265,656	229,935
Payments on shares redeemed	(55,777,199)	(84,448,259)
Notional exchange rate adjustment	376,875	(1,267,504)
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	10,362,562	(31,527,873)
Net Assets at the End of the Year	\$ 165,102,555	\$ 151,524,519

 $\ensuremath{\mathsf{A}}$  zero balance may reflect actual amounts rounding to less than one thousand.

<sup>\*</sup> The Company Total for the financial year ended 31 December 2023 and financial year ended 31 December 2022 has been adjusted to eliminate cross investments. Please refer to Note 14 in the Notes to the Financial Statements for details of cross investments.

	tgage nities Fund		PLUS <sup>™</sup> nd	PIMCO Sto AR F		Strat Income	
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022						
\$ 849,148	\$ 2,238,424	\$ 1,008,739	\$ 3,761,156	\$ 9,528	\$ 11,610	\$ 506,557	\$ 619,928
461,414	944,728	1,446,815	951,977	1,944	1,511	35,988	179,697
482	4,620	1,034	215	0	0	22	15
(440,615)	(2,051,115)	(856,469)	(2,988,441)	(2,933)	(846)	(131,696)	(200,954)
0	0	0	0	0	0	0	0
54,827	(287,509)	362,869	(716,168)	2,636	(2,747)	39,078	(92,129)
\$ 925,256	\$ 849,148	\$ 1,962,988	\$ 1,008,739	\$ 11,175	\$ 9,528	\$ 449,949	\$ 506,557
	rm Corporate d Fund		h Yield Fund	US Investm Corporate		US Short-1	Ferm Fund
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022						
£ 325,020	£ 425,748	\$ 1,984,922	\$ 3,923,786	\$ 388,522	\$ 878,100	\$ 2,310,115	\$ 2,650,198
7,700	108,291	442,006	744,251	260,302	223,870	557,195	1,278,210
2	2	3,440	5,395	66	3,292	29,132	13,355
(35,702)	(84,969)	(773,430)	(2,142,611)	(203,605)	(536,262)	(1,127,372)	(1,587,172)
0	0	0	0	0	0	0	0
27,748	(124,052)	215,949	(545,899)	35,576	(180,478)	85,136	(44,476)

£ 324,768

£ 325,020

\$ 1,872,887

\$ 1,984,922

\$ 480,861

\$ 388,522

\$ 1,854,206

\$ 2,310,115

# Schedule of Investments PIMCO Asia High Yield Bond Fund

	PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
DESCRIPTION	(000S)	(000S)	ASSETS	DESCRIPTION	(000S)	(000S)	ASSETS	DESCRIPTION	(000S)	(000S)	ASSETS
TRANSFERABLE SECURITIES				11.950% due 22/10/2022 ^	\$ 800 \$	29	0.00	Yango Justice International Ltd.		00	0.01
AUSTRALIA CORPORATE BONDS & NOTES				11.950% due 12/11/2023 ^	12,100	439	0.02	7.500% due 15/04/2024 ^ 5.500% due 17/02/2025 ^ 7.875% due 04/09/2024 ^	3,000 3,000 5,800	30	0.01 0.00 0.00
<b>Emeco Pty. Ltd.</b> 6.250% due 10/07/2026 AUD	11,810 \$	7,608	0.31	KWG Group Holdings Ltd. 5.950% due 10/08/2025 ^	16,723	1,146	0.05	8.250% due 25/11/2023 ^ 9.250% due 15/04/2023 ^	4,400 10,900	34	
Mineral Resources Ltd. 8.000% due 01/11/2027 \$	6,040	6,201	0.26	Longfor Group Holdings Ltd 3.950% due 16/09/2029	15,100	6,961	0.29	Yunda Holding Investment Ltd. 2.250% due 19/08/2025	15,600	14,274	0.59
Northern Star Resources Ltd. 6.125% due 11/04/2033	5,894 _	5,927	0.24	4.500% due 16/01/2028  Melco Resorts Finance Ltd.	3,900	2,024	0.08	ZhongAn Online P&C Insurance 3.125% due 16/07/2025	<b>Co. Ltd.</b> 14,380	13,312	0.55
Total Australia	_	19,736	0.81	4.875% due 06/06/2025 5.250% due 26/04/2026	28,160 8,324	27,338 8,031	1.12 0.33	T. 1011	-	40,239	
BRAZIL CORPORATE BONDS & NOTES				5.625% due 17/07/2027 5.750% due 21/07/2028	8,250 46,577	7,739 43,178	0.32 1.77	Total China	-	47,363	1.95
CSN Resources S.A.				MGM China Holdings Ltd. 4.750% due 01/02/2027	37,355	35,566	1.47	COLOMBIA CORPORATE BONDS & NOTES			
4.625% due 10/06/2031	5,000	4,093		5.250% due 18/06/2025	8,500	8,355	0.34	Ecopetrol S.A.			
8.875% due 05/12/2030 Total Brazil	3,100 _	3,233 7,326		5.875% due 15/05/2026 New Metro Global Ltd.	3,100	3,037		4.625% due 02/11/2031	4,200	3,567	
CAYMAN ISLANDS	_	7,320	0.50	4.500% due 02/05/2026 PCPD Capital Ltd.	5,200	1,313	0.05	6.875% due 29/04/2030 Total Colombia	3,000	2,977 6,544	
CONVERTIBLE BONDS & NOTES				5.125% due 18/06/2026 Sands China Ltd.	7,500	5,937	0.24	FRANCE			
Cathay Pacific Finance Ltd. 2.750% due 05/02/2026 HKD	38,000	5,114	0.21	4.300% due 08/01/2026	15,060	14,472	0.59	CORPORATE BONDS & NOTES			
Hansoh Pharmaceutical Group Co		J, I 14	0.21	4.625% due 18/06/2030 5.375% due 08/08/2025	11,300 1,100	10,297 1,085	0.42 0.05	BNP Paribas S.A.	4 500	4.000	0.10
0.000% due 22/01/2026 (b) \$	12,100	12,037	0.50	Seazen Group Ltd.	•			7.750% due 16/08/2029 (d)(f) 9.250% due 17/11/2027 (d)(f)	4,500 4,100	4,605 4,394	
<b>Meituan</b> 0.000% due 27/04/2028 (b)	14,200	12,276	0.50	4.450% due 13/07/2025 6.000% due 12/08/2024	9,100 10,600	2,684 5,936	0.11 0.24	Credit Agricole S.A. 7.250% due 23/09/2028 (d)(f) €	€ 7,900	9,264	U 30
Sunac China Holdings Ltd. 1.000% due 30/09/2032	6 220	401	0.02	Shui On Development Hold 5.500% due 29/06/2026	ing Ltd. 14,000	6,693	0.28	Total France	. 7,300	18,263	
Wynn Macau Ltd.	6,339			6.150% due 24/08/2024	1,400	1,085	0.04	HONG KONG			
4.500% due 07/03/2029	12,300	12,600	0.52	Sunac China Holdings Ltd. 6.000% due 30/09/2026	3,681	387	0.02	CONVERTIBLE BONDS & NOTE	S		
Xiaomi Best Time International Lt 0.000% due 17/12/2027 (b)	a. 8,100 _	7,225	0.30	6.250% due 30/09/2027 6.500% due 30/09/2027	3,681 7,362	292 583	0.01	Universe Trek Ltd.			
	_	49,743	2.05	6.750% due 30/09/2028	11,043	502	0.02	0.000% due 15/06/2026 (b)	1,500	1,523	0.06
CORPORATE BONDS & NOTES				7.000% due 30/09/2029 7.250% due 30/09/2030	11,043 5,187	600 203	0.02	CORPORATE BONDS & NOTES			
AAC Technologies Holdings, Inc.				Times China Holdings Ltd.	•			Bank of East Asia Ltd.	7 200	6,886	0.20
3.000% due 27/11/2024  Agile Group Holdings Ltd.	14,730	14,175	0.58	5.550% due 04/06/2024 ^ 6.200% due 22/03/2026 ^	16,400 8,000	424 220	0.02	4.000% due 29/05/2030 (f) 4.875% due 22/04/2032 (f)	7,300 8,400	7,606	0.31
5.500% due 21/04/2025	14,195	2,135		6.600% due 02/03/2023 ^ 6.750% due 16/07/2023 ^	7,236 2,980	174 82	0.01	5.825% due 21/10/2025 (d)(f) 5.875% due 19/09/2024 (d)(f)	3,100 3,800	2,713 3,568	0.11
5.500% due 17/05/2026 5.750% due 02/01/2025	34,510 4,000	4,633 627	0.19	VLL International, Inc.				Dah Sing Bank Ltd.			
6.050% due 13/10/2025 7.875% due 31/07/2024 (d)	13,170 6,077		0.07	5.750% due 28/11/2024 Wynn Macau Ltd.	3,285	3,221	0.13	7.375% due 15/11/2033 (f) Fortune Star BVI Ltd.	17,500	18,256	0.75
China Hongqiao Group Ltd.	0,077			4.875% due 01/10/2024	10,471	10,346		3.950% due 02/10/2026 €	14,824		
6.250% due 08/06/2024  China Modern Dairy Holdings Ltd	9,600	9,541	0.39	5.125% due 15/12/2029 5.500% due 15/01/2026	2,851 32,544	2,536 31,792	1.31	5.000% due 18/05/2026 5.050% due 27/01/2027	\$ 27,200 8,400	19,953 5,567	
	23,100	20,517	0.84	5.500% due 01/10/2027 5.625% due 26/08/2028	24,513 23,930	23,177 22,185		5.950% due 19/10/2025	14,100	11,755	0.48
CIFI Holdings Group Co. Ltd. 5.250% due 13/05/2026 ^	1,752	104	0.00	51025 /5 dae 26/06/2020		393,257		Franshion Brilliant Ltd. 4.250% due 23/07/2029	800	521	0.02
5.950% due 20/10/2025 ^	5,867	410	0.02	Total Cayman Islands	_	443,000	18.21	GLP China Holdings Ltd. 2.950% due 29/03/2026	12 /E0	7 060	0.22
6.450% due 07/11/2024 ^ 6.550% due 28/03/2024 ^	16,695 3,098	1,190 204	0.03	CHINA	SHARES			4.974% due 26/02/2024	13,450 2,200	7,868 2,075	
Country Garden Holdings Co. Ltd. 3.875% due 22/10/2030 ^	24,644	1,938	U U8	CHINA COMMON STOCKS				Huarong Finance Co. Ltd. 3.250% due 13/11/2024	13,900	13,483	0.56
4.200% due 06/02/2026 ^	15,300	1,316	0.05	Sunac Services				3.750% due 29/05/2024	9,700	9,568	0.39
6.150% due 17/09/2025 ^ 7.250% due 08/04/2026 ^	300 31,420	25 2,652	0.00	Holdings Ltd.	29,698,923 _	7,124	0.29	3.875% due 13/11/2029 4.250% due 07/11/2027	7,800 6,569	6,629 6,006	
eHi Car Services Ltd.		•			PAR (000S)			4.500% due 29/05/2029	15,400	13,658	0.56
7.000% due 21/09/2026 7.750% due 14/11/2024	5,050 2,400	3,396 2,082		CORPORATE BONDS & NO	TES			4.625% due 03/06/2026 4.750% due 27/04/2027	7,077 19,500	6,732 18,306	
FWD Group Holdings Ltd.	200	100	0.04	Flourish Century 6.600% due				4.875% due 22/11/2026 5.000% due 19/11/2025	7,180 2,900	6,822 2,801	
5.000% due 24/09/2024 5.750% due 09/07/2024	200 200		0.01		\$ 10,900	998	0.04	6.914% due 24/02/2025	5,200	5,192	
6.375% due 13/09/2024 (d) 8.045% due 15/06/2024 (d)	15,270 5,500	13,514 5,028		Greenland Global Investme 1.000% PIK)	ent Ltd. (6.8759	% Cash or		Nanyang Commercial Bank Ltd. 3.800% due 20/11/2029 (f)	1,000	977	0.04
Health & Happiness International	Holdings	Ltd.		6.875% due 03/07/2030 (a)	7,150		0.04	Pingan Real Estate Capital Ltd.			
13.500% due 26/06/2026 Kaisa Group Holdings Ltd.	14,835	14,351	0.59	Greenland Global Investme 1.000% PIK)	•			3.450% due 29/07/2026 Vanke Real Estate Hong Kong C	3,600 o. Ltd.	2,514	0.10
8.500% due 30/06/2022 ^	17,900 15,750		0.03 0.02	8.250% due 22/01/2031 (a) New Metro Global Ltd.	17,949	2,610	0.11	3.975% due 09/11/2027	3,500	2,357	0.10
9.750% due 28/09/2023 ^	13,200	482	0.02	4.625% due 15/10/2025	4,500 14,300	1,294 5,684	0.05 0.24	Yanlord Land HK Co. Ltd. 5.125% due 20/05/2026	13,599	7,920	0.33
10.500% due 15/01/2025 ^ 10.875% due 23/07/2023 ^	20,200 9,800		0.03	4.800% due 15/12/2024 Yango Group Co. Ltd.	14,300	5,084	0.24			200,200	8.23
11.250% due 09/04/2022 ^ 11.700% due 11/11/2025 ^	6,700 1,450	245	0.01	6.900% due 31/10/2022 ^ CN	Y 40,000	796	0.03	Total Hong Kong	-	201,723	8.29
55 /5 646 1 11 11/2025	., 150	32	5.00	CIV	,						

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
INDIA				Greenko Wind Projects Maurit				SINGAPORE			
CORPORATE BONDS & NOTES					\$ 51,041 \$	50,046	2.06	CORPORATE BONDS & NOTES			
	4,800 \$	4,638	0.19	India Airport Infra 6.250% due 25/10/2025 India Cleantech Energy	2,152	2,121	0.09		us Pte. Ltd. 6,705 \$		0.25
<b>Adani Green Energy UP Ltd.</b> 6.250% due 10/12/2024	12,041	11,913	0.49	4.700% due 10/08/2026 India Green Energy Holdings	15,116	13,788	0.57	GLP Pte. Ltd. 3.875% due 04/06/2025	11,475 7,400	7,631	
GMR Hyderabad International A 4.250% due 27/10/2027	4,878	4,476		5.375% due 29/04/2024 India Green Power Holdings	22,873	22,646	0.93	4.500% due 17/05/2026 (d) 4.600% due 29/06/2027 (d)	7,400	2,372 2,205	0.10
4.750% due 02/02/2026 HDFC Bank Ltd.	25,175	,	1.00	4.000% due 22/02/2027 India Toll Roads	4,602	4,227	0.17	Indika Energy Capital Pte. Ltd. 8.250% due 22/10/2025 Medco Bell Pte. Ltd.	6,000	6,029	0.25
3.700% due 25/08/2026 (d)(f)  JSW Hydro Energy Ltd. 4.125% due 18/05/2031	11,068 17,428	10,100 15,204		5.500% due 19/08/2024 Total Mauritius	21,843	21,485 164,821		6.375% due 30/01/2027 Medco Maple Tree Pte Ltd.	16,567	15,785	0.65
JSW Steel Ltd. 5.050% due 05/04/2032	4,600	3,967		MEXICO	_	,		8.960% due 27/04/2029 Medco Oak Tree Pte. Ltd.	10,600	10,781	0.44
Network i2i Ltd. 3.975% due 03/03/2026 (d)	8,300	7,740		CORPORATE BONDS & NOTE				7.375% due 14/05/2026 TML Holdings Pte. Ltd.	13,671	13,591	0.56
5.650% due 15/01/2025 (d) Periama Holdings LLC	7,700	7,740		Banco Mercantil del Norte S.A 5.875% due 24/01/2027 (d)(f) 6.750% due 27/09/2024 (d)(f)	6,150 1,700	5,666 1,682		4.350% due 09/06/2026 5.500% due 03/06/2024	4,000 13,524	3,800 13,439	
5.950% due 19/04/2026 ReNew Wind Energy AP2	51,000	50,326	2.07	Total Mexico	-	7,348		Total Singapore	_	81,766	3.36
4.500% due 14/07/2028 Shriram Finance Ltd.	30,988	27,567	1.13	MONGOLIA SOVEREIGN ISSUES				SOUTH AFRICA CORPORATE BONDS & NOTES			
4.400% due 13/03/2024	31,358	31,167		Mongolia Government Interna	tional Bond	ı		Sasol Financing USA LLC	6.700	5.000	
Total India	_	198,982	8.17	4.450% due 07/07/2031 5.125% due 07/04/2026	13,000 18,095	10,925 17,595		6.500% due 27/09/2028	6,700	6,390	0.26
INDONESIA				7.875% due 05/06/2029 8.650% due 19/01/2028	200		0.01	SOUTH KOREA CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES				Total Mongolia	16,002 _	45,516		SK Hynix, Inc.			
<b>Adaro Indonesia PT</b> 4.250% due 31/10/2024	23,174	22,603	0.93	NETHERLANDS	_	· ·		2.375% due 19/01/2031 6.375% due 17/01/2028	2,300 4,900	1,867 5,060	
Bank Negara Indonesia Persero 3.750% due 30/03/2026 (f)	<b>Tbk PT</b> 12,354	11,810	0.48	CORPORATE BONDS & NOTE	S			Tongyang Life Insurance Co. Ltd.	,	3,000	0.21
4.300% due 24/03/2027 (d)(f)	15,300	13,595		Mong Duong Finance Holdings		24 271	1.00	5.250% due 22/09/2025 (d)	7,300	6,716 <b>13,643</b>	
Bukit Makmur Mandiri Utama P 7.750% due 10/02/2026	T 14,656	13,972	0.57	5.125% due 07/05/2029 Prosus NV	26,063	24,271		SOVEREIGN ISSUES	_	13,043	0.50
Cikarang Listrindo Tbk PT 4.950% due 14/09/2026	443	426	0.02	4.193% due 19/01/2032 4.987% due 19/01/2052	8,500 6,000 _	7,339 4,516	0.18	Korea Land & Housing Corp.	0.200	0.200	0.25
<b>LLPL Capital Pte. Ltd.</b> 6.875% due 04/02/2039	7,483	7,222	0.30	Total Netherlands	_	36,126	1.48	5.750% due 06/10/2025 Total South Korea	8,300	8,399 22,042	0.35
Minejesa Capital BV 4.625% due 10/08/2030	4,700	4,471	0.18	OMAN SOVEREIGN ISSUES				SRI LANKA			
Pakuwon Jati Tbk PT 4.875% due 29/04/2028	8,300	7,736	0.22	Oman Government Internation		4.077	0.20	SOVEREIGN ISSUES			
Pelabuhan Indonesia Persero PT 4.875% due 01/10/2024	'	7,151		7.000% due 25/01/2051  PAKISTAN	4,600 _	4,977	0.20	Sri Lanka Government Internatio 5.750% due 18/04/2023 ^ 6.200% due 11/05/2027 ^	19,512	10,036 12,086	
Saka Energi Indonesia PT	7,200	7,131	0.23	SOVEREIGN ISSUES				6.350% due 28/06/2024 ^	10,500	5,348	0.22
4.450% due 05/05/2024	2,621	2,601		Pakistan Government Internat				6.750% due 18/04/2028 ^ 6.825% due 18/07/2026 ^	9,000 4,500	4,550 2,315	
Total Indonesia	_	91,587	5.70	6.000% due 08/04/2026 6.875% due 05/12/2027	56,171 56,757	39,822 38,961		6.850% due 14/03/2024 ^ 6.850% due 03/11/2025 ^	63,471 39,900	32,321 20,648	
ITALY CORPORATE BONDS & NOTES				7.375% due 08/04/2031 8.250% due 15/04/2024	16,200 2,400	9,930 2,282		7.550% due 28/03/2030 ^	4,450	2,247	0.09
Nexi SpA				8.250% due 30/09/2025	9,235	7,871	0.32	7.850% due 14/03/2029 ^ Total Sri Lanka	20,600	10,404 99,955	
	6,900 _	6,748	0.28	Total Pakistan	_	98,866	4.06	THAILAND			
JERSEY, CHANNEL ISLANDS				PHILIPPINES  CORPORATE BONDS & NOTE	S			CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES West China Cement Ltd.				ACEN Finance Ltd. 4.000% due 08/03/2025 (d)	7,200	4,633	0.19	Bangkok Bank PCL 5.000% due 23/09/2025 (d)(f)	23,300	22,329	0.92
4.950% due 08/07/2026 \$  MALI REPUBLIC	20,875	15,252	0.63	Globe Telecom, Inc. 3.000% due 23/07/2035	8,150	6,125		Kasikornbank PCL 3.343% due 02/10/2031 (f)	3,200	2,945	
CORPORATE BONDS & NOTES				4.200% due 02/08/2026 (d) <b>Petron Corp.</b>	17,700	16,758		5.275% due 14/10/2025 (d)(f)  Muang Thai Life Assurance PCL	30,357	29,101	
<b>Seaspan Corp.</b> 5.500% due 01/08/2029	8,500	7,118	0.29	5.950% due 19/04/2026 (d) Royal Capital BV	6,260	5,861	0.24	3.552% due 27/01/2037 (f) Total Thailand	5,826	5,365 59,740	
MAURITIUS				4.875% due 05/05/2024 (d) 5.000% due 05/02/2026 (d)	10,571 900	10,501 882	0.43 0.04	TURKEY			
CORPORATE BONDS & NOTES  CA Magnum Holdings				San Miguel Corp. 5.500% due 29/07/2025 (d)	11,850	11,021	0.45	CORPORATE BONDS & NOTES  Mersin Uluslararasi Liman Isletma	eciligi A/S		
5.375% due 31/10/2026 Greenko Dutch BV	31,160	29,057	1.19	SMC Global Power Holdings Co 5.450% due 09/12/2026 (d)		6,306		8.250% due 15/11/2028	6,100 _	6,377	0.26
3.850% due 29/03/2026	9,117	8,510	0.35	5.700% due 21/01/2026 (d) 5.950% due 05/05/2025 (d)	3,754 9,000	3,089 7,942	0.13	UNITED KINGDOM CORPORATE BONDS & NOTES			
Greenko Solar Mauritius Ltd. 5.550% due 29/01/2025 5.950% due 29/07/2026	9,339	9,160		7.000% due 21/10/2025 (d) Total Philippines	16,884	15,055 88,173	0.62	Diamond Ltd.	2 400	2.402	0.10
5.950% due 29/07/2026	3,900	3,781	0.15	rotal i illippliles	_	00,173	3.02	7.950% due 28/07/2026	2,400	2,402	0.10

## Schedule of Investments PIMCO Asia High Yield Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
Standard Chartered PLC				VIRGIN ISLANDS (BRITISH	<u> </u>			SHORT-TERM INSTRUI	ИENTS		
( ) ( )	8,300 \$ 30,000	- /	0.28	CORPORATE BONDS & NOT	ES			SHORT-TERM NOTES			
	58,600		2.46	Celestial Miles Ltd. 5.750% due 31/01/2024 (d)	\$ 24,504 \$	24.455	1.00	Yango Justice Internation 10.250% due	nal Ltd.		
Vedanta Resources Finance PLC				Champion Path Holdings Ltd.		24,433	1.00	15/09/2022 ^ \$	4,500 9	\$ 25	0.00
	39,192	29,180		4.500% due 27/01/2026	17,700	16,525	0.68	Total Short-Term Instrumen		25	0.00
Total United Kingdom	-	127,851	5.25	4.850% due 27/01/2028	7,100	6,104	0.25	T. IT 6 11 6 19		f 2.467.027	00.05
UNITED STATES				Easy Tactic Ltd. (7.500% Cash 7.500% due 11/07/2025 (a)	n or <b>7.500</b> % F 1,660		0.00	Total Transferable Securit	ies :	\$ 2,167,937	89.05
<b>CORPORATE BONDS &amp; NOTES</b>				7.500% due 11/07/2027 (a)	53,941	2,647			SHARES		
Cantor Fitzgerald LP				7.500% due 11/07/2028 (a)	44,139	1,931	0.08	INVESTMENT FUNDS			
7.200% due 12/12/2028	12,200	12,516	0.51	LS Finance Ltd. 4.800% due 18/06/2026	800	600	0.03	COLLECTIVE INVESTME	NI SCHEMES	5	
Hyundai Capital America 5.950% due 21/09/2026	13,100	13,329	0.55	NWD Finance BVI Ltd.	000	000	0.03	PIMCO Select Funds plc - PIMCO			
3.550 % ddc 21/05/2020	15,100	25,845		4.125% due 10/03/2028 (d)	23,655	12,892		US Dollar Short-			
				4.800% due 29/01/2024 (d) 5.250% due 22/03/2026 (d)	6,100 25,500	2,662 16,912		Term Floating	10 707 005	107 171	0.10
U.S. TREASURY OBLIGATIONS				6.150% due 16/03/2025 (d)	42,800	34,899		NAV Fund (e) PIMCO Specialty	19,787,095	197,171	8.10
U.S. Treasury Bonds 1.875% due 15/11/2051	2.700	1,708	0.07	NWD MTN Ltd.	,	,		Funds Ireland			
U.S. Treasury Inflation Protected	,		0.07	4.125% due 18/07/2029	891	679	0.03	p.l.c PIMCO China	744.040	10 117	0.44
	50,613	44,480	1.83	Peak RE BVI Holding Ltd. 5.350% due 28/10/2025 (d)	8.670	7,287	0.20	Bond Fund (e)	744,048	10,117 <b>207.288</b>	0.41 <b>8.51</b>
		46,188	1.90	RKPF Overseas Ltd.	0,070	7,207	0.30		-	207,200	0.51
Total United States		72,033	2.96	5.125% due 26/07/2026	16,550	3,907		<b>EXCHANGE-TRADED FU</b>	NDS		
VIETNAM				5.200% due 12/01/2026	25,100	6,549	0.27	PIMCO ETFs plc -			
SOVEREIGN ISSUES				Studio City Co. Ltd. 7.000% due 15/02/2027	9.630	9,483	0.39	PIMCO US Dollar Short Maturity			
Vietnam Debt & Asset Trading C	orn			Studio City Finance Ltd.	3,030	3,403	0.55	UCITS ETF (e)	48,700	4,856	0.20
1.000% due 10/10/2025	1,300	1,144	0.05	5.000% due 15/01/2029	11,600	9,761		Total Investment Funds		\$ 212,144	0 71
Vietnam Government Internatio				6.000% due 15/07/2025 6.500% due 15/01/2028	18,351 5,267	17,982 4,892		Total investment runus	-	212,144	0./1
5.500% due 12/03/2028	912		0.03	Total Virgin Islands (British)	5,201	180,266					
Total Vietnam	_	2,023	0.08		_	. 30,230					

## REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
SSB	2.600%	29/12/2023	02/01/2024	\$ 3,856	U.S. Treasury Notes 0.250% due 31/07/2025	\$ (3,933)	\$ 3,856	\$ 3,857	0.16
Total Repurcha	ase Agreeme	ents				\$ (3,933)	\$ 3,856	\$ 3,857	0.16

<sup>(1)</sup> Includes accrued interest.

FUTURES

#### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
U.S. Treasury 5-Year Note March Futures	Long	03/2024	3,002	\$ 6,690	0.27
U.S. Treasury 10-Year Note March Futures	Long	03/2024	313	200	0.01
U.S. Treasury 10-Year Ultra March Futures	Long	03/2024	132	738	0.03
J.S. Treasury 30-Year Bond March Futures	Long	03/2024	578	5,086	0.21
U.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	23	281	0.01
				\$ 12,995	0.53
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 12,995	0.53

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION <sup>(1)</sup>										
Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets					
Jaguar Land Rover Automotive PLC Jaguar Land Rover Automotive PLC	5.000% 5.000	20/06/2026 20/06/2028	€ 2,800 5,000	\$ 61 200	0.00 0.01					
				\$ 261	0.01					

#### CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(2)

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	(Pay) Rate	Date	Amount(3)	(Depreciation)	Net Assets
iTraxx Asia Ex-Japan 40 5-Year Index	(1.000)%	20/12/2028	\$ 16,100	\$ (155)	(0.01)

#### **INTEREST RATE SWAPS**

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	0.750%	16/06/2031	\$ 19,400	\$ (550)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	37,550	(366)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	25,700	(57)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2031	2,400	(15)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/12/2051	39,300	(2,054)	(80.0)
Receive	1-Day USD-SOFR Compounded-OIS	2.450	20/12/2024	118,200	84	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.603	18/06/2029	90,100	(1,313)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	31,200	311	0.01
Receive(4)	6-Month AUD-BBR-BBSW	4.500	20/03/2029	AUD 105,500	(1,918)	(80.0)
Pay <sup>(4)</sup>	6-Month AUD-BBR-BBSW	4.500	20/03/2034	105,500	3,509	0.14
Receive(4)	6-Month EUR-EURIBOR	3.250	20/03/2029	€ 15,500	(502)	(0.02)
					\$ (2,871)	(0.11)
Total Centra	ally Cleared Financial Derivative Instruments				\$ (2,765)	(0.11)

#### **Total Centrally Cleared Financial Derivative Instruments**

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS BRC CBK	Longfor Group Holdings Ltd. BOC Aviation Ltd. Vietnam Government International Bond	1.000% 1.000 1.000	20/06/2026 20/06/2026 20/12/2027	\$ 9,500 24,300 9,100	\$ (155) (70) (263)	\$ (2,670) 318 257	\$ (2,825) 248 (6)	(0.12) 0.01 0.00
					\$ (488)	\$ (2,095)	\$ (2,583)	(0.11)

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

	RRFN	

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
JPM	Compounded-OIS Plus		20/03/2029	\$ 59,110	PHP 3,285,920	\$ (11)	\$ (597)	\$ (608)	(0.02)

# Schedule of Investments PIMCO Asia High Yield Bond Fund (Cont.)

#### INTEREST RATE SWAPS Unrealised Pay/Receive Floating Rate Fixed Maturity Notional Premiums Appreciation/ Fair % of Counterparty Floating Rate Index Rate Date Amount Paid/(Received) (Depreciation) Value Net Assets \$ 205 GST 3-Month MYR-KLIBOR 3.500% 20/03/2029 MYR 241,500 \$ 209 \$ (4) 0.01 Receive

FORWARD FO	REIGN CURREN	CY CONTRACTS					
	C-4414	C	Community	Unrealised	Unrealised	Net Unrealised	% of
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Appreciation	(Depreciation)	Appreciation/ (Depreciation)	Net Assets
AZD	01/2024	AUD 5,079	\$ 3.363	\$ 0	\$ (103)	\$ (103)	(0.01)
BOA	01/2024	770	510	0	(16)	(16)	0.00
	01/2024	NZD 320	195	0	(8)	(8)	0.00
	01/2024	\$ 5,016	¥ 740,234	238	0	238	0.01
	02/2024	CNY 21,609	\$ 3,058	2	0	2	0.00
	03/2024	CNH 31,638	4,370	0	(98)	(98)	(0.01)
	03/2024	MYR 114,015	24,139	0	(860)	(860)	(0.04)
	03/2024	\$ 81	PHP 4,534	1	0	1	0.00
BPS	01/2024	1,137	AUD 1,729	43	0	43	0.00
	01/2024	7,400	€ 6,821	137	0	137	0.01
	02/2024	CNY 38,537	\$ 5,429	0	(20)	(20)	0.00
	02/2024	TWD 50,024	1,574	0	(79)	(79)	0.00
	03/2024	151,709	4,815	0	(211)	(211)	(0.01)
	03/2024	\$ 1,065	IDR 16,418,819	0	(1)	(1)	0.00
DUB	03/2024	CNH 18,357	\$ 2,548	0	(45)	(45)	0.00
	03/2024	SGD 17,848	13,483	0	(95)	(95)	0.00
GLM	01/2024	\$ 3,323	¥ 488,578	145	0	145	0.01
	02/2024	12,293	TRY 376,655	0	(123)	(123)	(0.01)
	03/2024	CNH 8,603	\$ 1,192	0	(23)	(23)	0.00
	03/2024	\$ 7,179	IDR 110,546,701	0	(11)	(11)	0.00
IND	03/2024	13,043	CNH 93,636	183	0	183	0.01
JPM	02/2024	12,993	INR 1,085,458	21	0	21	0.00
	03/2024	SGD 118	\$ 89	0	(1)	(1)	0.00
	03/2024 03/2024	TWD 102,530 \$ 8.791	3,298 IDR 135.730.054	10	(100) 0	(100) 10	0.00 0.00
MBC	01/2024	\$ 8,791 AUD 2,382	\$ 1,580	0	(46)	(46)	0.00
IVIDC	01/2024	\$ 12.077	¥ 1,747,600	327	(46)	327	0.00
	03/2024	HKD 1,121	\$ 1,747,000 \$ 144	0	0	0	0.00
	03/2024	PHP 776,602	13,878	0	(141)	(141)	(0.01)
	03/2024	\$ 10,724	IDR 165,321,472	0	(4)	(4)	0.00
MYI	01/2024	€ 30,708	\$ 33,753	0	(177)	(177)	(0.01)
IVIII	01/2024	£ 30,700	ş 55,755 2	0	0	0	0.00
	01/2024	SGD 436	330	0	0	Ő	0.00
	01/2024	\$ 28	€ 26	Ö	Ŏ	Ö	0.00
	01/2024	158	£ 124	0	Ŏ	0	0.00
	01/2024	2,923	¥ 430,773	135	0	135	0.01
	02/2024	CNY 22,564	\$ 3,187	0	(3)	(3)	0.00
	03/2024	CNH 18,849	2,614	0	(49)	(49)	0.00
	03/2024	IDR 300.139.176	19.500	37	0	37	0.00
	03/2024	\$ 4,757	IDR 73,163,236	0	(12)	(12)	0.00
SCX	01/2024	11,228	MYR 52,446	217	, O	217	0.01
	02/2024	1,158	CNY 8,287	13	0	13	0.00
	03/2024	CNH 18,505	\$ 2,556	0	(58)	(58)	0.00
	03/2024	HKD 23,876	3,063	0	0	0	0.00
	03/2024	TWD 82,359	2,609	0	(120)	(120)	(0.01)
	03/2024	\$ 938	IDR 14,368,533	0	(6)	(6)	0.00
	03/2024	61	THB 2,110	1	0	1	0.00
UAG	01/2024	AUD 1,926	\$ 1,278	0	(37)	(37)	0.00
				\$ 1,510	\$ (2,447)	\$ (937)	(0.04)
				T :/=:-	+ \-//	T (==:/	(/

#### **HEDGED FORWARD FOREIGN CURRENCY CONTRACTS**

As at 31 December 2023, the Institutional AUD (Hedged) Income and Investor AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

						Net Unrealised	
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 1,293	AUD 1,950	\$ 38	\$ 0	\$ 38	0.00
BOA	01/2024	77	116	2	0	2	0.00
BPS	01/2024	AUD 22	\$ 15	0	0	0	0.00
	01/2024	\$ 2	AUD 4	0	0	0	0.00
MBC	01/2024	499	753	15	0	15	0.00
UAG	01/2024	623	939	18	0	18	0.00
				\$ 73	\$ 0	\$ 73	0.00

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, E Class CHF (Hedged) Accumulation and E Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF 31	\$ 36	\$ 0	\$ 0	\$ 0	0.00
BRC	01/2024	\$ 218	CHF 190	8	0	8	0.00
CBK	01/2024	CHF 95	\$ 109	0	(4)	(4)	0.00
	01/2024	\$ 42	CHF 37	1	0	1	0.00
GLM	01/2024	CHF 4	\$ 5	0	0	0	0.00
	01/2024	\$ 2,002	CHF 1,754	84	0	84	0.01
MYI	01/2024	2,011	1,755	76	0	76	0.00
SCX	01/2024	9	8	0	0	0	0.00
UAG	01/2024	1,767	1,542	66	0	66	0.00
				\$ 235	\$ (4)	\$ 231	0.01

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Income, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024 01/2024	€ 582 \$ 18,686	\$ 633 € 17.080	\$ 0 186	\$ (10) 0	\$ (10) 186	0.00 0.01
BRC	01/2024	134,747	122,522	628	0	628	0.03
CBK	01/2024 01/2024	€ 260 \$ 225	\$ 286 € 208	0 6	(1) 0	(1) 6	0.00 0.00
DUB	01/2024	€ 20,428	\$ 22,335	0	(235)	(235)	(0.01)
MBC	01/2024 01/2024	20,175 \$ 53	22,059 € 48	0	(232) 0	(232) 0	(0.01) 0.00
MYI	01/2024 01/2024	€ 101 \$ 134.666	\$ 109 € 122,522	0 709	(2)	(2) 708	0.00 0.03
UAG	01/2024	134,769	122,522	605	0	605	0.02
				\$ 2,134	\$ (481)	\$ 1,653	0.07

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 4	\$ 5	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$ 718	£ 565	3	0	3	0.00
BRC	01/2024	12,490	9,868	91	0	91	0.00
CBK	01/2024	£ 394	\$ 499	0	(4)	(4)	0.00
GLM	01/2024	\$ 3	£ 3	0	0	0	0.00
MBC	01/2024	£ 130	\$ 165	0	0	0	0.00
	01/2024	\$ 32	£ 26	0	0	0	0.00
MYI	01/2024	£ 13	\$ 16	0	0	0	0.00
	01/2024	\$ 8	£ 7	0	0	0	0.00
SSB	01/2024	£ 16	\$ 20	0	0	0	0.00
	01/2024	\$ 12,838	£ 10,174	132	0	132	0.01
UAG	01/2024	£ 1	\$ 1	0	0	0	0.00
	01/2024	\$ 12,866	£ 10,166	94	0	94	0.00
				\$ 320	\$ (4)	\$ 316	0.01

As at 31 December 2023, the Investor RMB (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	\$ 148	CNH 1,053	\$ 0	\$ 0	\$ 0	0.00
BRC	01/2024	CNH 2	\$ 0	0	0	0	0.00
CBK	01/2024	\$ 72	CNH 517	0	0	0	0.00
MBC	01/2024	11	78	0	0	0	0.00
SCX	01/2024	CNH 2	\$ 0	0	0	0	0.00
	01/2024	\$ 2	CNH 16	0	0	0	0.00
				\$ 0	\$ 0	\$ 0	0.00

### Schedule of Investments PIMCO Asia High Yield Bond Fund (Cont.)

As at 31 December 2023, the Institutional SGD (Hedged) Income, Investor SGD (Hedged) Income, E Class SGD (Hedged) Income and M Retail SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Not Unroaliced

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 6,420	SGD 8,565	\$ 75	\$ 0	\$ 75	0.01
DUB	01/2024	6,665	8,859	53	0	53	0.00
GLM	01/2024	SGD 19	\$ 14	0	0	0	0.00
	01/2024	\$ 1,232	SGD 1,644	15	0	15	0.00
MBC	01/2024	SGD 191	\$ 143	0	(2)	(2)	0.00
	01/2024	\$ 416	SGD 556	5	0	5	0.00
	02/2024	426	561	0	0	0	0.00
MYI	01/2024	6,217	8,292	72	0	72	0.00
	02/2024	SGD 84	\$ 64	0	0	0	0.00
UAG	01/2024	\$ 49	SGD 65	0	0	0	0.00
				\$ 220	\$ (2)	\$ 218	0.01
Total OTC Financial Deriv	vative Instruments					\$ (1,432)	(0.06)
Total Investments						\$ 2,392,735	98.28
Other Current Assets & L	iabilities					\$ 41,993	1.72
Net Assets						\$ 2,434,728	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Payment in-kind security.
- (b) Zero coupon security.
- (c) Principal amount of security is adjusted for inflation.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Restricted Securities (31 December 2022: 0.04%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Flourish Century	6.600%	04/02/2022	25/08/2021 - 27/08/2021	\$ 10,747	\$ 998	0.04

(h) Securities with an aggregate fair value of \$13,246 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$630 (31 December 2022: \$Nil) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of \$24,631 (31 December 2022: \$21,668) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$5,280 (31 December 2022: \$12,646) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,166,143	\$ 1,794	\$ 2,167,937
Investment Funds	207,288	4,856	0	212,144
Repurchase Agreements	0	3,856	0	3,856
Financial Derivative Instruments(3)	0	8,798	0	8,798
Totals	\$ 207,288	\$ 2,183,653	\$ 1,794	\$ 2,392,735

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,650,199	\$ 1,972	\$ 2,652,171
Investment Funds	235,155	4,824	0	239,979
Repurchase Agreements	0	20,572	0	20,572
Financial Derivative Instruments <sup>(3)</sup>	413	27,752	(1,299)	26,866
Totals	\$ 235,568	\$ 2,703,347	\$ 673	\$ 2,939,588

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

- (2) Refer to the Schedule of Investments for additional information.
- 3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	4.700% 4.750	28/09/2023 28/09/2023	TBD <sup>(1)</sup> TBD <sup>(1)</sup>	\$ (3,947) (8,844)	\$ (3,996) (8,955)	(0.16) (0.37)
Total Reverse Repurchase Agreements					\$ (12,951)	(0.53)

<sup>(1)</sup> Open maturity reverse repurchase agreement.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	
AZD	\$ (65)	\$ 0	\$ (65)	\$ 1,734	\$ (1,360)	\$ 374	
BOA	(661)	350	(311)	(199)	350	151	
BPS	(2,780)	2,630	(150)	(8,680)	9,734	1,054	
BRC	975	(1,700)	(725)	(872)	1,172	300	
CBK	(8)	0	(8)	4,080	(4,046)	34	
DUB	(322)	440	118	1,048	(1,010)	38	
GLM	87	0	87	96	0	96	
GST	205	0	205	(732)	660	(72)	
IND	183	0	183	N/A	N/A	N/A	
JPM	(678)	850	172	(538)	730	192	
MBC	(78)	260	182	4,627	(4,030)	597	
MYI	785	(1,300)	(515)	479	(240)	239	
SCX	47	10	57	4,720	(4,520)	200	
SSB	132	(220)	(88)	N/A	N/A	N/A	
UAG	746	740	1,486	7,636	(8,540)	(904)	

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	75.37	70.88
Transferable securities dealt in on another regulated market*	13.68	18.07
Investment funds	8.71	8.05
Repurchase agreements	0.16	0.69
Financial derivative instruments dealt in on a regulated market	0.53	(0.01)
Centrally cleared financial derivative instruments	(0.11)	0.47
OTC financial derivative instruments	(0.06)	0.45
Reverse repurchase agreements	(0.53)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	0.81	1.12
Brazil	0.30	0.13
Cayman Islands	18.21	26.52
China	1.95	1.91
Colombia	0.27	N/A
France	0.75	0.59
Germany	N/A	0.38
Hong Kong	8.29	6.10
India	8.17	6.45
Indonesia	3.76	3.84
Israel	N/A	0.09
Italy	0.28	N/A
Japan	N/A	0.24
Jersey, Channel Islands	0.63	0.84
Luxembourg	N/A	0.13
Mali Republic	0.29	N/A
Mauritius	6.77	7.22
Mexico	0.30	0.37
Mongolia	1.87	1.30
Netherlands	1.48	1.80
Oman	0.20	0.16

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Pakistan	4.06	2.18
Philippines	3.62	3.53
Singapore	3.36	3.90
South Africa	0.26	N/A
South Korea	0.91	0.20
Sri Lanka	4.11	1.91
Thailand	2.45	2.75
Turkey	0.26	N/A
United Kingdom	5.25	3.67
United States	2.96	1.57
Vietnam	0.08	0.21
Virgin Islands (British)	7.40	9.83
Short-Term Instruments	0.00	0.01
Investment Funds	8.71	8.05
Repurchase Agreements	0.16	0.69
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.53	(0.01)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	(0.01)
Credit Default Swaps on Credit Indices — Buy Protection	(0.01)	N/A
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.03
Interest Rate Swaps	(0.11)	0.45
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	(0.09)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.11)	(0.07)
Cross-Currency Swaps	(0.02)	N/A
Interest Rate Śwaps	0.01	N/A
Forward Foreign Currency Contracts	(0.04)	0.06
Hedged Forward Foreign Currency Contracts	0.10	0.55
Other Current Assets & Liabilities	1.72	1.40
Net Assets	100.00	100.00

	DESCRIPTION	PAR	FAIR VALUE	% OF NET	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET	DESCRIPTION	PAR	FAIR VALUE	NET
	TRANSFERABLE SECURITIES	(000S)	(0005)	ASSETS	Health & Happiness International	, ,		ASSETS	FRANCE	(000S)	(0005)	ASSETS
	AUSTRALIA				13.500% due 26/06/2026 \$ Kaisa Group Holdings Ltd.	600 \$		0.33	CORPORATE BONDS & NOTES			
ł	CORPORATE BONDS & NOTES				9.375% due 30/06/2024 ^	800	29	0.02	<b>BNP Paribas S.A.</b> 9.250% due 17/11/2027 (c)(e) \$	500	\$ 536	0.30
	<b>Emeco Pty. Ltd.</b> 6.250% due 10/07/2026 AUD	900 \$	580	0.33	11.250% due 09/04/2022 ^ 11.950% due 22/10/2022 ^	500 300	18 11	0.01	Credit Agricole S.A.	300	ψ 330	0.50
	Mineral Resources Ltd.	300 ¥	300	0.55	11.950% due 12/11/2023 ^	1,200	44	0.03	7.250% due 23/09/2028 (c)(e) €	600		0.40
	8.000% due 01/11/2027 \$	150	154	0.09	Longfor Group Holdings Ltd. 3.950% due 16/09/2029	400	184	0.10	Total France		1,239	0.70
	Northern Star Resources Ltd. 6.125% due 11/04/2033	1,100	1,106	0.62	Melco Resorts Finance Ltd.	400	104	0.10	HONG KONG			
	Pacific National Finance Pty. Ltd.	1,100	1,100	0.02	4.875% due 06/06/2025 5.250% due 26/04/2026	900 1,700	874 1,640	0.49 0.93	CONVERTIBLE BONDS & NOTES			
	4.750% due 22/03/2028	600	563	0.32	5.750% due 21/07/2028	500	464	0.26	Universe Trek Ltd.	F00	500	0.20
	<b>Santos Finance Ltd.</b> 5.250% due 13/03/2029	400	392	0.22	MGM China Holdings Ltd. 4.750% due 01/02/2027	1,000	952	0.54	0.000% due 15/06/2026 (b) \$	500	508	0.29
	WestConnex Finance Co. Pty. Ltd.	1 500	1.000	0.60	5.250% due 18/06/2025	200		0.11	CORPORATE BONDS & NOTES			
	6.150% due 09/10/2030 AUD Woodside Finance Ltd.	1,500	1,068	0.60	Sands China Ltd. 2.550% due 08/03/2027 (g)	1,500	1,365	0.77	Bank of East Asia Ltd. 6.750% due 15/03/2027	1,100	1.107	0.63
		1,000 _	962	0.54	5.650% due 08/08/2028	1,400	1,389	0.78	China Cinda Management Ltd.		•	
	Total Australia	_	4,825	2.72	<b>Seazen Group Ltd.</b> 4.450% due 13/07/2025	600	177	0.10	5.750% due 07/02/2027	700	708	0.40
i	BRAZIL				Shui On Development Holding Ltd				<b>Dah Sing Bank Ltd.</b> 7.375% due 15/11/2033 (e)	1,800	1,878	1.06
i	CORPORATE BONDS & NOTES				5.500% due 29/06/2026	400	191	0.11	Fortune Star BVI Ltd.			
	CSN Resources S.A.				Sunac China Holdings Ltd. 6.000% due 30/09/2026	140	15	0.01	3.950% due 02/10/2026 € 5.050% due 27/01/2027 \$	800 700		0.32
	4.625% due 10/06/2031 8.875% due 05/12/2030	200 400		0.09 0.24	6.250% due 30/09/2027 6.500% due 30/09/2027	140 279	11 22	0.01	5.950% due 19/10/2025	900		0.42
	Total Brazil	400 _		0.24	6.750% due 30/09/2028	419	19	0.01	Franshion Brilliant Ltd.	200	120	0.07
ı	CANALANIELANDE	_			7.000% due 30/09/2029 7.250% due 30/09/2030	419 197	23 8	0.01	4.250% due 23/07/2029 GLP China Holdings Ltd.	200	130	0.07
ı	CAYMAN ISLANDS				Tencent Holdings Ltd.				2.950% due 29/03/2026	400		0.13
ı	CONVERTIBLE BONDS & NOTES				3.240% due 03/06/2050 3.975% due 11/04/2029	700 1,700	467 1,619	0.26 0.91	4.974% due 26/02/2024	200	189	0.11
	Cathay Pacific Finance Ltd. 2.750% due 05/02/2026 HKD	2,000	269	0.15	Times China Holdings Ltd.	1,700	1,013	0.51	<b>Huarong Finance Co. Ltd.</b> 4.250% due 07/11/2027	500	457	0.26
	Hansoh Pharmaceutical Group Co. L				5.550% due 04/06/2024 ^	1,400	36	0.02	4.625% due 03/06/2026	300 400		0.16
	0.000% due 22/01/2026 (b) \$ Meituan	600	597	0.34	Wynn Macau Ltd. 5.500% due 15/01/2026	1,500	1,466	0.83	4.875% due 22/11/2026 5.000% due 19/11/2025	1,800		0.21
		1,400	1,281	0.72	5.500% due 01/10/2027	400	378	0.21	6.914% due 24/02/2025	400	399	0.23
	0.000% due 27/04/2028 (b)	500	432	0.25	5.625% due 26/08/2028	300 _	278 <b>20,979</b>	0.16 <b>11.84</b>	<b>Lenovo Group Ltd.</b> 5.831% due 27/01/2028	1,100	1.122	0.63
	Sunac China Holdings Ltd. 1.000% due 30/09/2032	241	19	0.01	Total Cayman Islands	_	25,404		6.536% due 27/07/2032	500	533	
	Wynn Macau Ltd.				·	SHARES			Yanlord Land HK Co. Ltd. 5.125% due 20/05/2026	200	116	0.07
		1,000	1,024	0.58	CHINA				3.123 /0 due 20/03/2020	200	11,056	
	Xiaomi Best Time International Ltd. 0.000% due 17/12/2027 (b)	900	803	0.45	COMMON STOCKS				COVEREIGN ICCUES		,	
	(.,		4,425		Sunac Services Holdings Ltd. 1,12	26,686 _	270	0.15	SOVEREIGN ISSUES			
ı	CORPORATE BONDS & NOTES					PAR (000S)			Airport Authority Hong Kong 4.750% due 12/01/2028	850	859	0.48
ı	AAC Technologies Holdings, Inc.				CORPORATE BONDS & NOTES				4.875% due 12/01/2030	1,300		0.75
	3.000% due 27/11/2024	800		0.44	China Life Insurance Overseas Co.		4.042	0.57	T-t-lll V			1.23
	3.750% due 02/06/2031 Agile Group Holdings Ltd.	400	304	0.17	5.350% due 15/08/2033 \$ Flourish Century	1,000	1,012	0.57	Total Hong Kong		13,746	7.76
	5.500% due 17/05/2026	700	94	0.05	6.600% due 04/02/2022 ^(f)	1,700	156	0.09	INDIA			
	6.050% due 13/10/2025 7.875% due 31/07/2024 (c)	1,500 523		0.11	Greenland Global Investment Ltd. 1.000% PIK)	(6.875%	Cash or		CORPORATE BONDS & NOTES			
	Alibaba Group Holding Ltd.	323	20	0.01	6.875% due 03/07/2030 (a)	1,100	156	0.09	Adani Electricity Mumbai Ltd. 3.949% due 12/02/2030	698	572	0.32
	2.125% due 09/02/2031	800		0.37	Greenland Global Investment Ltd. 1.000% PIK)	(8.250%	Cash or		Adani Green Energy UP Ltd.	030	312	0.52
	2.700% due 09/02/2041 China Honggiao Group Ltd.	800	548	0.31	8.250% due 22/01/2031 (a)	1,100	160	0.09	6.250% due 10/12/2024	700	693	0.39
	6.250% due 08/06/2024	600	596	0.34	Huaxin Cement International Finar 2.250% due 19/11/2025	nce Co. L 600	.td.	0.31	Adani Transmission Step-One Ltd 4.000% due 03/08/2026	500	459	0.26
	China Modern Dairy Holdings Ltd. 2.125% due 14/07/2026	1,400	1,243	0.70	Midea Investment Development C		332	0.51	GMR Hyderabad International Air		l.	
	CIFI Holdings Group Co. Ltd.	1,400	1,273	0.70	2.880% due 24/02/2027	800	753	0.43	4.250% due 27/10/2027	1,100	1,009	0.57
	4.450% due 17/08/2026 ^	100		0.00	New Metro Global Ltd. 4.625% due 15/10/2025	440	126	0.07	HDFC Bank Ltd. 3.700% due 25/08/2026 (c)(e)	200	183	0.10
	4.800% due 17/05/2028 ^ 5.950% due 20/10/2025 ^	700 200		0.03 0.01	4.800% due 15/12/2024	700	278	0.16	Indian Railway Finance Corp. Ltd.			
	6.000% due 16/07/2025 ^	200		0.01	SF Holding Investment Ltd. 2.375% due 17/11/2026	400	372	0.21	3.570% due 21/01/2032	2,100	1,887	1.07
	CK Hutchison International Ltd. 4.750% due 21/04/2028	1,500	1,503	0.85	Yango Group Co. Ltd.				<b>JSW Hydro Energy Ltd.</b> 4.125% due 18/05/2031	564	492	0.28
	4.875% due 21/04/2033	400		0.23	6.900% due 31/10/2022 ^ CNY 2 Yango Justice International Ltd.	20,000	398	0.22	Network i2i Ltd.	200		0.44
	Country Garden Holdings Co. Ltd. 3.875% due 22/10/2030 ^	1,500	110	0.07	7.875% due 04/09/2024 ^ \$	700	4	0.00	3.975% due 03/03/2026 (c) 5.650% due 15/01/2025 (c)	200 700		0.11
	4.800% due 06/08/2030 ^	1,500	126	0.07	Yunda Holding Investment Ltd.	1 500	1 272	0.77	NTPC Ltd.			
	5.625% due 14/01/2030 ^	300	25	0.01	2.250% due 19/08/2025  ZhongAn Online P&C Insurance Co	1,500 . <b>Ltd</b> .	1,372	0.77	4.250% due 26/02/2026	400	394	0.22
	<b>FWD Group Holdings Ltd.</b> 6.375% due 13/09/2024 (c)	650	575	0.32	3.125% due 16/07/2025	1,350 _		0.71	ONGC Videsh Vankorneft Pte. Ltd 3.750% due 27/07/2026	I. 500	484	0.27
	Geely Automobile Holdings Ltd.				Total China	_	6,589		Periama Holdings LLC			
	4.000% due 09/12/2024 (c)	1,300	1,264	0.71	Total China	_	6,859	3.87	5.950% due 19/04/2026	1,700	1,678	0.95

# Schedule of Investments Asia Strategic Interest Bond Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Reliance Industries Ltd. 2.875% due 12/01/2032	\$ 400 \$	343	0.19	JERSEY, CHANNEL ISLANDS CORPORATE BONDS & NOTES				PHILIPPINES CORPORATE BONDS & NOTES			
ReNew Power Pvt Ltd. 5.875% due 05/03/2027	600	574	0.32	West China Cement Ltd. 4.950% due 08/07/2026	\$ 1,100 <u>\$</u>	804	0.45	<b>San Miguel Corp.</b> 5.500% due 29/07/2025 (c) \$	500 \$	465	0.26
<b>Shriram Finance Ltd.</b> 4.150% due 18/07/2025 4.400% due 13/03/2024	958 1,080	918 1,073		LUXEMBOURG CORPORATE BONDS & NOTES				SMC Global Power Holdings Corp 7.000% due 21/10/2025 (c)	200		0.10
<b>UltraTech Cement Ltd.</b> 2.800% due 16/02/2031	1,400 _	1,186		Guara Norte SARL 5.198% due 15/06/2034	514	469	0.26	SOVEREIGN ISSUES	_	044	0.30
Total India	_	12,825	7.24	MALAYSIA				Philippines Government Internation			
INDONESIA CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				3.200% due 06/07/2046 5.000% due 17/07/2033	900 400	411	0.40 0.23
Bank Mandiri Persero Tbk PT		000	0.45	<b>Khazanah Capital Ltd.</b> 4.876% due 01/06/2033	300	302	0.17	5.000% due 13/01/2037 5.609% due 13/04/2033	200 600	642	0.12 0.36
5.500% due 04/04/2026  Bank Negara Indonesia Persero		803		Khazanah Global Sukuk Bhd. 4.687% due 01/06/2028	700	703	0.40	Total Philippines	_	<b>1,959</b> 2,603	
3.750% due 30/03/2026 (e) 4.300% due 24/03/2027 (c)(e)	1,020 1,250	975 1,111		Misc Capital Two Labuan Ltd. 3.625% due 06/04/2025	2,600	2,543	1.44	SINGAPORE			
Bukit Makmur Mandiri Utama F 7.750% due 10/02/2026	<b>זי</b> 700	667	0.38	Petronas Capital Ltd. 2.480% due 28/01/2032	400	342	0.19	CORPORATE BONDS & NOTES BOC Aviation Ltd.			
Cikarang Listrindo Tbk PT 4.950% due 14/09/2026	200	192	0.11	3.404% due 28/04/2061	550 _	396 <b>4,286</b>	0.22 <b>2.42</b>	3.500% due 10/10/2024 Clean Renewable Power Mauritiu	1,000	986	0.56
Freeport Indonesia PT 4.763% due 14/04/2027	700	691		SOVEREIGN ISSUES	_	,		4.250% due 25/03/2027 GLP Pte. Ltd.	450	412	0.23
5.315% due 14/04/2032 Indofood CBP Sukses Makmur		787		Export-Import Bank of Malaysia I 1.831% due 26/11/2026	3 <b>hd</b> . 700	640	0.36	3.875% due 04/06/2025 Indika Energy Capital Pte. Ltd.	500	332	0.19
3.541% due 27/04/2032 Indonesia Asahan Aluminium P		433		Total Malaysia	_	4,926		8.250% due 22/10/2025 Medco Bell Pte. Ltd.	350	352	0.20
5.800% due 15/05/2050 LLPL Capital Pte. Ltd.	800	778		MAURITIUS CORPORATE BONDS & NOTES				6.375% due 30/01/2027	478	455	0.26
6.875% due 04/02/2039 Minejesa Capital BV	644	621		CA Magnum Holdings				Medco Maple Tree Pte Ltd. 8.960% due 27/04/2029	400	407	0.23
4.625% due 10/08/2030 Pakuwon Jati Tbk PT	200	190		5.375% due 31/10/2026 Greenko Dutch BV	1,600	1,492		Medco Oak Tree Pte. Ltd. 7.375% due 14/05/2026	768	763	0.43
4.875% due 29/04/2028 Pertamina Persero PT	200	186		3.850% due 29/03/2026 India Cleantech Energy	1,665	1,554		Oversea-Chinese Banking Corp. Lt 4.602% due 15/06/2032 (e)	1,800	1,779	1.00
4.175% due 21/01/2050 6.450% due 30/05/2044	1,200 200	1,004 220		4.700% due 10/08/2026 India Green Energy Holdings	1,238	1,129		United Overseas Bank Ltd. 1.750% due 16/03/2031 (e)	500		0.26
Perusahaan Perseroan Persero Listrik Negara				5.375% due 29/04/2024 India Toll Roads	1,800	1,782		Total Singapore SOUTH KOREA	_	5,948	3.30
6.150% due 21/05/2048 Saka Energi Indonesia PT	400	411		5.500% due 19/08/2024 Total Mauritius	1,300 _	1,279 7,236		CORPORATE BONDS & NOTES			
4.450% due 05/05/2024	233 _	231 <b>9,300</b>		MEXICO				<b>GS Caltex Corp.</b> 5.375% due 07/08/2028	1,100	1,112	0.63
SOVEREIGN ISSUES				CORPORATE BONDS & NOTES  Banco Mercantil del Norte S.A.				<b>Hana Bank</b> 3.250% due 30/03/2027	1,000	956	0.54
Indonesia Government Internat 5.250% due 17/01/2042	900	940		5.875% due 24/01/2027 (c)(e) 6.750% due 27/09/2024 (c)(e)	550 300		0.28 0.17	<b>KB Capital Co. Ltd.</b> 1.500% due 28/10/2025	500	463	0.26
5.450% due 20/09/2052	600 _	644 <b>1,584</b>		Total Mexico	_		0.45	Kodit Global Co. Ltd. 4.954% due 25/05/2026	1,000	998	0.56
Total Indonesia	_	10,884	6.14	MONGOLIA SOVEREIGN ISSUES				Kookmin Bank 2.500% due 04/11/2030 (e)	900	750	0.42
IRELAND  CORPORATE BONDS & NOTES				Mongolia Government Internation		0.41	0.47	<b>POSCO</b> 5.750% due 17/01/2028	2,400	2,464	1.39
AerCap Ireland Capital DAC 6.100% due 15/01/2027	150	153	0.09	4.450% due 07/07/2031 8.650% due 19/01/2028	1,000 330 _	346	0.47	<b>Shinhan Bank Co. Ltd.</b> 4.000% due 23/04/2029 (e)	200	187	0.11
SMBC Aviation Capital Finance 5.450% due 03/05/2028		2,114		Total Mongolia  NETHERLANDS	_	1,187	0.67	<b>Shinhan Card Co. Ltd.</b> 2.500% due 27/01/2027	2,200	2,031	1.15
Total Ireland		2,267		CORPORATE BONDS & NOTES				<b>SK Hynix, Inc.</b> 1.500% due 19/01/2026	200		0.10
ITALY				Mong Duong Finance Holdings B' 5.125% due 07/05/2029	<b>/</b> 1,383	1,288	0.73	2.375% due 19/01/2031  Tongyang Life Insurance Co. Ltd.	1,720	1,396	
CORPORATE BONDS & NOTES Nexi SpA				<b>Prosus NV</b> 4.193% due 19/01/2032	500 _	432	0.24	5.250% due 22/09/2025 (c)	1,100	1,012 <b>11,553</b>	
2.125% due 30/04/2029	€ 500 _	489	0.28	Total Netherlands	_	1,720	0.97	SOVEREIGN ISSUES			
JAPAN CORPORATE BONDS & NOTES				PAKISTAN SOVEREIGN ISSUES				Korea Electric Power Corp. 5.375% due 06/04/2026	2,000	2,020	1 1/1
Mitsubishi UFJ Financial Group, 5.063% due 12/09/2025	Inc. \$ 1,700	1,694	0.96	Pakistan Government Internation		2.05	4 : -	Korea Land & Housing Corp. 5.750% due 06/10/2025	,		
Sumitomo Mitsui Trust Bank Ltd 4.800% due 15/09/2025		1,888		6.000% due 08/04/2026 6.875% due 05/12/2027 8.250% due 30/09/2025	2,950 1,400 200	2,091 961 171	0.54	Korea Mine Rehabilitation & Mine 5.375% due 11/05/2028		1,012 r <b>ces Co</b> i 1,466	rp.
Total Japan	1,500 _	3,582		8.250% due 30/09/2025 Total Pakistan	200 _	3,223		5.3/5% due 11/05/2028 Korea National Oil Corp. 4.875% due 03/04/2028	1,450	•	
								4.07 J /0 uue U3/U4/ZUZŎ	600	004	0.34

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.250% due 14/11/2026	\$ 2,200 \$		1.25	Standard Chartered PLC				VIRGIN ISLANDS (BRITISH)			
	_	7,323	4.13	0.991% due 12/01/2025	\$ 800 \$		0.45	CORPORATE BONDS & NOTES			
Total South Korea	_	18,876	10.65	1.822% due 23/11/2025 3.603% due 12/01/2033 (f) 6.000% due 26/07/2025 (c)(e)	1,400 500 1,000		0.76 0.23 0.56	Celestial Miles Ltd. 5.750% due 31/01/2024 (c) \$	700 \$	699	0.40
SRI LANKA				6.170% due 29/01/2027	1,500	1,524		Champion Path Holdings Ltd.			
SOVEREIGN ISSUES				6.187% due 06/07/2027	500		0.29	4.500% due 27/01/2026	600	560	0.32
Sri Lanka Government Internat				7.750% due 15/08/2027 (c)(e)	800	819	0.46	Easy Tactic Ltd. (7.500% Cash of			
5.750% due 18/04/2023 ^	500	257	0.14	Vedanta Resources Finance PLC				7.500% due 11/07/2027 (a)	726	36	0.02
6.200% due 11/05/2027 ^ 6.350% due 28/06/2024 ^	1,100 500	559 255	0.32	8.950% due 11/03/2025	650 _		0.27	7.500% due 11/07/2028 (a)	1,828	80	0.05
6.825% due 18/07/2026 ^	500	255 257	0.14	Total United Kingdom	_	7,734	4.36	NWD Finance BVI Ltd. 4.125% due 10/03/2028 (c)	850	463	0.26
6.850% due 14/03/2024 ^	800		0.13	UNITED STATES				4.800% due 29/01/2024 (c)	400	174	0.20
7.850% due 14/03/2029 ^	900	455	0.26					5.250% due 22/03/2026 (c)	1,000	663	0.37
Total Sri Lanka		2,190	1.23	CORPORATE BONDS & NOTES				Peak RE BVI Holding Ltd.	·		
				Cantor Fitzgerald LP				5.350% due 28/10/2025 (c)	800	672	0.38
THAILAND				7.200% due 12/12/2028	800	821	0.46	RKPF Overseas Ltd.			
CORPORATE BONDS & NOTE:	S			Goldman Sachs Group, Inc.	100	00	0.00	5.125% due 26/07/2026	1,300	307	0.17
Bangkok Bank PCL				3.272% due 29/09/2025	100	98	0.06	Studio City Finance Ltd.			
4.300% due 15/06/2027	600	588	0.33	Hanwha Q Cells Americas Holding		404	0.22	5.000% due 15/01/2029	1,100	926	0.52
5.300% due 21/09/2028	1,150	1,169	0.66	5.000% due 27/07/2028	400	404	0.23	6.000% due 15/07/2025	400	392	0.22
Kasikornbank PCL				Hyundai Capital America 2.750% due 27/09/2026	500	167	0.26	Total Virgin Islands (British)	_	4,972	2.81
5.275% due 14/10/2025 (c)(e)	1,100	1,055	0.59	5.950% due 21/09/2026	1.600	1,628		Total Transferable Securities	÷	160 420	00 52
5.458% due 07/03/2028	1,400	1,428	0.81	Wells Fargo & Co.	1,000	1,020	0.52	Total Transferable Securities	<u> </u>	160,430	90.55
Total Thailand	_	4,240	2.39	2.406% due 30/10/2025	100	97	0.05		SHARES		
TURKEY						3,515		INVESTMENT FUNDS			
					_	3,313	1.50	COLLECTIVE INVESTMENT SC	HEMES		
CORPORATE BONDS & NOTE:	<b>S</b>			U.S. TREASURY OBLIGATIONS				PIMCO Select Funds plc -			
Mersin Uluslararasi Liman Islet				U.S. Treasury Notes				PIMCO US Dollar			
8.250% due 15/11/2028	400	418	0.24	3.250% due 31/08/2024	3,400	3,360	1.90	Short-Term Floating			
UNITED ARAB EMIRATES				Total United States		6.875	3.88	NAV Fund (d) 1,0	57,553	10,538	5.95
						-,-		PIMCO Specialty Funds			
CORPORATE BONDS & NOTE:				VIETNAM				Ireland p.l.c PIMCO			
Masdar Abu Dhabi Future Ener	J,	70.		SOVEREIGN ISSUES				China Bond Fund (d)	1,880	26	0.01
4.875% due 25/07/2033	800	/94	0.45	Vietnam Debt & Asset Trading Co	orn				_	10,564	5.96
UNITED KINGDOM				1.000% due 10/10/2025	1,000	880	0.50	EXCHANGE-TRADED FUNDS			
CORPORATE BONDS & NOTE:	c Company			Vietnam Government Internation	al Bond						
	,			5.500% due 12/03/2028	1,900	1,831	1.03	PIMCO ETFs plc - PIMCO			
HSBC Holdings PLC	400	412	0.22	Total Vietnam		2,711	1.53	US Dollar Short Maturity UCITS ETF (d)	10,100	1.007	0.57
8.000% due 07/03/2028 (c)(e)	400	413	0.23		_			waturity ocris err (u)	10,100	1,007	0.57
Prudential Funding Asia PLC 2.950% due 03/11/2033	500	440	0.25					Total Investment Funds	<u>\$</u>	11,571	6.53
2.550 /6 duc 05/11/2055	300	770	0.23								

### REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
SSB	2.600%	29/12/2023	02/01/2024	\$ 252	U.S. Treasury Notes 0.250% due 31/10/2025	\$ (257)	\$ 252	\$ 252	0.14
Total Repurcha	Total Repurchase Agreements							\$ 252	0.14

<sup>(1)</sup> Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

#### **FUTURES** Unrealised Expiration # of % of Appreciation/ Description **Net Assets** Month Contracts (Depreciation) Type Euro-Bobl March Futures Short 03/2024 6 \$ (6) 0.00 U.S. Treasury 2-Year Note March Futures Long 03/2024 19 0.01 U.S. Treasury 10-Year Note March Futures Long 03/2024 75 130 0.07 U.S. Treasury 10-Year Ultra March Futures Long 03/2024 19 47 0.03 U.S. Treasury 30-Year Bond March Futures Long 03/2024 40 187 U.S. Treasury Ultra Long-Term Bond March Futures Long 03/2024 116 0.06 \$ 492 0.28 Total Financial Derivative Instruments Dealt in on a Regulated Market \$ 492 0.28

#### Schedule of Investments Asia Strategic Interest Bond Fund (Cont.)

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Atlantia SpA	1.000%	20/06/2025	€ 100	\$ 1	0.00
Jaguar Land Rover Automotive PLC	5.000	20/06/2026	100	2	0.00
Jaguar Land Rover Automotive PLC	5.000	20/06/2028	400	17	0.01
				\$ 20	0.01

#### CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(2)

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	(Pay) Rate	Date	Amount(3)	(Depreciation)	Net Assets
iTraxx Asia Ex-Japan 40 5-Year Index	(1.000)%	20/12/2028	\$ 3,900	\$ (44)	(0.02)

#### **INTEREST RATE SWAPS**

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay Pay Receive Receive <sup>(4)</sup> Pay <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS 3-Month CNY-CNREPOFIX 6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	0.500% 2.125 0.500 4.500 4.500	15/06/2024 16/05/2024 16/12/2025 20/03/2029 20/03/2034	\$ 4,200 CNY 50,000 AUD 800 6,200 6,200	\$ (84) 1 (5) (148) 258	(0.05) 0.00 0.00 (0.08) 0.14
					\$ 22	0.01
Total Centra	ally Cleared Financial Derivative Instruments				\$ (2)	0.00

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Longfor Group Holdings Ltd.	1.000%	20/06/2026	\$ 600	\$ (10)	\$ (168)	\$ (178)	(0.11)
BRC	BOC Aviation Ltd.	1.000	20/06/2026	1,300	(5)	18	13	0.01
GST	Indonesia Government International Bond	1.000	20/12/2028	5,700	0	77	77	0.04
	Philippines Government International Bond	1.000	20/12/2028	1,400	6	18	24	0.02
					\$ (9)	\$ (55)	\$ (64)	(0.04)

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

CROSS-CUR	RENCY SWAPS								
Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
JPM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	20/03/2029	\$ 4,571	PHP 254,080	\$ (1)	\$ (46)	\$ (47)	(0.03)
INTEREST R	ATE SWAPS								
	Pay/Passive		Eivad N	Anturity	Notional	Dromiums	Unrealised	Enir	0/ of

							Unrealised		
Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Appreciation/ (Depreciation)	Fair Value	% of Net Assets
Counterparty	rivating nate	ribatilig hate index	nate	Date	Allioulit	r aiu/(iteceiveu)	(Depreciation)	value	NEL ASSELS
GST	Receive(1)	3-Month MYR-KLIBOR	3.500%	20/03/2029	MYR 22,260	\$ 20	\$ (1)	\$ 19	0.01

<sup>(1)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

	NCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 1.142	\$ 756	\$ 0	\$ (23)	\$ (23)	(0.01)
, 125	03/2024	\$ 101	CNH 727	2	0	2	0.00
BOA	01/2024	AUD 606	\$ 401	0	(13)	(13)	(0.01)
	02/2024	CNY 1,874	265	0	Ô	, O	0.00
	02/2024	\$ 117	CNY 837	2	0	2	0.00
	03/2024	CNH 769	\$ 106	0	(3)	(3)	0.00
	03/2024	MYR 8,636	1,828	0	(66)	(66)	(0.04)
	03/2024	\$ 128	INR 10,689	0	0	0	0.00
BPS	01/2024	4,619	€ 4,238	65	0	65	0.04
	01/2024	4	HKD 29	0	0	0	0.00
	01/2024	843	¥ 124,100	38	0	38	0.02
	02/2024	CNY 3,343	\$ 471	0	(2)	(2)	0.00
	02/2024	TWD 7,022	221	0	(11)	(11)	(0.01)
	03/2024	5,813	185	0	(8)	(8)	0.00
	03/2024	\$ 444	INR 37,129	1	0	1	0.00
BRC	03/2024	HKD 1,123	\$ 144	0	0	0	0.00
	03/2024	\$ 5	THB 166	0	0	0	0.00
	03/2024	697	TRY 21,833	0	(9)	(9)	0.00
	04/2024	125	4,034	0	(2)	(2)	0.00
CBK	02/2024	62	CNY 448	1	0	1	0.00
DUB	03/2024	SGD 1,337	\$ 1,010	0	(7)	(7)	0.00
GLM	03/2024	\$ 87	TRY 2,724	0	(1)	(1)	0.00
IND	03/2024	462	CNH 3,317	6	0	6	0.01
JPM	03/2024	CNH 1,263	\$ 175	0	(3)	(3)	0.00
	03/2024	SGD 218	164	0	(1)	(1)	0.00
	03/2024	TWD 13,843	445	0	(13)	(13)	(0.01)
	03/2024	\$ 522	IDR 8,056,132	1	0	1	0.00
	03/2024	133	INR 11,129	0	0	0	0.00
MBC	01/2024	AUD 535	\$ 355	0	(10)	(10)	(0.01)
	01/2024	€ 3,363	3,677	0	(40)	(40)	(0.02)
	01/2024	\$ 863	¥ 124,900	23	0	23	0.01
	03/2024	PHP 57,310	\$ 1,024	0	(10)	(10)	(0.01)
	03/2024	\$ 637	IDR 9,812,494	0	0	0	0.00
MYI	01/2024	€ 2,572	\$ 2,828	1	(14)	(13)	(0.01)
	01/2024	SGD 866	656	0	0	0	0.00
	01/2024	\$ 8	€ 7	0	0	0	0.00
	02/2024	CNY 1,957	\$ 276	0	0	0	0.00
CCV	03/2024	CNH 810	112	0	(2)	(2)	0.00
SCX	01/2024	\$ 11	€ 10	0	0	0	0.00
	01/2024	893	MYR 4,169	17	0	17	0.01
	02/2024	522 CNIII 706	CNY 3,736	6	0	6	0.00
	03/2024	CNH 796	\$ 110	0	(3)	(3)	0.00
506	03/2024	\$ 290	INR 24,228	0	0	0	0.00
SOG	03/2024	HKD 107	\$ 14	0	0	0	0.00
SSB	03/2024	IDR 2,474,567	161	0	0	0	0.00
TOR	03/2024	CNH 488	68	0	(1)	(1)	0.00
				\$ 163	\$ (242)	\$ (79)	(0.04)

#### HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 1,836	€ 1,677	\$ 17	\$ 0	\$ 17	0.01
CBK	01/2024	€ 10	\$ 11	0	0	0	0.00
MBC	01/2024	12	13	0	0	0	0.00
	01/2024	\$ 5,234	€ 4,777	44	0	44	0.03
MYI	01/2024	2,938	2,673	15	0	15	0.01
SCX	01/2024	€ 52	\$ 57	0	0	0	0.00
	01/2024	\$ 5,471	€ 5,027	84	0	84	0.05
SSB	01/2024	175	158	0	(1)	(1)	0.00
UAG	01/2024	2,646	2,405	12	0	12	0.01
				\$ 172	\$ (1)	\$ 171	0.11

As at 31 December 2023, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 8	£ 7	\$ 0	\$ 0	\$ 0	0.00
CBK	01/2024	£ 1	\$ 1	0	0	0	0.00
GLM	01/2024	14	18	0	0	0	0.00
MBC	01/2024	1	1	0	0	0	0.00
	01/2024	\$ 18	£ 14	0	0	0	0.00
SCX	01/2024	151	120	1	0	1	0.00
SSB	01/2024	127	100	2	0	2	0.00
UAG	01/2024	151	119	1	0	1	0.00
				\$ 4	\$ 0	\$ 4	0.00

As at 31 December 2023, the Institutional SGD (Hedged) Income and E Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appre	realised ciation/ ciation)	% of Net Assets
AZD	01/2024	\$ 3,646	SGD 4,863	\$ 41	\$ 0	\$	41	0.02
BOA	01/2024	3,957	5,280	46	0		46	0.03
GLM	01/2024	986	1,317	12	0		12	0.01
MBC	01/2024	668	891	7	0		7	0.00
	02/2024	627	826	1	(1)		0	0.00
MYI	01/2024	3,630	4,842	42	O O		42	0.02
	02/2024	28	37	0	0		0	0.00
UAG	01/2024	78	103	1	0		1	0.00
				\$ 150	\$ (1)	\$	149	0.08
Total OTC Financial Derivative Inst	ruments					\$	153	0.09
Total Investments						\$ 17	2,896	97.57
Other Current Assets & Liabilities						\$	4,312	2.43
Net Assets						\$ 17	7,208	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- Security is in default.
- (a) Payment in-kind security.
- (b) Zero coupon security.
- (c) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (d) Affiliated to the Fund.
- (e) Contingent convertible security.
- (f) Restricted Securities (31 December 2022: 0.06%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Flourish Century	6.600%	04/02/2022	25/08/2021 - 27/08/2021	\$ 1,676	\$ 156	0.09
Standard Chartered PLC	3.603	12/01/2033	06/02/2023	435	415	0.23
				\$ 2.111	\$ 571	0.32

<sup>(</sup>g) Security with an aggregate fair value of \$546 (31 December 2022: \$Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$1,422 (31 December 2022: \$1,987) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$320 (31 December 2022: \$30) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

#### Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 159,876	\$ 554	\$ 160,430
Investment Funds	10,564	1,007	0	11,571
Repurchase Agreements	0	252	0	252
Financial Derivative Instruments <sup>(3)</sup>	(6)	649	0	643
Totals	\$ 10,558	\$ 161,784	\$ 554	\$ 172,896

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 276,388	\$ 571	\$ 276,959
Investment Funds	28,745	1,001	0	29,746
Repurchase Agreements	0	820	0	820
Financial Derivative Instruments <sup>(3)</sup>	160	2,557	(82)	2,635
Totals	\$ 28,905	\$ 280,766	\$ 489	\$ 310,160

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

#### Reverse Repurchase Agreements as at 31 December 2023:

					Payable for Reverse	
	Borrowing	Settlement	Maturity	Borrowing	Repurchase	% of
Counterparty	Rate	Date	Date	Amount	Agreements	Net Assets
BPS	4.300%	22/11/2023	TBD <sup>(1)</sup>	\$ (503)	\$ (505)	(0.28)
Total Reverse Repurchase Agreements					\$ (505)	(0.28)

<sup>(1)</sup> Open maturity reverse repurchase agreement.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023	As at 31-Dec-2022				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	
AZD	\$ 37	\$ 0	\$ 37	\$ N/A	\$ N/A	\$ N/A	
BOA	(34)	0	(34)	(103)	0	(103)	
BPS	(95)	270	175	(80)	0	(80)	
BRC	2	0	2	(20)	30	10	
CBK	1	0	1	917	(820)	97	
DUB	(7)	0	(7)	77	0	77	
GLM	11	0	11	61	(250)	(189)	
GST	120	0	120	N/A	N/A	N/A	
IND	6	0	6	N/A	N/A	N/A	
JPM	(63)	0	(63)	34	0	34	
MBC	14	0	14	661	(670)	(9)	
MYI	42	50	92	10	(129)	(119)	
SCX	105	0	105	894	(680)	214	
SSB	1	0	1	N/A	N/A	N/A	
TOR	(1)	0	(1)	N/A	N/A	N/A	
UAG	14	0	14	2	0	2	

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	77.00	75.24
Transferable securities dealt in on another regulated market*	13.53	12.97
Investment funds	6.53	9.47
Repurchase agreements	0.14	0.26
Financial derivative instruments dealt in on a regulated market	0.28	(0.05)
Centrally cleared financial derivative instruments	0.00	0.11
OTC financial derivative instruments	0.09	0.78
Reverse repurchase agreements	(0.28)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	2.72	2.17
Brazil	0.33	0.10
Cayman Islands	14.34	17.23
China	3.87	4.71
France	0.70	0.56
Germany	0.70 N/A	0.68
	7.76	5.57
Hong Kong		
India	7.24	7.64
Indonesia	6.14	9.42
Ireland	1.28	N/A
Israel	N/A	0.15
Italy	0.28	N/A
Japan	2.02	2.19
Jersey, Channel Islands	0.45	0.38
Luxembourg	0.26	0.22
Malaysia	2.78	2.11
Mauritius	4.08	4.60
Mexico	0.45	0.24
Mongolia	0.43	0.53
Netherlands	0.97	1.40
Pakistan	1.82	
		0.87
Philippines	1.47	1.62
Singapore	3.36	3.04
South Korea	10.65	7.62
Sri Lanka	1.23	0.70
Thailand	2.39	2.83
Turkey	0.24	N/A
United Arab Emirates	0.45	N/A
United Kingdom	4.36	1.74
United States	3.88	4.01
Vietnam	1.53	N/A
Virgin Islands (British)	2.81	5.88
Investment Funds	6.53	9.47
Repurchase Agreements	0.14	0.26
Financial Derivative Instruments Dealt in on a Regulated Market	0.14	0.20
Futures	0.28	(0.0E)
	0.20	(0.05)
Centrally Cleared Financial Derivative Instruments	0.04	(0.03)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	(0.02)
Credit Default Swaps on Credit Indices — Buy Protection	(0.02)	N/A
Interest Rate Swaps	0.01	0.13
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	(0.04)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.04)	(0.04)
Cross-Currency Swaps	(0.03)	N/A
Interest Rate Śwaps	0.01	N/A
Forward Foreign Currency Contracts	(0.04)	0.03
Hedged Forward Foreign Currency Contracts	0.19	0.83
Other Current Assets & Liabilities	2.43	1.22
Net Assets	100.00	100.00
Net / Notes	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS	PAI DESCRIPTION (0005		% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE	
TRANSFERABLE SECURITIES	(0003)	(0003)	ASSETS	Sunac China Holdings Ltd.	) (0003)	ASSETS		\$ 539		0.07
CORPORATE BONDS & NOT	FS				2 \$ 4	0.00	6.390% due 25/10/2044	86		0.01
BANKING & FINANCE					933	0.14	Washington Mutual Mortgage Pa Certificates Trust	ss-Thro		
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	\$ 216 \$	192	0.03	U.S. GOVERNMENT AGENCIES			6.000% due 25/07/2036	456	305 12,381	0.05 1.85
Banca Monte dei Paschi di Sien 6.750% due 02/03/2026	a <b>SpA</b> € 2,000	2,262	0.34	Fannie Mae 1.128% due 25/03/2036 (a) 107	12	0.00	ASSET-BACKED SECURITIES			
<b>Banco Santander S.A.</b> 6.938% due 07/11/2033	\$ 1,200	1,333	0.20	Freddie Mac 0.000% due 15/05/2035 169		0.03	Aames Mortgage Investment Tru 5.950% due 25/04/2036	ıst 80	72	3 0.01
Bank of America Corp. 5.875% due 15/03/2028 (h)	602	,	0.09	0.647% due 15/08/2043 (a) 306 Ginnie Mae		0.01	ACE Securities Corp. Home Equit 5.950% due 25/06/2036	y Loan T	rust	5 0.03
Barclays PLC 4.972% due 16/05/2029	800		0.12	6.238% due 20/09/2071 6,33° 6.246% due 20/08/2068 77° Uniform Mortgage-Backed Security		0.94 0.11	6.370% due 25/06/2035 6.595% due 25/04/2035	260 249 157	242	0.03
<b>BPCE S.A.</b> 7.003% due 19/10/2034	2,000	2,176	0.32	4.000% due 01/11/2053 2,800 6.000% due 01/10/2053 9,300		0.40 1.41	Aegis Asset-Backed Securities Tr 6.115% due 25/12/2035	<b>ust</b> 433	394	0.06
Ford Motor Credit Co. LLC				6.500% due 01/11/2053 17,400	•	2.66	Apidos CLO			
3.810% due 09/01/2024 5.584% due 18/03/2024	200 600		0.03	Uniform Mortgage-Backed Security, Tl 3.000% due 01/01/2054 10,200 3.500% due 01/01/2054 15,700	9,024		6.594% due 17/07/2030 6.687% due 20/04/2031	257 899		0.04
HSBC Holdings PLC 6.254% due 09/03/2034	1,800	1,914	0.20	3.500% due 01/01/2054 15,700 4.000% due 01/01/2054 12,100		2.15 1.71	<b>Ares European CLO DAC</b> 4.843% due 20/04/2032	€ 300	326	0.05
JPMorgan Chase & Co.	1,000	1,314	0.23	4.500% due 01/02/2054 11,000 5.000% due 01/01/2054 24,100		1.59 3.56	Argent Securities Trust	. 500		
2.522% due 22/04/2031 Kaisa Group Holdings Ltd.	1,200	1,038	0.15	5.500% due 01/02/2054 28,700 6.000% due 01/02/2054 23,700	28,830	4.30 3.59	5.770% due 25/07/2036 5.790% due 25/05/2036	\$ 1,072 391		0.14
9.375% due 30/06/2024 ^	650		0.00	7.000% due 01/03/2054 2,100		0.32	Asset-Backed Funding Certificate		121	0.02
9.750% due 28/09/2023 ^ 11.700% due 11/11/2025 ^	1,100 250		0.01		161,670	24.13	5.610% due 25/10/2036 6.170% due 25/06/2034 6.205% due 25/03/2035	131 541 626		0.02
Nationwide Building Society 2.972% due 16/02/2028	2,100	1,955	0.29	U.S. TREASURY OBLIGATIONS U.S. Treasury Bonds			Asset-Backed Securities Corp. Ho 4.120% due 25/12/2036		ity Loan T	
<b>NatWest Group PLC</b> 6.016% due 02/03/2034	1,900	1,997	0.30	1.375% due 15/11/2040 5,700 4.000% due 15/11/2042 3,040		0.56 0.44	Cairn CLO DAC	£ 199		3 0.03
<b>Societe Generale S.A.</b> 6.691% due 10/01/2034	1,900	2,008	0.30	4.000% due 15/11/2052 2,290 U.S. Treasury Inflation Protected Security	•	0.34	Catamaran CLO Ltd.			
Sunac China Holdings Ltd.	20	2	0.00	1.125% due 15/01/2033 14,977		2.12	6.774% due 22/04/2030 Centex Home Equity Loan Trust	\$ 878	8/8	3 0.13
6.000% due 30/09/2026 6.250% due 30/09/2027	30 30	2	0.00	<b>U.S. Treasury Notes</b> 4.375% due 30/11/2030 22,500	23,141	3.45	6.520% due 25/10/2035 Citigroup Mortgage Loan Trust, I	993	971	0.14
6.500% due 30/09/2027 6.750% due 30/09/2028	60 91		0.00		46,320	6.91	5.905% due 25/11/2036	135		0.02
7.000% due 30/09/2029 7.250% due 30/09/2030	91 43	5	0.00	NON-AGENCY MORTGAGE-BACKE	D SECURITI	ES	6.370% due 25/01/2036 Countrywide Asset-Backed Certi	985 ficatos Ti		0.14
UBS Group AG	43	2	0.00	Bear Stearns Adjustable Rate Mortgag			4.348% due 25/12/2034	1,261	1,239	0.18
6.537% due 12/08/2033	3,100	3,310	0.49	4.213% due 25/07/2036 93 4.635% due 25/02/2036 36		0.01	5.730% due 25/12/2036 5.930% due 25/05/2037	196 8,941	178 8,206	3 0.03 5 1.22
<b>UniCredit SpA</b> 5.459% due 30/06/2035	1,400	1,318	0.20	<b>Bear Stearns Mortgage Funding Trust</b> 5.770% due 25/04/2037 1,355	5 1,183	0.18	7.420% due 25/08/2035 Ellington Loan Acquisition Trust	750	671	0.10
VICI Properties LP 3.875% due 15/02/2029	800		0.11	Countrywide Alternative Loan Trust 5.770% due 25/07/2035 873	•		6.570% due 25/05/2037 First Franklin Mortgage Loan Tru	202 ist	194	0.03
4.625% due 01/12/2029  Yango Justice International Ltd	800	/55	0.11	5.790% due 25/09/2047 180	163	0.02	5.590% due 25/11/2036	550		0.08
7.500% due 15/04/2024 ^	1,300 _	7	0.00	6.000% due 25/04/2037 715 Countrywide Home Loan Mortgage Pa		0.09	6.070% due 25/07/2035 6.175% due 25/11/2036	1,339 1,785		0.20
	_	23,258	3.47	6.090% due 25/04/2035 108	92	0.01	6.415% due 25/06/2034	740		0.11
INDUSTRIALS				First Horizon Alternative Mortgage Se 6.000% due 25/02/2037 44		0.00	Fremont Home Loan Trust 5.620% due 25/10/2036	6,452	2,606	0.39
American Airlines Pass-Through 3.575% due 15/07/2029	Trust 400	373	0.06	HomeBanc Mortgage Trust 6.330% due 25/08/2029 263	3 253	0.04	GoldenTree Loan Management E 4.893% due 20/01/2032	UR CLO   € 300		3 0.05
<b>Carvana Co.</b> 13.000% due 01/06/2030	1,000	799	0.12	Impac CMB Trust 6.090% due 25/04/2035	147	0.02	<b>GSAMP Trust</b> 6.145% due 25/11/2035	\$ 350	332	2 0.05
Energy Transfer LP 3.750% due 15/05/2030	2,100	1,951	0.29	6.115% due 25/04/2035 206 IndyMac Mortgage Loan Trust	185	0.03	Harvest CLO DAC 4.815% due 15/01/2032	€ 800	872	2 0.13
<b>Las Vegas Sands Corp.</b> 3.200% due 08/08/2024	200		0.03	5.630% due 25/04/2037 1,769 6.030% due 25/07/2035 90		0.24 0.01	Home Equity Asset Trust	\$ 2,643		0.38
Venture Global Calcasieu Pass I 3.875% due 15/08/2029		2,544		<b>Lehman XS Trust</b> 5.870% due 25/08/2046 1,057	965	0.14	Invesco Euro CLO DAC 4.615% due 15/07/2031	€ 500	544	1 0.08
3.073 /0 due 13/00/2023	2,000	5,863		MASTR Adjustable Rate Mortgages Tr		0.04	JPMorgan Mortgage Acquisition			
UTILITIES	_			5.950% due 25/05/2037 567 Residential Accredit Loans, Inc. Trust	240	0.04	4.414% due 25/03/2047 5.680% due 25/10/2036	\$ 1,185 36		0.11 0.01
Pacific Gas & Electric Co.				5.990% due 25/06/2046 1,255 6.000% due 25/12/2036 299		0.05 0.04	5.770% due 25/03/2037	1,000	919	0.14
2.500% due 01/02/2031 5.900% due 15/06/2032	1,100 5,700 _	908 5,803	0.13 0.87	Structured Asset Mortgage Investmen 5.770% due 25/02/2037 352	ts Trust		Lehman ABS Manufactured Hous 7.170% due 15/04/2040	784		t l 0.10
Total Corporate Bonds & Notes	-	<b>6,711</b> 35,832		Towd Point Mortgage Funding PLC 6.365% due 20/10/2051 £ 969			Long Beach Mortgage Loan Trust 6.070% due 25/01/2036 6.745% due 25/02/2035	2,188	,	0.28
CONVERTIBLE BONDS & NO	TES	33,032	5.55	Tower Bridge Funding PLC 0.000% due 20/01/2066 (b) 1,000		0.10	6.745% due 25/02/2035 Man GLG Euro CLO DAC	466 £ 105		0.07
Multiplan Corp. (6.000% Cash o	or 7.000% I			WaMu Mortgage Pass-Through Certific	cates Trust		MASTR Asset-Backed Securities			0.02
6.000% due 15/10/2027 (c)	1,400	929	0.14	6.130% due 25/01/2045 \$ 1,916	5 1,817	0.27	5.680% due 25/05/2037	\$ 641	609	0.09

# Schedule of Investments PIMCO Balanced Income and Growth Fund (cont.)

	PAR	FAIR VALUE	% OF NET			FAIR VALUE	% OF NET			FAIR VALUE	NET
DESCRIPTION	(000S)	(000S)	ASSETS	DESCRIPTION	SHARES	(000S)	ASSETS	DESCRIPTION	SHARES	(000S)	ASSETS
Merrill Lynch Mortgage Investors 6.400% due 25/07/2035 \$	615 \$	610	0.09	Focus Media Information Technology Co. Ltd. 'A'	49,700 \$	44	0.01	Tofas Turk Otomobil Fabrikasi A/S	7,175 \$	51	0.01
Morgan Stanley ABS Capital, Inc. 5.580% due 25/03/2037	<b>Trust</b> 1,333	571	0.08	Hellenic Telecommunications				Tongcheng Travel Holdings Ltd. (d)	71,200	132	0.02
5.600% due 25/10/2036	81		0.01	Organization S.A.	11,007	157	0.02	Topsports International	71,200	132	0.02
5.610% due 25/10/2036	1,048		0.07	Konami Group Corp. (d)	5,800	303	0.04	Holdings Ltd.	107,000	83	0.01
5.770% due 25/06/2036 6.720% due 25/07/2037	244 800		0.03	Koninklijke KPN NV	159,128	549	0.08	Vipshop Holdings Ltd. (d)	19,498	346	0.05
Neuberger Berman Loan Advisers		074	0.10	Meta Platforms, Inc. 'A' (d)	24,921	8,821		Woolworths Holdings Ltd.	53,891	213	0.03
6.717% due 20/04/2031	250	250	0.04	Nintendo Co. Ltd. (d)	59,600	3,102		Yadea Group Holdings Ltd.	70,000		0.02
OCP Euro CLO DAC	026	000	0.12	PLDT, Inc.	3,380	78	0.01		_	48,302	7.21
4.785% due 15/01/2032	826 1,100	1,198	0.13	Telkom Indonesia Persero Tbk PT	2,845,800	730	0.11	CONSUMER STAPLES			
Option One Mortgage Loan Trust	.,	.,.50	0.10	Tencent Holdings Ltd.	99,300	3,749		Altria Group, Inc.	102,463	4.133	0.62
6.205% due 25/05/2035 \$	468		0.07	Verizon Communications,				Ambev S.A.	271,400	763	0.11
6.340% due 25/05/2035 OZLM Ltd.	1,151	903	0.14	Inc. (d)	72,809 _	2,745		China Feihe Ltd.	208,000	114	0.02
6.827% due 20/01/2031	241	241	0.04		_	36,523	5.45	Coca-Cola Co.	54,629	3,219	0.48
Palmer Square European Loan Fur				CONSUMER DISCRETIONARY	Υ			Coca-Cola Femsa S.A.B. de C.V.	30,500	290	0.04
4.685% due 15/10/2031	1,912 588	2,078	0.31	Aisin Corp. (d)	8,500	296	0.04	Coles Group Ltd.	17,438		0.04
Popular ABS Mortgage Pass-Throu		040	0.03	Alibaba Group Holding Ltd.	449,100	4,326		Colgate-Palmolive Co.	24,288		0.29
5.965% due 25/07/2036 \$	254	237	0.03	Amazon.com, Inc. (d)	40,897	6,214	0.93	Empire Co. Ltd. 'A' (d)	8,337	221	
Residential Asset Mortgage Produ				Americana Restaurants				George Weston Ltd.	3,585	447	0.07
5.820% due 25/10/2036	497	473	0.07	International PLC	145,048	124	0.02	Henan Shuanghui			
Residential Asset Securities Corp. 5.720% due 25/11/2036	2,896	2,537	0.38	Bayerische Motoren Werke AG	1,538	171	0.03	Investment & Development Co. Ltd. 'A'	11,900	45	0.01
Securitized Asset-Backed Receival			0.50	Booking Holdings, Inc. (d)	2,075	7,361		Inner Mongolia Yili Industrial	11,300	43	0.01
5.820% due 25/05/2037	122	88	0.01	Bosideng International	_,	.,		Group Co. Ltd. 'A'	21,900	83	0.01
6.250% due 25/02/2034	267	263	0.04	Holdings Ltd.	220,000		0.01	Jeronimo Martins SGPS S.A.	16,250	414	0.06
Segovia European CLO DAC 4.873% due 20/07/2032 €	700	763	0.11	Bridgestone Corp.	32,800	1,355		Kimberly-Clark Corp.	19,366	2,353	0.35
Sound Point CLO Ltd.				BYD Co. Ltd. 'A'	6,200	173	0.03	Kuala Lumpur Kepong Bhd. (d)	27,900		0.02
6.807% due 18/04/2031 \$	800	799	0.12	Cheng Shin Rubber Industry Co. Ltd.	112,000	164	0.02	Loblaw Cos. Ltd.	8,755		0.13
Structured Asset Investment Loan 6.090% due 25/01/2036	Trust 416	202	0.06	Chow Tai Fook Jewellery	,			MEIJI Holdings Co. Ltd. (d) PepsiCo, Inc.	13,500 5,715		0.05
Structured Asset Securities Corp.				Group Ltd.	114,800	171	0.03	President Chain Store Corp.	33,000	290	
6.040% due 25/10/2036	171	166	0.02	Cie Generale des Etablissements				Procter & Gamble Co.	9,188	1,346	
6.265% due 25/02/2036 6.475% due 25/11/2035	200 1,000		0.03	Michelin S.C.A.	8,896	320	0.05	Tesco PLC	294,986		0.16
Toro European CLO DAC	1,000	303	0.13	D.R. Horton, Inc.	17,620	2,678	0.40	Want Want China			
4.908% due 12/01/2032 €	300	329	0.05	eBay, Inc.	30,694	1,339	0.20	Holdings Ltd.	237,000		0.02
Washington Mutual Asset-Backed				Expedia Group, Inc. (d)	7,927	1,203		Wuliangye Yibin Co. Ltd. 'A'	13,400 _		0.04
5.780% due 25/08/2036 \$	473	52,885	0.07	Ford Otomotiv Sanayi A/S	4,028	101	0.01		-	19,623	2.95
	_	32,003	7.09	Fuyao Glass Industry Group Co. Ltd. 'H'	34,800	170	0.03	ENERGY			
SOVEREIGN ISSUES				Garmin Ltd. (d)	8,784	1,129		APA Corp. (d)	13,692	491	0.07
Argentina Government Internatio	nal Bond			General Motors Co.	45,290	1,627	0.24	China Shenhua Energy Co.	22.700	100	0.02
0.750% due 09/07/2030	994		0.06	Gree Electric Appliances, Inc.	0.700	4.4	0.04	Ltd. 'A' China Shenhua Energy Co.	22,700	100	0.02
3.625% due 09/07/2035 Colombian TES	653	210	0.03	of Zhuhai 'A'	9,700	44	0.01	Ltd. 'H'	194,000	665	0.10
5.750% due 03/11/2027 COP 16,6	19,000	3,798		Hankook Tire & Technology Co. Ltd. (d)	4,275	150	0.02	Exxaro Resources Ltd.	14,194	159	0.02
·	22,500	6,052	0.90	Honda Motor Co. Ltd. (d)	60,100	620	0.09	HF Sinclair Corp.	8,831	491	0.07
Japan Government International E 1.700% due 20/09/2044 ¥ 6	<b>Bond</b> 00,000	4,461	0.67	Industria de Diseno				Marathon Petroleum Corp.	23,245		0.51
Mexico Government International		7,701	0.07	Textil S.A.	24,013	1,048	0.16	MOL Hungarian Oil & Gas PLC	26,130	213	0.03
2.750% due		1 200	0.46	InterContinental Hotels Group PLC	5,590	504	0.07	Motor Oil Hellas Corinth Refineries S.A.	3,814	100	0.02
27/11/2031 (g) MXN 3 4.000% due	24,926	1,300	0.19	Kia Corp. (d)	15,029	1,162		Parkland Corp. (j)	3,819		0.02
30/11/2028 (g)	1,386	80	0.01	La Francaise des Jeux SAEM	4,281		0.02	Petroleo Brasileiro S.A.	213,700		0.25
Peru Government International Bo				Lennar Corp. 'A'	14,495	2,160	0.32	Petronas Dagangan Bhd.	17,100	81	0.01
1.862% due 01/12/2032 \$	1,800	1,414	0.21	LPP S.A.	64		0.04	Phillips 66	14,533	1,935	0.29
South Africa Government Internat 10.500% due	tional Bon	d		Mazda Motor Corp. (d)	32,600		0.05	Polski Koncern Naftowy	22.256	556	0.00
	96,750	5,538	0.83	Next PLC	6,913		0.11	ORLEN S.A. Shell PLC (d)	33,356 23,563		0.08
Spain Government International E				NVR, Inc. (d) O'Reilly Automotive, Inc. (d)	186 579	1,302	0.19	Tenaris S.A.	27,097		0.07
0.700% due 30/04/2032 €	5,000	4,661		OPAP S.A.	10,618		0.03	United Tractors Tbk PT	85,700		0.02
	_	27,902	4.10	PulteGroup, Inc.	12,423	1,282		Valero Energy Corp.	20,445		0.40
COMMONISTOCKS	SHARES			Ross Stores, Inc.	16,390	2,268				14,098	2.10
COMMUNICATION SERVICES				Sekisui Chemical Co. Ltd. (d)	22,100		0.05	FINANCIALS			
COMMUNICATION SERVICES	47.020	6.604	1.00	Stellantis NV	55,543	1,302		3i Group PLC	55,854	1 710	0.26
• • • • • • • • • • • • • • • • • • • •	47,920 52,594	6,694 7,412		Subaru Corp. (d)	35,300	644	0.10	Aflac, Inc. (d)	32,494		0.20
Autohome, Inc.	3,890		0.02	Sumitomo Electric Industries Ltd. (d)	41,000	520	0.08	Akbank T.A.S.	179,085		0.03
	14,839	2,030		TJX Cos., Inc. (d)	29,791	2,795		American Financial Group, Inc.	966		0.02

		FAIR VALUE	% OF NET			FAIR % OF VALUE NET			FAIR VALUE	
DESCRIPTION	SHARES	(000S)	ASSETS	DESCRIPTION	SHARES	(000S) ASSETS	DESCRIPTION	SHARES	(000S)	ASSETS
Ameriprise Financial, Inc.	1,320 \$			Singapore Exchange Ltd.	49,200 \$	366 0.05	Fortune Brands Innovations,	7,273 \$	EEA	0.08
Amundi S.A.	3,510		0.04	Sompo Holdings, Inc. (d)	17,000	832 0.12	Inc. (d) GEA Group AG	8,804		0.05
Arch Capital Group Ltd. (d)	7,866		0.09	Swiss Re AG	17,510	1,969 0.29	General Dynamics Corp. (d)	5,999	1,558	
Assicurazioni Generali SpA	58,160 90,822	1,230 2,968		Turkiye Is Bankasi A.S. 'C'	200,896	158 0.02	GS Holdings Corp.	2,683		0.01
AXA S.A. Banco Bilbao Vizcaya	90,022	2,900	0.44	Visa, Inc. 'A'	8,417	2,191 0.33	Hanwha Aerospace Co.	2,003	03	0.01
Argentaria S.A.	342,321	3,122	0.47	W.R. Berkley Corp.	11,975	847 0.13	Ltd. (d)	2,038	197	0.03
Banco de Chile	2,642,680		0.05	Washington H Soul Pattinson & Co. Ltd.	13,620	305 0.05	Hitachi Ltd. (d)	24,900	1,791	0.27
Banco do Brasil S.A.	49,400	563	0.08	Wells Fargo & Co.	2,356	116 0.02	HMM Co. Ltd. (d)	14,062	213	0.03
Banco Santander S.A.	782,775	3,276	0.49	Yapi ve Kredi Bankasi A/S	193,941	128 0.02	Horizon Construction	2.744	2	0.00
Bank of the Philippine Islands	114,340	214	0.03	Zurich Insurance Group AG	1,156	604 0.09	Development Ltd. (d)	2,741	2	0.00
BB Seguridade Participacoes S.A.	40,200	279	0.04			52,541 7.84	Huntington Ingalls Industries, Inc.	2,290		0.09
Berkshire Hathaway,				HEALTH CARE			Hyundai Glovis Co. Ltd. (d)	1,078		0.02
Inc. 'B' (d)	175	62	0.01	AbbVie, Inc. (d)	48,112	7,456 1.11	Industries Qatar QSC	87,941	311	0.05
Brookfield Asset	1 460	ΕO	0.01	AstraZeneca PLC	1,690	228 0.04	International Container Terminal Services, Inc.	32,730	146	0.02
Management Ltd. 'A' CaixaBank S.A.	1,462 236,775		0.01	Bristol-Myers Squibb Co. (d)	112,820	5,789 0.87	ITOCHU Corp. (d)	46,600	1,899	
Choe Global Markets, Inc.	6,060	1,082		Centene Corp. (d)	30,991	2,300 0.34	Kawasaki Kisen Kaisha Ltd. (d)	7,900	,	0.05
China Construction Bank	0,000	1,002	0.10	Cigna Group	5,904	1,768 0.26	KOC Holding A/S	43,668		0.03
Corp. 'H'	1,715,000	1,020	0.15	CSPC Pharmaceutical	3,301	1,700 0.20	Korean Air Lines Co. Ltd. (d)	10,588	196	0.03
China Pacific Insurance Group		•		Group Ltd.	512,000	476 0.07	Kuehne + Nagel	•		
Co. Ltd. 'A'	175,000	385	0.06	Gilead Sciences, Inc.	70,103	5,679 0.85	International AG	3,118	1,075	0.16
Chubb Ltd.	9,679	2,188		GSK PLC (d)	57,364	1,060 0.16	Makita Corp.	7,700		0.03
Cincinnati Financial Corp.	9,024		0.14	Humana, Inc.	5,312	2,432 0.36	Marubeni Corp. (d)	82,800	1,304	
CME Group, Inc.	5,151	1,085		Ipsen S.A.	2,164	258 0.04	Masco Corp.	12,920		0.13
DB Insurance Co. Ltd. (d)	2,647		0.03	Johnson & Johnson	46,328	7,261 1.08	MISC Bhd.	55,800		0.01
Erie Indemnity Co. 'A' (d)	1,458		0.07	Kyowa Kirin Co. Ltd.	15,500	260 0.04	Mitsubishi Corp. (d)	198,000	3,154	
Erste Group Bank AG Eurazeo SE	19,731 2,529		0.12 0.03	Merck & Co., Inc.	52,378	5,710 0.85	Mitsui & Co. Ltd. (d) Mitsui OSK Lines Ltd. (d)	74,200 19,700	2,780	0.42
Everest Group Ltd.	2,329		0.03	Novartis AG	41,660	4,205 0.63	Mytilineos S.A.	5,181		0.03
EXOR NV	5,432		0.08	Regeneron Pharmaceuticals,	1 275	1 120 0 17	Nippon Yusen KK (d)	27,800		0.03
Fairfax Financial Holdings Ltd.	1,225	1,136		Inc. (d)	1,275	1,120 0.17	Orient Overseas	27,000	033	0.15
Far East Horizon Ltd.	74,000		0.01	Richter Gedeon Nyrt Roche Holding AG	7,285 11,597	184 0.03 3,369 0.50	International Ltd.	7,500	105	0.02
FirstRand Ltd.	289,665	1,163	0.17	UnitedHealth Group, Inc.	3,204	1,687 0.25	Owens Corning (d)	5,172	767	0.11
Globe Life, Inc. (d)	1,671	203	0.03	oniteuneaith Group, inc.	3,204	51,242 7.65	PACCAR, Inc. (d)	700	68	0.01
Haci Omer Sabanci					_	31,242 7.03	ROCKWOOL A/S 'B'	528		0.02
Holding A/S	58,559	120	0.02	INDUSTRIALS			Siemens AG (d)	2,281		0.06
Hartford Financial Services Group, Inc.	17,328	1,393	0.21	3M Co.	14,829	1,621 0.24	Taisei Corp. (d)	8,200		0.04
Huatai Securities Co. Ltd. 'A'	25,300		0.21	A.O. Smith Corp.	7,149	589 0.09	Thales S.A.	6,031		0.13
Huatai Securities Co. Ltd. 'H'	75,000		0.01	AGC, Inc.	11,200	415 0.06	Toyota Tsusho Corp. (d) Turkiye Sise ve Cam	12,200	/10	0.11
IGM Financial, Inc.	4,781		0.02	Allegion PLC	1,090	138 0.02	Fabrikalari A/S	79,122	123	0.02
Industrial & Commercial Bank	,			AP Moller - Maersk A/S 'A'	174	309 0.05	Veralto Corp.	13,413	1,103	
of China Ltd. 'A'	218,700	147	0.02	AP Moller - Maersk A/S 'B'	278	501 0.08	Vinci S.A.	28,099	3,538	0.53
Industrial & Commercial Bank	407.000	F2	0.04	Astra International Tbk PT	1,163,000	427 0.06	Weichai Power Co. Ltd. 'A'	23,400	45	0.01
of China Ltd. 'H'	107,000		0.01	AviChina Industry &	4.42.000	64 004		_	46,086	6.88
Industrivarden AB 'A'	7,539		0.04	Technology Co. Ltd. 'H'	143,000	61 0.01	INFORMATION TECHNOLOGY			
JPMorgan Chase & Co. (d)	865 11,819		0.02	BAE Systems PLC	174,929	2,476 0.37	INFORMATION TECHNOLOGY	500	246	
Julius Baer Group Ltd. Mastercard, Inc. 'A' (d)	1,215			BOC Aviation Ltd.	11,600	89 0.01	Adobe, Inc. (d)	530		0.05
		512	() ()×			221 0 05			15,831	2.36
Metropolitan Rank & Trust ( o		518 66		Brambles Ltd.	34,535	321 0.05	Apple, Inc.	82,221	1.044	
Metropolitan Bank & Trust Co. Muenchener			0.08	Brenntag SE	7,982	734 0.11	Applied Materials, Inc. (d)	11,375	1,844	0.28
Metropolitan Bank & Trust Co.  Muenchener  Rueckversicherungs-				Brenntag SE Budimex S.A.	7,982 734	734 0.11 117 0.02	Applied Materials, Inc. (d) ASE Technology Holding	11,375		
Muenchener Rueckversicherungs- Gesellschaft AG	71,160	66	0.01	Brenntag SE Budimex S.A. Builders FirstSource, Inc. (d)	7,982 734 7,102	734 0.11 117 0.02 1,186 0.18	Applied Materials, Inc. (d) ASE Technology Holding Co. Ltd.	11,375 176,000	771	0.11
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen			0.01	Brenntag SE Budimex S.A. Builders FirstSource, Inc. (d) Bunzl PLC	7,982 734 7,102 12,485	734 0.11 117 0.02 1,186 0.18 507 0.08	Applied Materials, Inc. (d) ASE Technology Holding	11,375	771	0.11
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen New China Life Insurance Co.	71,160	66 2,919	0.01	Brenntag SE Budimex S.A. Builders FirstSource, Inc. (d) Bunzl PLC Carlisle Cos., Inc.	7,982 734 7,102 12,485 2,799	734 0.11 117 0.02 1,186 0.18 507 0.08 874 0.13	Applied Materials, Inc. (d) ASE Technology Holding Co. Ltd. Asustek Computer, Inc.	11,375 176,000 36,000	771 573	0.11 0.09 0.45
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen New China Life Insurance Co. Ltd. 'H'	71,160 7,032 47,500	66 2,919 93	0.01	Brenntag SE Budimex S.A. Builders FirstSource, Inc. (d) Bunzl PLC Carlisle Cos., Inc. Caterpillar, Inc. (d)	7,982 734 7,102 12,485 2,799 7,698	734 0.11 117 0.02 1,186 0.18 507 0.08 874 0.13 2,276 0.34	Applied Materials, Inc. (d) ASE Technology Holding Co. Ltd. Asustek Computer, Inc. Autodesk, Inc. (d)	11,375 176,000 36,000 12,268	771 573 2,987 2,813	0.11 0.09 0.45
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen New China Life Insurance Co. Ltd. 'H' ORIX Corp. (d)	71,160 7,032 47,500 22,400	2,919 93 421	0.01 0.44 0.01 0.06	Brenntag SE Budimex S.A. Builders FirstSource, Inc. (d) Bunzl PLC Carlisle Cos., Inc. Caterpillar, Inc. (d) China Railway Group Ltd. 'A'	7,982 734 7,102 12,485 2,799 7,698 70,800	734 0.11 117 0.02 1,186 0.18 507 0.08 874 0.13 2,276 0.34 57 0.01	Applied Materials, Inc. (d) ASE Technology Holding Co. Ltd. Asustek Computer, Inc. Autodesk, Inc. (d) Broadcom, Inc.	11,375 176,000 36,000 12,268 2,520	771 573 2,987 2,813	0.11 0.09 0.45 0.42 0.03
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen New China Life Insurance Co. Ltd. 'H'	71,160 7,032 47,500	2,919 93 421	0.01 0.44 0.01 0.06 0.08	Brenntag SE Budimex S.A. Builders FirstSource, Inc. (d) Bunzl PLC Carlisle Cos., Inc. Caterpillar, Inc. (d) China Railway Group Ltd. 'A' Cie de Saint-Gobain S.A.	7,982 734 7,102 12,485 2,799 7,698	734 0.11 117 0.02 1,186 0.18 507 0.08 874 0.13 2,276 0.34	Applied Materials, Inc. (d) ASE Technology Holding Co. Ltd. Asustek Computer, Inc. Autodesk, Inc. (d) Broadcom, Inc. Brother Industries Ltd. (d) Canon, Inc. Check Point Software	11,375 176,000 36,000 12,268 2,520 13,300 57,400	771 573 2,987 2,813 212 1,473	0.11 0.09 0.45 0.42 0.03 0.22
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen New China Life Insurance Co. Ltd. 'H' ORIX Corp. (d) OTP Bank Nyrt PayPal Holdings, Inc. (d) People's Insurance Co. Group	71,160 7,032 47,500 22,400 11,833 60,614	2,919 93 421 540 3,722	0.01 0.44 0.01 0.06 0.08 0.56	Brenntag SE Budimex S.A. Builders FirstSource, Inc. (d) Bunzl PLC Carlisle Cos., Inc. Caterpillar, Inc. (d) China Railway Group Ltd. 'A' Cie de Saint-Gobain S.A. COSCO SHIPPING Holdings Co. Ltd. 'A'	7,982 734 7,102 12,485 2,799 7,698 70,800	734 0.11 117 0.02 1,186 0.18 507 0.08 874 0.13 2,276 0.34 57 0.01	Applied Materials, Inc. (d) ASE Technology Holding Co. Ltd. Asustek Computer, Inc. Autodesk, Inc. (d) Broadcom, Inc. Brother Industries Ltd. (d) Canon, Inc. Check Point Software Technologies Ltd. (d)	11,375 176,000 36,000 12,268 2,520 13,300 57,400 5,372	771 573 2,987 2,813 212 1,473	0.11 0.09 0.45 0.42 0.03 0.22
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen New China Life Insurance Co. Ltd. 'H' ORIX Corp. (d) OTP Bank Nyrt PayPal Holdings, Inc. (d) People's Insurance Co. Group of China Ltd. 'H'	71,160 7,032 47,500 22,400 11,833	2,919 93 421 540 3,722	0.01 0.44 0.01 0.06 0.08	Brenntag SE Budimex S.A. Builders FirstSource, Inc. (d) Bunzl PLC Carlisle Cos., Inc. Caterpillar, Inc. (d) China Railway Group Ltd. 'A' Cie de Saint-Gobain S.A. COSCO SHIPPING Holdings Co. Ltd. 'A' COSCO Shipping Holdings	7,982 734 7,102 12,485 2,799 7,698 70,800 25,979 44,100	734 0.11 117 0.02 1,186 0.18 507 0.08 874 0.13 2,276 0.34 57 0.01 1,917 0.29	Applied Materials, Inc. (d) ASE Technology Holding Co. Ltd. Asustek Computer, Inc. Autodesk, Inc. (d) Broadcom, Inc. Brother Industries Ltd. (d) Canon, Inc. Check Point Software	11,375 176,000 36,000 12,268 2,520 13,300 57,400	771 573 2,987 2,813 212 1,473 821 8,652	0.11 0.09 0.45 0.42 0.03 0.22
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen New China Life Insurance Co. Ltd. 'H' ORIX Corp. (d) OTP Bank Nyrt PayPal Holdings, Inc. (d) People's Insurance Co. Group	71,160 7,032 47,500 22,400 11,833 60,614	2,919 93 421 540 3,722	0.01 0.44 0.01 0.06 0.08 0.56	Brenntag SE Budimex S.A. Builders FirstSource, Inc. (d) Bunzl PLC Carlisle Cos., Inc. Caterpillar, Inc. (d) China Railway Group Ltd. 'A' Cie de Saint-Gobain S.A. COSCO SHIPPING Holdings Co. Ltd. 'A' COSCO Shipping Holdings Co. Ltd. 'H'	7,982 734 7,102 12,485 2,799 7,698 70,800 25,979 44,100	734 0.11 117 0.02 1,186 0.18 507 0.08 874 0.13 2,276 0.34 57 0.01 1,917 0.29 60 0.01 174 0.03	Applied Materials, Inc. (d) ASE Technology Holding Co. Ltd. Asustek Computer, Inc. Autodesk, Inc. (d) Broadcom, Inc. Brother Industries Ltd. (d) Canon, Inc. Check Point Software Technologies Ltd. (d) Cisco Systems, Inc. (d)	11,375 176,000 36,000 12,268 2,520 13,300 57,400 5,372 171,256	771 573 2,987 2,813 212 1,473 821 8,652 311 439	0.11 0.09 0.45 0.42 0.03 0.22 0.12 1.29 0.05 0.07
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen New China Life Insurance Co. Ltd. 'H' ORIX Corp. (d) OTP Bank Nyrt PayPal Holdings, Inc. (d) People's Insurance Co. Group of China Ltd. 'H' PICC Property & Casualty Co.	71,160 7,032 47,500 22,400 11,833 60,614 501,000	2,919 93 421 540 3,722 154 471	0.01 0.44 0.01 0.06 0.08 0.56	Brenntag SE Budimex S.A. Builders FirstSource, Inc. (d) Bunzl PLC Carlisle Cos., Inc. Caterpillar, Inc. (d) China Railway Group Ltd. 'A' Cie de Saint-Gobain S.A. COSCO SHIPPING Holdings Co. Ltd. 'A' COSCO Shipping Holdings Co. Ltd. 'H' CRRC Corp. Ltd. 'A'	7,982 734 7,102 12,485 2,799 7,698 70,800 25,979 44,100 173,500 83,800	734 0.11 117 0.02 1,186 0.18 507 0.08 874 0.13 2,276 0.34 57 0.01 1,917 0.29 60 0.01 174 0.03 62 0.01	Applied Materials, Inc. (d) ASE Technology Holding Co. Ltd. Asustek Computer, Inc. Autodesk, Inc. (d) Broadcom, Inc. Brother Industries Ltd. (d) Canon, Inc. Check Point Software Technologies Ltd. (d) Cisco Systems, Inc. (d) Compal Electronics, Inc.	11,375 176,000 36,000 12,268 2,520 13,300 57,400 5,372 171,256 240,000 14,896 790	771 573 2,987 2,813 212 1,473 821 8,652 311 439 141	0.11 0.09 0.45 0.42 0.03 0.22 0.12 1.29 0.05 0.07 0.02
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen New China Life Insurance Co. Ltd. 'H' ORIX Corp. (d) OTP Bank Nyrt PayPal Holdings, Inc. (d) People's Insurance Co. Group of China Ltd. 'H' PICC Property & Casualty Co. Ltd. 'H' Poste Italiane SpA Powszechny Zaklad	71,160 7,032 47,500 22,400 11,833 60,614 501,000 396,000 29,980	2,919 93 421 540 3,722 154 471 341	0.01 0.44 0.01 0.06 0.08 0.56 0.02 0.07 0.05	Brenntag SE Budimex S.A. Builders FirstSource, Inc. (d) Bunzl PLC Carlisle Cos., Inc. Caterpillar, Inc. (d) China Railway Group Ltd. 'A' Cie de Saint-Gobain S.A. COSCO SHIPPING Holdings Co. Ltd. 'A' COSCO Shipping Holdings Co. Ltd. 'H' CRRC Corp. Ltd. 'A' CRRC Corp. Ltd. 'H'	7,982 734 7,102 12,485 2,799 7,698 70,800 25,979 44,100 173,500 83,800 251,000	734 0.11 117 0.02 1,186 0.18 507 0.08 874 0.13 2,276 0.34 57 0.01 1,917 0.29 60 0.01 174 0.03 62 0.01 111 0.02	Applied Materials, Inc. (d) ASE Technology Holding Co. Ltd. Asustek Computer, Inc. Autodesk, Inc. (d) Broadcom, Inc. Brother Industries Ltd. (d) Canon, Inc. Check Point Software Technologies Ltd. (d) Cisco Systems, Inc. (d) Compal Electronics, Inc. Dropbox, Inc. 'A' (d)	11,375 176,000 36,000 12,268 2,520 13,300 57,400 5,372 171,256 240,000 14,896	771 573 2,987 2,813 212 1,473 821 8,652 311 439	0.11 0.09 0.45 0.42 0.03 0.22 0.12 1.29 0.05 0.07 0.02
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen New China Life Insurance Co. Ltd. 'H' ORIX Corp. (d) OTP Bank Nyrt PayPal Holdings, Inc. (d) People's Insurance Co. Group of China Ltd. 'H' PICC Property & Casualty Co. Ltd. 'H' Poste Italiane SpA Powszechny Zaklad Ubezpieczen S.A.	71,160 7,032 47,500 22,400 11,833 60,614 501,000 396,000 29,980 34,735	2,919 93 421 540 3,722 154 471 341 418	0.01 0.44 0.01 0.06 0.08 0.56 0.02 0.07 0.05 0.06	Brenntag SE Budimex S.A. Builders FirstSource, Inc. (d) Bunzl PLC Carlisle Cos., Inc. Caterpillar, Inc. (d) China Railway Group Ltd. 'A' Cie de Saint-Gobain S.A. COSCO SHIPPING Holdings Co. Ltd. 'A' COSCO Shipping Holdings Co. Ltd. 'H' CRRC Corp. Ltd. 'A' CRRC Corp. Ltd. 'H' Cummins, Inc.	7,982 734 7,102 12,485 2,799 7,698 70,800 25,979 44,100 173,500 83,800 251,000 318	734 0.11 117 0.02 1,186 0.18 507 0.08 874 0.13 2,276 0.34 57 0.01 1,917 0.29 60 0.01 174 0.03 62 0.01 111 0.02 76 0.01	Applied Materials, Inc. (d) ASE Technology Holding Co. Ltd. Asustek Computer, Inc. Autodesk, Inc. (d) Broadcom, Inc. Brother Industries Ltd. (d) Canon, Inc. Check Point Software Technologies Ltd. (d) Cisco Systems, Inc. (d) Compal Electronics, Inc. Dropbox, Inc. 'A' (d) F5, Inc. (d) Fortinet, Inc. (d) Foxconn Industrial Internet	11,375 176,000 36,000 12,268 2,520 13,300 57,400 5,372 171,256 240,000 14,896 790 35,222	771 573 2,987 2,813 212 1,473 821 8,652 311 439 141 2,062	0.11 0.09 0.45 0.42 0.03 0.22 0.12 1.29 0.05 0.07 0.02 0.31
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen New China Life Insurance Co. Ltd. 'H' ORIX Corp. (d) OTP Bank Nyrt PayPal Holdings, Inc. (d) People's Insurance Co. Group of China Ltd. 'H' PICC Property & Casualty Co. Ltd. 'H' Poste Italiane SpA Powszechny Zaklad Ubezpieczen S.A. Qifu Technology, Inc.	71,160 7,032 47,500 22,400 11,833 60,614 501,000 396,000 29,980	2,919 93 421 540 3,722 154 471 341 418	0.01 0.44 0.01 0.06 0.08 0.56 0.02 0.07 0.05	Brenntag SE Budimex S.A. Builders FirstSource, Inc. (d) Bunzl PLC Carlisle Cos., Inc. Caterpillar, Inc. (d) China Railway Group Ltd. 'A' Cie de Saint-Gobain S.A. COSCO SHIPPING Holdings Co. Ltd. 'A' COSCO Shipping Holdings Co. Ltd. 'H' CRRC Corp. Ltd. 'A' CRRC Corp. Ltd. 'H'	7,982 734 7,102 12,485 2,799 7,698 70,800 25,979 44,100 173,500 83,800 251,000	734 0.11 117 0.02 1,186 0.18 507 0.08 874 0.13 2,276 0.34 57 0.01 1,917 0.29 60 0.01 174 0.03 62 0.01 111 0.02	Applied Materials, Inc. (d) ASE Technology Holding Co. Ltd. Asustek Computer, Inc. Autodesk, Inc. (d) Broadcom, Inc. Brother Industries Ltd. (d) Canon, Inc. Check Point Software Technologies Ltd. (d) Cisco Systems, Inc. (d) Compal Electronics, Inc. Dropbox, Inc. 'A' (d) F5, Inc. (d) Fortinet, Inc. (d) Foxconn Industrial Internet Co. Ltd. 'A'	11,375 176,000 36,000 12,268 2,520 13,300 57,400 5,372 171,256 240,000 14,896 790 35,222 34,200	771 573 2,987 2,813 212 1,473 821 8,652 311 439 141 2,062	0.11 0.09 0.45 0.42 0.03 0.22 0.12 1.29 0.05 0.07 0.02 0.31
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen New China Life Insurance Co. Ltd. 'H' ORIX Corp. (d) OTP Bank Nyrt PayPal Holdings, Inc. (d) People's Insurance Co. Group of China Ltd. 'H' PICC Property & Casualty Co. Ltd. 'H' Poste Italiane SpA Powszechny Zaklad Ubezpieczen S.A. Qifu Technology, Inc. Samsung Fire & Marine	71,160 7,032 47,500 22,400 11,833 60,614 501,000 396,000 29,980 34,735 6,062	2,919 93 421 540 3,722 154 471 341 418 96	0.01 0.44 0.01 0.06 0.08 0.56 0.02 0.07 0.05 0.06 0.01	Brenntag SE Budimex S.A. Builders FirstSource, Inc. (d) Bunzl PLC Carlisle Cos., Inc. Caterpillar, Inc. (d) China Railway Group Ltd. 'A' Cie de Saint-Gobain S.A. COSCO SHIPPING Holdings Co. Ltd. 'A' COSCO Shipping Holdings Co. Ltd. 'H' CRRC Corp. Ltd. 'A' CRRC Corp. Ltd. 'H' Cummins, Inc. Daqin Railway Co. Ltd. 'A'	7,982 734 7,102 12,485 2,799 7,698 70,800 25,979 44,100 173,500 83,800 251,000 318 52,200	734 0.11 117 0.02 1,186 0.18 507 0.08 874 0.13 2,276 0.34 57 0.01 1,917 0.29 60 0.01 174 0.03 62 0.01 111 0.02 76 0.01 53 0.01	Applied Materials, Inc. (d) ASE Technology Holding Co. Ltd. Asustek Computer, Inc. Autodesk, Inc. (d) Broadcom, Inc. Brother Industries Ltd. (d) Canon, Inc. Check Point Software Technologies Ltd. (d) Cisco Systems, Inc. (d) Compal Electronics, Inc. Dropbox, Inc. 'A' (d) F5, Inc. (d) Fortinet, Inc. (d) Foxconn Industrial Internet Co. Ltd. 'A' GoDaddy, Inc. 'A' (d)	11,375 176,000 36,000 12,268 2,520 13,300 57,400 5,372 171,256 240,000 14,896 790 35,222	771 573 2,987 2,813 212 1,473 821 8,652 311 439 141 2,062	0.11 0.09 0.45 0.42 0.03 0.22 0.12 1.29 0.05 0.07 0.02 0.31
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen New China Life Insurance Co. Ltd. 'H' ORIX Corp. (d) OTP Bank Nyrt PayPal Holdings, Inc. (d) People's Insurance Co. Group of China Ltd. 'H' PICC Property & Casualty Co. Ltd. 'H' Poste Italiane SpA Powszechny Zaklad Ubezpieczen S.A. Qifu Technology, Inc.	71,160 7,032 47,500 22,400 11,833 60,614 501,000 396,000 29,980 34,735	2,919 93 421 540 3,722 154 471 341 418 96	0.01 0.44 0.01 0.06 0.08 0.56 0.02 0.07 0.05 0.06	Brenntag SE Budimex S.A. Builders FirstSource, Inc. (d) Bunzl PLC Carlisle Cos., Inc. Caterpillar, Inc. (d) China Railway Group Ltd. 'A' Cie de Saint-Gobain S.A. COSCO SHIPPING Holdings Co. Ltd. 'A' COSCO Shipping Holdings Co. Ltd. 'H' CRRC Corp. Ltd. 'A' CRRC Corp. Ltd. 'H' Cummins, Inc. Daqin Railway Co. Ltd. 'A' Dassault Aviation S.A.	7,982 734 7,102 12,485 2,799 7,698 70,800 25,979 44,100 173,500 83,800 251,000 318 52,200 993	734 0.11 117 0.02 1,186 0.18 507 0.08 874 0.13 2,276 0.34 57 0.01 1,917 0.29 60 0.01 174 0.03 62 0.01 111 0.02 76 0.01 53 0.01 197 0.03	Applied Materials, Inc. (d) ASE Technology Holding Co. Ltd. Asustek Computer, Inc. Autodesk, Inc. (d) Broadcom, Inc. Brother Industries Ltd. (d) Canon, Inc. Check Point Software Technologies Ltd. (d) Cisco Systems, Inc. (d) Compal Electronics, Inc. Dropbox, Inc. 'A' (d) F5, Inc. (d) Fortinet, Inc. (d) Foxconn Industrial Internet Co. Ltd. 'A'	11,375 176,000 36,000 12,268 2,520 13,300 57,400 5,372 171,256 240,000 14,896 790 35,222 34,200	771 573 2,987 2,813 212 1,473 821 8,652 311 439 141 2,062 73 854	0.11 0.09 0.45 0.42 0.03 0.22 0.12 1.29 0.05 0.07 0.02 0.31

## Schedule of Investments PIMCO Balanced Income and Growth Fund (cont.)

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
HP, Inc.	30,263 \$	911	0.14	Nucor Corp.	14,420 \$	2,510	0.37	REAL ESTATE INVEST	MENT TRUS	rs	
Intel Corp.	23,150	1,163	0.17	Packaging Corporation	054	455	0.00	Fibra Uno Administracio			
Juniper Networks, Inc.	18,460	544	0.08	of America	954	155	0.02	S.A. de C.V.	168,300	\$ 304	0.04
KLA Corp.	5,384	3,130	0.47	Reliance Steel & Aluminum Co.	3,375	944	0.14		PAR (000S)		
Lam Research Corp.	1,666	1,305	0.19	Steel Dynamics, Inc.	8,886	1,050	0.14	SHORT-TERM INSTRU	(,		
Lite-On Technology Corp.	116,000	440	0.07	Wanhua Chemical Group	0,000	1,030	0.10	ARGENTINA TREASUR			
Logitech International S.A.	9,436	897	0.13	Co. Ltd. 'A'	10,800	117	0.02	(38.356)% due	I DILLO		
MediaTek, Inc. (d)	87,000	2,873	0.43		_	9,814	1.46	20/05/2024 (e)(f)	ARS 9,549	15	0.00
Microchip Technology, Inc.	3,590	324	0.05						DULG		
Microsoft Corp. (d)	39,364	14,802	2.21	REAL ESTATE				HUNGARY TREASURY	BILLS		
NetApp, Inc. (d)	11,774	1,038	0.15	Aldar Properties PJSC	221,134	322	0.05	0.000% due 04/01/2024 (e)(f)	HUF 387,000	1.118	0.17
Novatek Microelectronics Corp.	33.000	555	0.08	<b>Emaar Properties PJSC</b>	380,492	821	0.12	* ****	1101 307,000	1,110	0.17
NXP Semiconductors NV	14,909	3.424	0.51		_	1,143	0.17	U.S. TREASURY BILLS			
Oracle Corp. Japan (d)	2,200	169	0.03	LITUITIES				5.371% due	\$ 14,900	14.881	2.22
Otsuka Corp.	6,600	272	0.04	UTILITIES				11/01/2024 (e)(f) 5.371% due	\$ 14,900	14,001	2.22
Pegatron Corp.	74,000	210	0.03	Canadian Utilities Ltd. 'A'	7,525	182	0.03	29/02/2024 (e)(f)(k)	3,600	3,569	0.53
Qorvo, Inc. (d)	5,661	637	0.09	Centrica PLC	299,277	537	0.08	5.371% due	1 000	000	0.15
QUALCOMM, Inc.	53,894	7,795	1.16	CEZ A/S	9,364	402	0.06	29/02/2024 (e)(f) 5.378% due	1,000	992	0.15
Quanta Computer, Inc.	10,000	73	0.01	CGN Power Co. Ltd. 'H'	609,000	159	0.02	29/02/2024 (e)(f)	700	694	0.10
Realtek Semiconductor Corp.	28,000	429	0.06	CLP Holdings Ltd.	95,500	789	0.12	5.382% due			
Renesas Electronics Corp. (d)	33,400	597	0.09	CPFL Energia S.A.	13,200	105	0.02	11/01/2024 (e)(f) 5.385% due	6,000	5,992	0.90
SAP SE	21,262	3,275	0.49	E.ON SE	128,833	1,732	0.26	22/02/2024 (e)(f)	800	794	0.12
SCSK Corp. (d)	5.200	103	0.02	Endesa S.A.	18,227	372	0.05	5.394% due	= 400		
Shenzhen Transsion Holdings	,			Enel Americas S.A. (d)	1,230,210	137	0.02	23/01/2024 (e)(f) 5.394% due	5,400	5,383	0.80
Co. Ltd. 'A'	2,769	54	0.01	Enel SpA (d)	472,072	3,515	0.52	25/01/2024 (e)(f)	700	698	0.10
Skyworks Solutions, Inc.	9,136	1,027	0.15	Kansai Electric Power Co.,	40,400	536	0.08	5.427% due			
STMicroelectronics NV (d)	36,578	1,836	0.27	Inc. (d) Kunlun Energy Co. Ltd.	224,000	202	0.08	26/03/2024 (e)(f)	5,700	5,631	0.84
Taiwan Semiconductor				PGE Polska Grupa	224,000	202	0.03			38,634	5.76
Manufacturing Co. Ltd. (d)	322,000	6,173	0.92	Energetyczna S.A. (d)	51,572	114	0.02	Total Short-Term Instrume	nts	39,767	5.93
Tokyo Electron Ltd. (d)	1,800	320	0.05	Sembcorp Industries Ltd.	51,300	206	0.03	Total Transferable Secur	rities	\$ 767,569	114 54
Tongwei Co. Ltd. 'A'	15,500	55	0.01	Vistra Corp.	16,753	645	0.10	Total Transferable Secul		<del>+ 101 303</del>	111131
Trend Micro, Inc.	7,800	416	0.06		.,	9,633	1.44	INIVESTMENT FUNDS	SHARES		
United Microelectronics Corp.		1,099	0.16		-	386,849		INVESTMENT FUNDS			
VeriSign, Inc. (d)	4,625	953	0.14		-	300,013	57175	COLLECTIVE INVESTM	ENT SCHEMES		
	_	97,844	14.60	PREFERRED SECURITIES				PIMCO Funds: Global			
MATERIALS				Bancolombia S.A.				Investors Series plc - PIMCO Capital			
Baoshan Iron & Steel Co.				0.000%	26,335	203	0.03	Securities Fund (i)	0	0	0.00
Ltd. 'A'	76,700	64	0.01	Cia Energetica de Minas Ge				PIMCO Select Funds			
BlueScope Steel Ltd.	9,857	157	0.02	0.000%	79,900	190	0.03	plc - PIMCO US Dollar Short-			
CRH PLC	18,420	1,268	0.19	Nationwide Building Society 10.250%	y 1,490	247	0.04	Term Floating			
Heidelberg Materials AG	7,864	703	0.11	Petroleo Brasileiro S.A.	1,490	247	0.04	NAV Fund (i)	88,444	881	0.13
Holcim AG	29,905	2,347	0.35	0.000%	273,400	2,086	0.31			881	0.13
LyondellBasell Industries						2,726	0.41	Total Investment Funds		\$ 881	0.13
NV 'A'	5,250	499	0.07			,		iotal investment funds		φ 001	0.13

### REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Agreement Proceeds to be Received(1)	% of Net Assets
DEU	5.420%	29/12/2023	02/01/2024	\$ 9,600	U.S. Treasury Bonds 3.750% due 15/08/2041	\$ (9,824)	\$ 9,600	\$ 9,606	1.43
FICC	2.600	29/12/2023	02/01/2024	2,484	U.S. Treasury Notes 4.875% due 30/11/2025	(2,534)	2,484	2,485	0.37
SSB	2.600	29/12/2023	02/01/2024	520	U.S. Treasury Notes 0.250% due 31/10/2025	(530)	520	520	0.08
Total Repurcha	ase Agreeme	ents				\$ (12,888)	\$ 12,604	\$ 12,611	1.88

<sup>(1)</sup> Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

<sup>\*</sup> A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond March Futures	Long	03/2024	10	\$ 18	0.00
CAC 40 Index January Futures	Short	01/2024	10	6	0.00
E-mini S&P 500 Index March Futures	Long	03/2024	1	(1)	0.00

				Unrealised	
		Expiration	# of	Appreciation/	% of
Description	Туре	Month	Contracts	(Depreciation)	Net Assets
Euro STOXX 50 March Futures	Short	03/2024	19	\$ 6	0.00
FTSE 100 Index March Futures	Short	03/2024	3	(6)	0.00
FTSE China A50 Index January Futures	Long	01/2024	82	23	0.00
FTSE/JSE Index March Futures	Long	03/2024	1	0	0.00
IBEX 35 January Futures	Long	01/2024	3	(1)	0.00
Mini MSCI Emerging Markets Index March Futures	Short	03/2024	7	(17)	0.00
MSCI Singapore Index January Futures	Short	01/2024	46	(47)	(0.01)
OMXS30 Index January Futures	Long	01/2024	12	0	0.00
S&P CNX Nifty Index January Futures	Long	01/2024	7	3	0.00
S&P/Toronto Stock Exchange 60 March Futures	Short	03/2024	7	(35)	(0.01)
SPI 200 Index March Futures	Short	03/2024	19	(54)	(0.01)
Topix Index March Futures	Short	03/2024	8	(4)	0.00
U.S. Treasury 10-Year Note March Futures	Short	03/2024	7	(25)	0.00
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	53	(305)	(0.04)
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	48	429	0.07
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	42	(476)	(0.07)
WIG20 Index March Futures	Short	03/2024	8	1	0.00
				\$ (485)	(0.07)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (485)	(0.07)

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

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(1)					
Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Crossover 40 5-Year Index	(5.000)%	20/12/2028	€ 1,220	\$ (39)	(0.01)
iTraxx Europe Main 39 5-Year Index	(1.000)	20/06/2028	1,980	(10)	0.00
iTraxx Europe Main 40 5-Year Index	(1.000)	20/12/2028	3,000	(15)	0.00
				\$ (64)	(0.01)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(2)					
_Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-41 5-Year Index	5.000%	20/12/2028	\$ 168	\$ 2	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	350	0	0.00
				\$ 2	0.00

INTEREST	RATE SWAPS						
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets	
Pay <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS	4.500%	20/03/2034	£ 1,100	\$ 59	0.01	
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	¥ 690,000	(17)	0.00	
Receive(4)	1-Day JPY-MUTKCALM Compounded-OIS	0.125	12/10/2024	18,020,000	(18)	0.00	
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.450	15/12/2051	300,000	6	0.00	
Receive(4)	1-Day JPY-MUTKCALM Compounded-OIS	1.000	21/03/2034	594,200	(57)	(0.01)	
Receive	1-Day USD-SOFR Compounded-OIS	0.250	16/03/2024	\$ 14,500	509	0.08	
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2029	800	(8)	0.00	
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	14,300	(300)	(0.04)	
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	3,100	(186)	(0.03)	
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	4,000	248	0.04	
Receive	1-Day USD-SOFR Compounded-OIS	2.385	08/06/2032	6,100	(150)	(0.02)	
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	7,400	(605)	(0.09)	
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	5,100	(175)	(0.03)	
Receive(4)	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	23,920	(1,116)	(0.17)	
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	12,900	(177)	(0.03)	
Pay <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.250	20/03/2034	2,200	60	0.01	
Pay <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.308	21/02/2029	21,700	561	0.08	
Pay <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.500	02/04/2026	50,600	566	0.08	
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	26,600	(917)	(0.14)	
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	27,240	(1,295)	(0.19)	
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	19,140	683	0.10	
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	1,600	29	0.00	
Receive	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	43,100	8	0.00	
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	6,200	109	0.02	
Receive(4)	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	4,000	(8)	0.00	
Pay <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2036	10,100	17	0.00	
Pay	1-Day USD-SOFR Compounded-OIS	3.760	23/08/2033	7,135	303	0.04	
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	4,504	52	0.01	
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	1,817	53	0.01	

#### Schedule of Investments PIMCO Balanced Income and Growth Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	3.800%	30/08/2033	\$ 4,300	\$ 185	0.03
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	475	50	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	52,120	511	0.08
Receive(4)	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2031	13,800	(301)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	1,700	(83)	(0.01)
Receive(4)	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	7,600	(205)	(0.03)
Pay	1-Year BRL-CDI	11.604	04/01/2027	BRL 27,900	84	0.01
Pay <sup>(4)</sup>	3-Month CAD-CAONREPO Compounded-OIS	3.250	20/03/2034	CAD 600	20	0.00
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	€ 1,100	48	0.01
Pay	28-Day MXN-TIIE	8.700	05/11/2027	MXN 63,500	45	0.01
					\$ (1,412)	(0.21)
Total Centr	ally Cleared Financial Derivative Instruments				\$ (1,474)	(0.22)

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### **WRITTEN OPTIONS**

INFLATION-C	APPED OPTIONS							
Counterparty	Description	Initial Index	Floating Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
GLM	Cap - OTC CPALEMU \$	100.151	Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0	22/06/2035	8,200	\$ (253)	\$ (275)	(0.04)
JPM	Cap - OTC CPURNSA	234.781	Maximum of [(Final Index/Initial Index - 1) - 4.000%] or 0	16/05/2024	1,500	0	0	0.00
						\$ (253)	\$ (275)	(0.04)

(1) Notional Amount represents the number of contracts.

### CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST MYC SAL	CMBX.NA.AAA.10 Index CMBX.NA.AAA.10 Index CMBX.NA.AAA.12 Index	0.500% 0.500 0.500	17/11/2059 17/11/2059 17/08/2061	\$ 2,900 12,200 2,200	\$ (9) (40) (22)	\$ 9 39 13	\$ 0 (1) (9)	0.00 0.00 0.00
					\$ (71)	\$ 61	\$ (10)	0.00

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

	S ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate		otional mount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
CBK	Receive	NDUEACWF Index	35,000	1-Month USD-LIBOR							
				plus a specified spread	\$	13,584	05/06/2024	\$ 0	\$ (34)	\$ (34	) (0.01)
MEI	Receive	BOVESPA Index	23	0.000%	BRL	2,984	14/02/2024	0	28	28	0.01
MYI	Pay	KOSPI2 Index	3,500,000	0.000	KRW	1,179,290	14/03/2024	0	(70)	(70	) (0.01)
	Pay	SET 50 Index	16,200	0.000	THB	14,050	28/03/2024	0	(3)	(3	0.00
	Receive	NDUEACWF Index	1	1-Month USD-LIBOR							
				plus a specified spread	\$	41,539	27/11/2024	0	(188)	(188	) (0.03)
								\$ 0	\$ (267)	\$ (267	) (0.04)

## FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 14,630	\$ 9,678	\$ 0	\$ (307)	\$ (307)	(0.05)
	01/2024 01/2024	\$ 4,285 6,260	AUD 6,471 ¥ 914,500	131 231	0	131 231	0.02 0.04
	01/2024	459	NZD 746	13	0	13	0.00
	03/2024 03/2024	CNH 25,240 \$ 634	\$ 3,502 NZD 1,000	0	(63) (1)	(63) (1)	(0.01) 0.00
BOA	01/2024	COP 33,623,954	\$ 8,370	3	(302)	(299)	(0.04)
	01/2024 01/2024	PLN 3,200 \$ 8,780	814 COP 33,623,954	0 7	0 (118)	0 (111)	0.00 (0.02)
	01/2024	9,488	¥ 1,400,143	451	0	451	0.07
	02/2024 02/2024	CNY 2,319 \$ 888	\$ 321 CNY 6,274	0 1	(7) 0	(7) 1	0.00 0.00
	03/2024	CNH 35,524	\$ 4,905	0	(113)	(113)	(0.02)
	03/2024 03/2024	COP 32,820,935 INR 82,329	8,457 984	114 0	0 (3)	114 (3)	0.02 0.00
	03/2024	\$ 207	COP 803,020	0	(3)	(3)	0.00
	03/2024 03/2024	100 106	IDR 1,539,470 INR 8,885	0	0	0	0.00 0.00
	03/2024	200	KRW 257,654	1	0	1	0.00
DDC	03/2024	100	MXN 1,718	0	0	0	0.00
BPS	01/2024 01/2024	AUD 86 BRL 40,598	\$ 57 8,322	0	(2) (36)	(2) (36)	0.00 (0.01)
	01/2024	€ 3,887	4,254	0	(41)	(41)	(0.01)
	01/2024 01/2024	HUF 44,927 ¥ 34,200	128 237	0	(2) (6)	(2) (6)	0.00 0.00
	01/2024	NZD 1,323	814	0	(24)	(24)	0.00
	01/2024 01/2024	\$ 3,709 22	AUD 5,505 CAD 30	48 1	0	48 1	0.01 0.00
	01/2024	946	€ 865	9	0	9	0.00
	01/2024 01/2024	1,627 238	£ 1,288 HUF 82,910	15 0	0	15 0	0.00 0.00
	01/2024	4,222	¥ 608,900	100	0	100	0.02
	01/2024 01/2024	4,810 ZAR 12,778	ZAR 89,087 \$ 689	53 0	0 (8)	53 (8)	0.01 0.00
	02/2024	\$ 8,322	BRL 40,771	58	0	58	0.01
	02/2024 02/2024	1,576 314	CNY 11,189 TWD 9,990	8 13	0	8 13	0.00 0.00
	03/2024	CNH 24,585	\$ 3,416	0	(56)	(56)	(0.01)
	03/2024	INR 285,968	3,419 10	0	(8) 0	(8) 0	0.00
	03/2024 03/2024	NOK 103 TWD 41,710	1,324	0	(48)	(48)	0.00 (0.01)
	03/2024	\$ 911	CAD 1,200	0	0	0	0.00
	03/2024 03/2024	24,010 369	CNH 170,117 INR 30,862	18 1	0	18 1	0.00 0.00
	03/2024	270	SEK 2,677	0	(4)	(4)	0.00
BRC	06/2024 01/2024	172 BRL 11	KRW 224,972 \$ 2	4 0	0	4 0	0.00 0.00
	01/2024	CHF 4,216	4,875	0	(137)	(137)	(0.02)
	01/2024 01/2024	DKK 340 PLN 1,225	50 280	0	(1) (31)	(1) (31)	0.00 0.00
	01/2024	\$ 588	CAD 799	19	0	19	0.00
	01/2024 01/2024	5,522 410	CHF 4,798 € 378	182 8	0	182 8	0.02 0.00
	01/2024	19	£ 15	0	0	0	0.00
	01/2024 01/2024	429 166	NOK 4,620 PLN 661	26 2	0	26 2	0.00 0.00
	03/2024	CNY 107	\$ 15	0	0	0	0.00
	03/2024 03/2024	SGD 52 \$ 3,026	40 CLP 2,636,590	0	0 (18)	0 (18)	0.00 0.00
	03/2024	200	HUF 70,620	2	0	2	0.00
	03/2024 03/2024	100 1	ILS 362 THB 22	1	0	1 0	0.00 0.00
	03/2024	132	TRY 4,128	0	(2)	(2)	0.00
	04/2024 06/2024	1,621 178	52,085	0 4	(23) 0	(23) 4	0.00 0.00
CBK	01/2024	AUD 152	KRW 231,887 \$ 103	0	(1)	(1)	0.00
	01/2024	CAD 5,475	4,092	0	(61)	(61)	(0.01)
	01/2024 01/2024	£ 2,892 HUF 2,065,993	3,675 5,721	0 7	(12) (247)	(12) (240)	0.00 (0.04)
	01/2024	MXN 19,693	1,072	0	(86)	(86)	(0.01)
	01/2024 01/2024	PLN 5,954 SEK 30	1,357 3	0	(157) 0	(157) 0	(0.02) 0.00
	01/2024	\$ 451	CAD 604	7	0	7	0.00
	01/2024 01/2024	784 29	£ 617 ¥ 4,100	3	0	3 0	0.00 0.00
	01/2024	118	MXN 2,109	6	0	6	0.00
	01/2024 01/2024	130 3	NOK 1,400 PLN 12	7 0	0	7 0	0.00 0.00
	01/2024	101	SEK 1,055	4	0	4	0.00
	01/2024 02/2024	ZAR 7,744 \$ 192	\$ 412 CNY 1,388	0 5	(12) 0	(12) 5	0.00 0.00
	0212027	Ψ 1 <i>3</i> 2	1,500	J	U	J	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024	BRL 2,610	\$ 531	\$ 0	\$ (3)	\$ (3)	0.00
	03/2024 03/2024	CAD 300 PEN 211	225 56	0	(3) (1)	(3) (1)	0.00 0.00
	03/2024	PLN 1,888	475 BRL 831	0 2	(4) 0	(4)	0.00
	03/2024 03/2024	\$ 168 537	BRL 831 IDR 8,359,975	2 5	0	2 5	0.00 0.00
	03/2024 03/2024	451 100	ILS 1,641 PEN 377	6 1	0	6 1	0.00 0.00
	06/2024	KRW 322,966	\$ 251	0	(2)	(2)	0.00
DUB	01/2024 01/2024	NOK 38,810 PLN 1,183	3,625 300	0	(197) 0	(197) 0	(0.03) 0.00
	01/2024	\$ 252	PLN 1,000	2	0	2	0.00
	03/2024 03/2024	BRL 832 CNH 16,907	\$ 168 2,346	0	(3) (42)	(3) (42)	0.00 (0.01)
	03/2024	\$ 100	BRL 487	0	(1)	(1)	0.00
	03/2024 06/2024	760 KRW 100,984	SGD 1,005 \$ 78	5 0	0 (2)	5 (2)	0.00 0.00
	06/2024	\$ 193	KRW 250,690	4	0	4	0.00
FAR	01/2024 03/2024	CAD 55 \$ 100	\$ 41 THB 3,409	0	(1) 0	(1) 1	0.00 0.00
GLM	01/2024	MXN 14,741	\$ 840	0	(26)	(26)	0.00
	01/2024 01/2024	NZD 1,186 \$ 167	739 BRL 821	0 2	(11) 0	(11) 2	0.00 0.00
	01/2024	11,920	CAD 16,198	366	0	366	0.06
	01/2024 01/2024	1 4,132	MXN 17 NOK 42,795	0 82	0	0 82	0.00
	01/2024	249	NOK 42,795 NZD 400	4	0	4	0.01 0.00
	01/2024 03/2024	ZAR 384 CNH 10,993	\$ 21 1,524	0	0 (29)	0 (29)	0.00 0.00
	03/2024	CNH 10,993 IDR 25,651,298	1,628	0	(36)	(36)	(0.01)
	03/2024	PHP 220 \$ 892	4	0	0	0	0.00
	03/2024 03/2024	\$ 892 600	AUD 1,300 THB 20,758	12	(3) 0	(3) 12	0.00 0.00
IDM	03/2024	16	TRY 515	0	0	0	0.00
JPM	01/2024 01/2024	HUF 468,820 \$ 4,917	\$ 1,295 BRL 24,775	0 183	(58) 0	(58) 183	(0.01) 0.03
	01/2024	622	MXN 10,698	6	0	6	0.00
	02/2024 02/2024	CNY 3,940 \$ 7,493	\$ 542 INR 625,952	0 15	(16) 0	(16) 15	0.00 0.00
	02/2024	800 6NV 12.627	TRY 24,409	0	(4)	(4)	0.00
	03/2024 03/2024	CNY 13,627 IDR 128,916	\$ 1,920 8	0	(16) 0	(16) 0	0.00 0.00
	03/2024	INR 85,713	1,025	0	(2)	(2)	0.00
	03/2024 03/2024	\$ 111 200	INR 9,250 PLN 791	0	0	0 1	0.00 0.00
	03/2024	485	TWD 15,080	11	0	11	0.00
	06/2024 06/2024	KRW 260,464 \$ 173	\$ 199 KRW 223,934	0 3	(5) 0	(5) 3	0.00 0.00
MBC	01/2024	€ 3,019	\$ 3,267	0	(69)	(69)	(0.01)
	01/2024 01/2024	HUF 72,257 ¥ 9,100	205 64	0	(3) (1)	(3) (1)	0.00 0.00
	01/2024	\$ 1,758	AUD 2,651	52	0	52	0.01
	01/2024 01/2024	47,083 4,117	€ 42,823 £ 3,246	232 21	0	232 21	0.03 0.00
	01/2024	3,220	HUF 1,181,199	184	0	184	0.03
	01/2024 03/2024	1,802 IDR 157,101	ZAR 34,446 \$ 10	79 0	0	79 0	0.01 0.00
	03/2024	NZD 200	125	0	(1)	(1)	0.00
	03/2024 03/2024	PHP 1,177 \$ 674	21 PHP 37,737	0 7	0	0 7	0.00 0.00
MYI	01/2024	CAD 9,816	\$ 7,222	0	(223)	(223)	(0.03)
	01/2024 01/2024	€ 7 £ 2	8	0	0	0 0	0.00 0.00
	01/2024	HUF 14,285	41	0	(1)	(1)	0.00
	01/2024 01/2024	MYR 469 PLN 200	100 50	0	(2) (1)	(2) (1)	0.00 0.00
	01/2024	\$ 150 28	€ 136	0	(1)	(1)	0.00 0.00
	01/2024 01/2024	3,608	£ 22 ¥ 531,866	167	0	167	0.00
	01/2024	1,021	MYR 4,765	17	0	17	0.00
	01/2024 01/2024	515 ZAR 84,901	ZAR 9,467 \$ 4,535	2	0 (103)	2 (103)	0.00 (0.01)
	02/2024	\$ 925	CNY 6,552	3	0	3	0.00
	03/2024 03/2024	CNH 24,085 \$ 1,538	\$ 3,340 BRL 7,662	0 30	(62) 0	(62) 30	(0.01) 0.00
	03/2024	3,614	IDR 55,629,663	0	(4)	(4)	0.00
	03/2024 03/2024	100 336	MYR 459 NOK 3,388	0	0 (2)	0 (2)	0.00 0.00
	06/2024	KRW 58,071	\$ 45	0	(1)	(1)	0.00
RBC	06/2024 01/2024	\$ 70 BRL 1,310	KRW 90,573 \$ 266	1 0	0 (4)	1 (4)	0.00 0.00
	01/2024	MXN 1,987	115	0	(2)	(2)	0.00

01/2024 \$ 2,720 MXN 46,681 \$ 24 \$ 0 \$ 24 0.00 03/2024 100 CLP 88,690 1 0 0 1 0 0.00 03/2024 480 IDR 7,397,880 0 0 0 0 0 0 0.00 03/2024 MXN 21 \$ 1 0 0 0 0 0 0.00 04/2024 MXN 21 \$ 1 0 0 0 0 0 0 0.00  YL 01/2024 \$ 46,434 \$ 50,859 0 0 (447) (447) (0.07) 01/2024 \$ 20 £ 16 0 0 0 0 0 0.00 03/2024 384 300 0 0 (11) (11) 0.00 03/2024 384 300 0 0 (11) (11) 0.00 03/2024 37 ¥ 5,530 1 0 0 1 0 1 0.00 0X 01/2024 AUD 100 \$ 68 0 0 (1) (1) (1) 0.00 03/2024 AUD 100 \$ 68 0 0 (1) (1) (1) 0.00 03/2024 AUD 100 \$ 68 0 0 (1) (1) (1) 0.00 03/2024 INR 194,978 2,331 0 (5) (5) (5) (5) 0.00 03/2024 INR 194,978 2,331 0 (5) (5) (5) (5) 0.00 03/2024 W4 44,939 317 0 (5) (5) (5) (5) 0.00 03/2024 W4 44,939 317 0 (5) (5) (5) (5) 0.00 03/2024 W4 44,939 317 0 (5) (5) (5) (5) 03/2024 W4 44,939 317 0 (5) (5) (5) (5) 03/2024 W4 44,939 317 0 (5) (5) (5) 0.00 03/2024 W4 44,939 317 0 (5) (5) (5) 0.00 03/2024 W4 44,939 317 0 (5) (5) (5) 0.00 03/2024 W4 44,939 317 0 (5) (5) (5) (5) 03/2024 W4 44,939 317 0 (5) (5) (5) (5) 03/2024 W4 44,939 317 0 (5) (5) (5) (5) 03/2024 W5 4,978 2,984 0 (27) (27) (27) 0.00 03/2024 S822 HKD 6,879 0 0 0 0 0 0 0.00 03/2024 S822 HKD 6,879 0 0 0 0 0 0 0.00 03/2024 S82 HKD 6,879 0 0 0 0 0 0 0.00 03/2024 BRL 1,633 \$ 333 0 0 (3) (3) (3) 0.00 05 06 01/2024 BRL 1,633 \$ 333 0 0 (3) (3) (3) 0.00 07 08 01/2024 BRL 1,633 \$ 333 0 0 (3) (3) (3) (0.00 08 01/2024 BRL 1,633 \$ 333 0 0 (3) (3) (3) (0.00 08 01/2024 BRL 1,633 \$ 333 0 0 (3) (3) (3) (0.00 09 01/2024 BRL 1,633 \$ 333 0 0 (3) (3) (3) (0.00 09 01/2024 BRL 1,633 BRL 17,957 84 0 84 0.01 01/2024 S,5,613 BRL 17,957 84 0 84 0.01 01/2024 S,613 BRL 17,957 84 0 0 84 0.01 01/2024 S,613 BRL 17,957 84 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Settlement	Currency to	Currency to	Unrealised	Unrealised	Net Unrealised Appreciation/	% of
03/2024	Counterparty	Month		be Received		(Depreciation)		Net Assets
03/2024				.,	\$ 24		\$ 24	
NAME								
Name								
YL 01/2024						-		
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OR 03/2024 200 SGD 263 0 0 0 0 0.00 OR 01/2024 3,660 ¥ 536,910 151 0 151 0.02 03/2024 CNH 11,436 \$ 1,584 0 (31) (31) 0.00 03/2024 \$ 100 ZAR 1,850 1 0 1 0 1 0.00 AG 01/2024 CAD 799 \$ 591 0 (15) (15) (15) 0.00 01/2024 € 3,497 3,806 0 (57) (57) (57) (0.01) 01/2024 £ 2,816 3,564 0 (26) (26) 0.00 01/2024 HUF 1,360 4 0 (26) (26) (26) 0.00 01/2024 ¥ 11,478,400 77,980 0 (3,613) (3,613) (0.54) 01/2024 \$ 1,032 AUD 1,558 32 0 32 0.01 01/2024 \$ 1,032 AUD 1,558 32 0 32 0.01 01/2024 \$ 1,032 AUD 1,558 32 0 32 0.01 01/2024 \$ 1,032 AUD 1,558 32 0 32 0.01 01/2024 \$ 1,032 AUD 1,558 32 0 32 0.01 01/2024 \$ 1,032 AUD 3,564 1 0 0 1 0 0 1 0.00 01/2024 \$ 1,032 AUD 3,558 32 0 32 0.01 01/2024 \$ 1,032 AUD 3,558 32 0 32 0.01 01/2024 \$ 1,032 AUD 3,558 32 0 32 0.01 01/2024 \$ 1,032 AUD 3,558 32 0 32 0.01 01/2024 \$ 1,032 AUD 3,558 32 0 32 0.01 01/2024 \$ 1,032 AUD 3,558 32 0 32 0.01 01/2024 \$ 3,003 HUF 1,053,015 31 0 31 0.01 01/2024 \$ 3,003 HUF 1,053,015 31 0 31 0.01 01/2024 \$ 56,559 \$ 8 0 8 0.00 01/2024 ZAR 125,207 \$ 6,559 8 0 (278) (278) (0.04) 03/2024 CZK 80,572 3,619 22 0 32 0.00 03/2024 \$ 352 CHF 296 3 0 3 0 3 0.00								
OR       01/2024       3,660       ¥ 536,910       151       0       151       0.02         03/2024       CNH       11,436       \$ 1,584       0       (31)       (31)       0.00         AG       01/2024       \$ 100       ZAR       1,850       1       0       1       0.00         AG       01/2024       CAD       799       \$ 591       0       (15)       (15)       0.00         01/2024       €       3,497       3,806       0       (57)       (57)       (0.01)         01/2024       £       2,816       3,564       0       (26)       (26)       0.00         01/2024       HUF       1,360       4       0       0       0       0       0         01/2024       ¥       11,478,400       77,980       0       (3,613)       (3,613)       (0.54)         01/2024       \$       1,032       AUD       1,558       32       0       32       0.01         01/2024       \$       1,032       AUD       1,558       32       0       3       0       1       0.00         01/2024       \$       3,003       HUF       1,053,015       31 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
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01/2024					'		·	
01/2024         £         2,816         3,564         0         (26)         (26)         0.00           01/2024         HUF         1,360         4         0         0         0         0         0.00           01/2024         ¥         11,478,400         77,980         0         (3,613)         (3,613)         (0.54)           01/2024         \$         1,032         AUD         1,558         32         0         32         0.01           01/2024         \$         103         £         81         1         0         1         0.00           01/2024         3,003         HUF         1,053,015         31         0         31         0.01           01/2024         56,559         ¥         8,387,000         3,092         0         3,092         0.46           01/2024         627         SEK         6,395         8         0         8         0.00           01/2024         ZAR         125,207         \$         6,559         0         (278)         (278)         (0.04)           03/2024         CZK         80,572         3,619         22         0         22         0.00           03/2	UAG			7				
01/2024         HUF         1,360         4         0         0         0         0         0.00           01/2024         ¥ 11,478,400         77,980         0         (3,613)         (3,613)         (0.54)           01/2024         \$ 1,032         AUD         1,558         32         0         32         0.01           01/2024         \$ 103         £         81         1         0         1         0.00           01/2024         \$ 3,003         HUF 1,053,015         31         0         31         0.01           01/2024         \$ 56,559         \$ 8,387,000         3,092         0         3,092         0.46           01/2024         \$ 627         \$ 5K         6,395         8         0         8         0.00           01/2024         \$ ZAR         125,207         \$ 6,559         0         (278)         (278)         (0.04)           03/2024         \$ ZK         80,572         3,619         22         0         22         0.00           03/2024         \$ 352         CHF         296         3         0         3         0.00								
01/2024         ¥ 11,478,400         77,980         0         (3,613)         (3,613)         (0.54)           01/2024         \$ 1,032         AUD         1,558         32         0         32         0.01           01/2024         \$ 103         £ 81         1         0         1         0.00           01/2024         \$ 3,003         HUF 1,053,015         31         0         31         0.01           01/2024         \$ 56,559         ¥ 8,387,000         3,092         0         3,092         0.46           01/2024         \$ 627         \$ 5 K         6,395         8         0         8         0.00           01/2024         \$ ZAR         \$ 125,207         \$ 6,559         0         (278)         (278)         (0.04)           03/2024         \$ ZK         \$ 352         CHF         296         3         0         3         0.00			,	3,564				
01/2024       \$ 1,032       AUD 1,558       32       0       32       0.01         01/2024       103       £ 81       1       0       1       0.00         01/2024       3,003       HUF 1,053,015       31       0       31       0.01         01/2024       56,559       ¥ 8,387,000       3,092       0       3,092       0.40         01/2024       627       5EK 6,395       8       0       8       0.00         01/2024       ZAR 125,207       \$ 6,559       0       (278)       (278)       (0.04)         03/2024       CZK 80,572       3,619       22       0       22       0.00         03/2024       \$ 352       CHF 296       3       0       3       0.00								
01/2024       103       £       81       1       0       1       0.00         01/2024       3,003       HUF 1,053,015       31       0       31       0.01         01/2024       56,559       ¥ 8,387,000       3,092       0       3,092       0.46         01/2024       627       SEK 6,395       8       0       8       0.00         01/2024       ZAR 125,207       \$ 6,559       0       (278)       (278)       (0.04)         03/2024       CZK 80,572       3,619       22       0       22       0.00         03/2024       \$ 352       CHF 296       3       0       3       0.00								
01/2024       3,003       HUF 1,053,015       31       0       31       0.01         01/2024       56,559       ¥ 8,387,000       3,092       0       3,092       0.46         01/2024       627       SEK 6,395       8       0       8       0.00         01/2024       ZAR 125,207       \$ 6,559       0       (278)       (278)       (0.04)         03/2024       CZK 80,572       3,619       22       0       22       0.00         03/2024       \$ 352       CHF 296       3       0       3       0.00								
01/2024       56,559       ¥ 8,387,000       3,092       0       3,092       0.46         01/2024       627       SEK 6,395       8       0       8       0.00         01/2024       ZAR 125,207       \$ 6,559       0       (278)       (278)       (0.04)         03/2024       CZK 80,572       3,619       22       0       22       0.00         03/2024       \$ 352       CHF 296       3       0       3       0.00								
01/2024       627       SEK       6,395       8       0       8       0.00         01/2024       ZAR       125,207       \$ 6,559       0       (278)       (278)       (0.04)         03/2024       CZK       80,572       3,619       22       0       22       0.00         03/2024       \$ 352       CHF       296       3       0       3       0.00								
01/2024       ZAR       125,207       \$ 6,559       0       (278)       (278)       (0.04)         03/2024       CZK       80,572       3,619       22       0       22       0.00         03/2024       \$ 352       CHF       296       3       0       3       0.00								
03/2024       CZK       80,572       3,619       22       0       22       0.00         03/2024       \$ 352       CHF       296       3       0       3       0.00								
03/2024 \$ 352 CHF 296 3 0 3 0.00								
\$ 6,541 \$ (7,538) \$ (997) (0.15)		03/2024	\$ 352	CHF 296	3	0	3	0.00
					\$ 6,541	\$ (7,538)	\$ (997)	(0.15)

## HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

	Settlement	Curre	ency to	Cur	rency to	Unrealised	Unrealised	Net Unrealised Appreciation/	% of
Counterparty	Month		elivered		Received	Appreciation	(Depreciation)	(Depreciation)	Net Assets
AZD	01/2024	AUD	3,987	\$	2,640	\$ 0	\$ (81)	\$ (81)	(0.01)
BOA	01/2024		603		399	0	(13)	(13)	0.00
	01/2024	£	317		403	0	(1)	(1)	0.00
	01/2024	INR	81,284		974	0	(3)	(3)	0.00
	01/2024	¥ 1	,113,484		7,546	0	(359)	(359)	(0.05)
	01/2024	NZD	402		245	0	(10)	(10)	0.00
	01/2024	\$	203	NOK	2,161	10	0	10	0.00
BPS	01/2024	BRL	6	\$	1	0	0	0	0.00
	01/2024	DKK	6,228		919	0	(4)	(4)	0.00
	01/2024	€	9,110		9,962	0	(103)	(103)	(0.02)
	01/2024	£	1,210		1,535	0	(8)	(8)	0.00
	01/2024	INR	299,879		3,593	0	(9)	(9)	0.00
	01/2024	¥	700,426		4,766	0	(206)	(206)	(0.03)
	01/2024	\$	25,279	€	23,168	321	0	321	0.05
	01/2024		525	¥	75,760	12	0	12	0.00
	02/2024		1	BRL	6	0	0	0	0.00
BRC	01/2024	THB	30,392	\$	864	0	(27)	(27)	(0.01)
	01/2024	\$	0	CHF	0	0	0	0	0.00
	01/2024		114,911	€	104,485	536	0	536	0.08
CBK	01/2024	CHF	216	\$	248	0	(9)	(9)	0.00
	01/2024	€	1,038		1,142	1	(6)	(5)	0.00
	01/2024	KRW 4	1,580,205		3,557	24	0	24	0.00
	01/2024	NOK	1		0	0	0	0	0.00
	01/2024	SEK	78		7	0	0	0	0.00

## Schedule of Investments PIMCO Balanced Income and Growth Fund (cont.)

	01/2024		be Received	Appreciation	(Depreciation)	(Depreciation)	% of Net Assets
		\$ 1,231	BRL 6,082	\$ 21	\$ 0	\$ 21	0.00
	01/2024	0	DKK 1	0	0	0	0.00
	01/2024	14	€ 13	0	0	0	0.00
	01/2024	869	MXN 14,723	1	0	1	0.00
	01/2024	49	NOK 523	3	0	3	0.00
	01/2024	ZAR 170	\$ 9	0	0	0	0.00
	02/2024	BRL 6,107	1,231	0	(24)	(24)	(0.01)
	02/2024	MXN 14,723	865	0	(1)	(1)	0.00
DUB	01/2024	SGD 68	52	0	0	0	0.00
FAR	01/2024	BRL 1,745	359	0	0	0	0.00
	02/2024	\$ 359	BRL 1,753	1	0	1	0.00
GLM	01/2024	CAD 10,853	\$ 7,986	0	(246)	(246)	(0.04)
	01/2024	CHF 5,890	6,721	0	(282)	(282)	(0.04)
	01/2024	CNY 24,294	3,440	8	0	8	0.00
	01/2024	CZK 10,186	460	4	0	4	0.00
	01/2024	DKK 8,250	1,217	0	(6)	(6)	0.00
	01/2024	HUF 147,527	421	0	(5)	(5)	0.00
	01/2024	ILS 791	212	0	(7)	(7)	0.00
	01/2024	MYR 3,173	681	0	(9)	(9)	0.00
	01/2024	PLN 2,257	565	0	(9)	(9)	0.00
	01/2024	\$ 164	CLP 144,422	2	0	2	0.00
	01/2024	683	MYR 3,173	8	0	8	0.00
	02/2024	CLP 144,422	\$ 163	0	(2)	(2)	0.00
	02/2024	MYR 3,173	684	0	(9)	(9)	0.00
IND	01/2024	\$ 15	CNY 104	0	0	0	0.00
JPM	01/2024	BRL 8,912	\$ 1,829	0	(5)	(5)	0.00
	01/2024	SGD 8	6	0	0	0	0.00
MBC	01/2024	AUD 2,643	1,752	0	(52)	(52)	(0.01)
	01/2024	CLP 144,422	165	0	(1)	(1)	0.00
	01/2024	€ 6,376	6,968	0	(77)	(77)	(0.01)
	01/2024	MXN 14,723	856	0	(13)	(13)	0.00
	01/2024	\$ 163	CAD 220	4	0	4	0.00
MYI	01/2024	¥ 422,974	\$ 2,869	0	(133)	(133)	(0.02)
	01/2024	PHP 30,830	556	0	0	0	0.00
	01/2024	SGD 1,069	802	0	(9)	(9)	0.00
	01/2024	\$ 154,486	€ 140,554	814	0	814	0.12
SCX	01/2024	CNY 194	\$ 27	0	0	0	0.00
	01/2024	HKD 60,661	7,767	0	(2)	(2)	0.00
	01/2024	SEK 26,930	2,593	0	(80)	(80)	(0.01)
	01/2024	TWD 137,090	4,407	0	(90)	(90)	(0.01)
	01/2024	\$ 2,034	CNY 14,493	13	0	13	0.00
SOG	01/2024	IDR 14,349,923	\$ 923	0	(8)	(8)	0.00
	01/2024	\$ 933	BRL 4,581	10	0	10	0.00
SSB	01/2024	3	KRW 3,930	0	0	0	0.00
UAG	01/2024	£ 6,574	\$ 8,320	0	(61)	(61)	(0.01)
	01/2024	NOK 3,686	346	0	(17)	(17)	0.00
	01/2024	\$ 154,605	€ 140,554	695	0	695	0.10
	01/2024	ZAR 10,717	\$ 578	0	(8)	(8)	0.00
				\$ 2,488	\$ (1,995)	\$ 493	0.07

As at 31 December 2023, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to Delivered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	AUD	8	\$	5	\$ 0	\$ 0	\$ 0	0.00
	01/2024	¥	1,275		9	0	(1)	(1)	0.00
	01/2024	\$	41	£	32	0	0	0	0.00
	01/2024		0	NZD	0	0	0	0	0.00
BPS	01/2024	DKK	8	\$	1	0	0	0	0.00
	01/2024	€	2		2	0	0	0	0.00
	01/2024	INR	468		6	0	0	0	0.00
	01/2024	¥	1,042		7	0	0	0	0.00
	01/2024	\$	34	£	27	0	0	0	0.00
BRC	01/2024	CHF	1	\$	1	0	0	0	0.00
	01/2024	HKD	6		1	0	0	0	0.00
	01/2024	¥	47		0	0	0	0	0.00
	01/2024	THB	42		1	0	0	0	0.00
	01/2024	\$	0	£	0	0	0	0	0.00
CBK	01/2024	£	2	\$	3	0	0	0	0.00
	01/2024	KRW	6,101		5	0	0	0	0.00
	01/2024	NOK	2		0	0	0	0	0.00
	01/2024	SEK	0		0	0	0	0	0.00
	01/2024	TWD	25		1	0	0	0	0.00
	01/2024	\$	2	BRL	11	0	0	0	0.00
	01/2024		6	£	5	0	0	0	0.00
	01/2024		1	MXN	16	0	0	0	0.00
	01/2024	ZAR	0	\$	0	0	0	0	0.00
	02/2024	BRL	11		2	0	0	0	0.00
	02/2024	MXN	16		1	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	01/2024	BRL 0	\$ 0	\$ 0	\$ 0	\$ 0	0.00
	02/2024	\$ 0	BRL 0	0	0	0	0.00
GLM	01/2024	CAD 12	\$ 9	0	0	0	0.00
	01/2024	CHF 7	7	0	0	0	0.00
	01/2024	CNY 12	2	0	0	0	0.00
	01/2024	CZK 2	0	0	0	0	0.00
	01/2024	HUF 48	0	0	0	0	0.00
	01/2024	ILS 3	1	0	0	0	0.00
	01/2024	MYR 3	1	0	0	0	0.00
	01/2024	PLN 3	1	0	0	0	0.00
	01/2024	\$ 0	CLP 120	0	0	0	0.00
	01/2024	1	MYR 3	0	0	0	0.00
	02/2024	CLP 120	\$ 0	0	0	0	0.00
	02/2024	MYR 3	1	0	0	0	0.00
JPM	01/2024	BRL 11	2	0	0	0	0.00
MBC	01/2024	CAD 2	1	0	0	0	0.00
	01/2024	CLP 120	0	0	0	0	0.00
	01/2024	£ 8	10	0	0	0	0.00
	01/2024	MXN 16	1	0	0	0	0.00
	01/2024	\$ 7	£ 6	0	0	0	0.00
MYI	01/2024	€ 24	\$ 27	0	0	0	0.00
	01/2024	£ 1	1	0	0	0	0.00
	01/2024	¥ 484	3	0	0	0	0.00
	01/2024	PHP 8	0	0	0	0	0.00
	01/2024	SGD 1	1	0	0	0	0.00
SCX	01/2024	CNY 0	0	0	0	0	0.00
	01/2024	HKD 69	9	0	0	0	0.00
	01/2024	INR 66	1	0	0	0	0.00
	01/2024	SEK 29	3	0	0	0	0.00
	01/2024	TWD 162	5	0	0	0	0.00
	01/2024	\$ 193	£ 153	1	0	1	0.00
SOG	01/2024	IDR 12,196	\$ 1	0	0	0	0.00
SSB	01/2024	\$ 105	£ 84	1	0	1	0.00
	01/2024	0	KRW 4	0	0	0	0.00
UAG	01/2024	CZK 0	\$ 0	0	0	0	0.00
	01/2024	DKK 11	2	0	0	0	0.00
	01/2024	\$ 195	£ 154	1	0	1	0.00
	01/2024	ZAR 27	\$ 1	0	0	0	0.00
				\$ 3	\$ (1)	\$ 2	0.00

As at 31 December 2023, the Institutional RMB (Hedged) Accumulation and Institutional RMB (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	THB 39	\$ 1	\$ 0	\$ 0	\$ 0	0.00
BOA	01/2024	£ 17	22	0	0	0	0.00
	03/2024	CNY 9	1	0	0	0	0.00
	03/2024	INR 107	1	0	0	0	0.00
BPS	01/2024	€ 45	49	0	(1)	(1)	0.00
	01/2024	¥ 4,862	33	0	(2)	(2)	0.00
	03/2024	INR 370	4	0	0	0	0.00
	06/2024	KRW 2,005	2	0	0	0	0.00
BRC	01/2024	CHF 13	15	0	(1)	(1)	0.00
	03/2024	\$ 32	CNH 228	0	0	0	0.00
	06/2024	KRW 2,066	\$ 2	0	0	0	0.00
CBK	01/2024	DKK 34	5	0	0	0	0.00
	01/2024	NOK 11	1	0	0	0	0.00
	01/2024	SEK 49	5	0	0	0	0.00
	01/2024	\$ 4	BRL 18	0	0	0	0.00
	02/2024	BRL 18	\$ 4	0	0	0	0.00
	03/2024	ILS 3	1	0	0	0	0.00
DUB	06/2024	KRW 2,235	2	0	0	0	0.00
FAR	01/2024	BRL 0	0	0	0	0	0.00
	02/2024	\$ 0	BRL 0	0	0	0	0.00
GLM	01/2024	MXN 28	\$ 2	0	0	0	0.00
JPM	01/2024	\$ 334	CNH 2,383	1	0	1	0.00
	03/2024	IDR 18,762	\$ 1	0	0	0	0.00
	03/2024	INR 111	1	0	0	0	0.00
	03/2024	SGD 3	2	0	0	0	0.00
	03/2024	TWD 306	10	0	0	0	0.00
	06/2024	KRW 3,064	2	0	0	0	0.00
MBC	01/2024	AUD 15	10	0	0	0	0.00
	01/2024	CAD 23	17	0	(1)	(1)	0.00
	01/2024	€ 1	1	0	0	0	0.00
	01/2024	\$ 334	CNH 2,383	1	0	1	0.00
	03/2024	CNY 20	\$ 3	0	0	0	0.00
MYI	01/2024	MYR 4	1	0	0	0	0.00
	01/2024	ZAR 38	2	0	0	0	0.00
	06/2024	KRW 1,285	1	0	0	0	0.00

## Schedule of Investments PIMCO Balanced Income and Growth Fund (cont.)

Counterparty	Settlement Month		ency to livered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
RBC	01/2024 03/2024	BRL IDR	18 19	\$ 4	\$ 0	\$ 0	\$ 0	0.00 0.00
	04/2024	MXN	0	0	0	0	0	0.00
SCX	01/2024	¥	153	1	0	0	0	0.00
	03/2024	HKD	131	17	0	0	0	0.00
	03/2024	INR	241	3	0	0	0	0.00
SOG	01/2024	\$	334	CNH 2,383	1	0	1	0.00
UAG	03/2024	INR	126	\$ 2	0	0	0	0.00
					\$ 3	\$ (5)	\$ (2)	0.00

As at 31 December 2023, the M Retail SGD (Hedged) Accumulation, M Retail SGD (Hedged) Income and M Retail SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	THB 40	\$ 1	\$ 0	\$ 0	\$ 0	0.00
BOA	01/2024	£ 17	22	0	0	0	0.00
	03/2024	INR 106	1	0	0	0	0.00
BPS	01/2024	€ 45	49	0	(1)	(1)	0.00
	01/2024	¥ 4,861	33	0	(2)	(2)	0.00
	03/2024	INR 368	4	0	0	0	0.00
	03/2024	TWD 31	1	0	0	0	0.00
	06/2024	KRW 2,028	2	0	0	0	0.00
BRC	01/2024	CHF 13	15	0	(1)	(1)	0.00
	03/2024	SGD 2	1	0	0	0	0.00
CDI	06/2024	KRW 2,091	2	0	0	0	0.00
CBK	01/2024	AUD 1	1	0	0	0	0.00
	01/2024	DKK 33	5	0	0	0	0.00
	01/2024	NOK 11	1	0	0	0	0.00
	01/2024	SEK 50	5	0	0	0	0.00
	01/2024	\$ 4	BRL 18	0	0	0	0.00
	02/2024	BRL 18	\$ 4	0	0	0	0.00
	03/2024	CNY 27	4	0	0	0	0.00
DIID	03/2024	ILS 2		0 4	0 0	0	0.00
DUB	01/2024	\$ 333	SGD 445			4	0.00
	03/2024	46	60	0	0	0	0.00
ΓΛD	06/2024	KRW 2,260	\$ 2	0	0	0	0.00
FAR	01/2024	BRL 0 \$ 0	0 BRL 0	0	0 0	0	0.00
GLM	02/2024 01/2024	\$ 0 MXN 28	BRL 0 \$ 2	0	0	0	0.00 0.00
GLIVI	01/2024	\$ 333	\$ 2 SGD 445	4	0	4	0.00
	03/2024	→ 333 INR 79	\$GD 445 \$ 1	0	0	0	0.00
IDM			₃ I 1	0	0	0	
JPM	03/2024 03/2024	IDR 18,976 INR 110	1	0	0	0	0.00 0.00
	03/2024	TWD 307	10	0	0	0	0.00
	06/2024	KRW 3,099	2	0	0	0	0.00
MBC	01/2024	AUD 15	10	0	0	0	0.00
IVIDC	01/2024	CAD 23	17	0	0	0	0.00
	01/2024	€ 1	2	0	0	0	0.00
	01/2024	£ 1	1	0	0	0	0.00
MYI	01/2024	CAD 2	1	0	0	0	0.00
IVIII	01/2024	MYR 4	i	0	0	0	0.00
	01/2024	ZAR 38	2	0	0	0	0.00
	06/2024	KRW 1,299	1	0	0	0	0.00
RBC	01/2024	BRL 18	4	0	0	0	0.00
NDC	03/2024	IDR 18	0	Ŏ	Ö	Ö	0.00
	04/2024	MXN 0	Ö	Ö	Ö	Ő	0.00
RYL	01/2024	\$ 333	SGD 445	4	0	4	0.00
SCX	01/2024	¥ 211	\$ 1	0	0	0	0.00
55/1	03/2024	HKD 131	17	0	0	0	0.00
	03/2024	INR 240	3	Ö	Ö	Ő	0.00
UAG	03/2024	74	1	Ŏ	0	Ö	0.00
	53/2021	, ,		\$ 12	\$ (4)	\$ 8	0.00
				Ψ 1 Z	J (4)	ų o	0.00
Total OTC Financial Der	ivative Instruments					\$ (1,048)	(0.16)

#### **SECURITIES SOLD SHORT**

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 4.500% due 01/03/2054	\$ 2,100	\$ (2,036)	(0.30)
Total Securities Sold Short		\$ (2,036)	(0.30)
Total Investments		\$ 776,011	115.80
Other Current Assets & Liabilities		\$ (105,895)	(15.80)
Net Assets		\$ 670,116	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Payment in-kind security.
- (d) Security did not produce income within the last twelve months.
- (e) Zero coupon security.
- (f) Coupon represents a yield to maturity.
- (g) Principal amount of security is adjusted for inflation.
- (h) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (i) Affiliated to the Fund.
- (j) Restricted Securities (31 December 2022: Nil):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Parkland Corp.	12/12/2023	\$ 124	\$ 124	0.02

(k) Security with an aggregate fair value of \$1,345 (31 December 2022: \$Nil) and cash of \$350 (31 December 2022: \$5,030) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Cash of \$5,701 (31 December 2022: \$35,607) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 247,646	\$ 518,134	\$ 1,789	\$ 767,569
Investment Funds	881	0	0	881
Repurchase Agreements	0	12,604	0	12,604
Financial Derivative Instruments(3)	(108)	(2,899)	0	(3,007)
Securities Sold Short	0	(2,036)	0	(2,036)
Totals	\$ 248,419	\$ 525,803	\$ 1,789	\$ 776,011

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 94,207	\$ 379,228	\$ 0	\$ 473,435
Investment Funds	151,214	100,275	0	251,489
Repurchase Agreements	0	18,536	0	18,536
Financial Derivative Instruments <sup>(3)</sup>	(15,794)	1,026	0	(14,768)
Totals	\$ 229,627	\$ 499,065	\$ 0	\$ 728,692

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- <sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>		
AZD	\$ (77)	\$ 0	\$ (77)	\$ N/A	\$ N/A	\$ N/A		
BOA	(346)	342	(4)	(3,503)	1,500	(2,003)		
BOM	N/A	N/A	N/A	2	0	2		
BPS	90	0	90	485	(1,380)	(895)		
BRC	539	(1,130)	(591)	(222)	450	228		
BSH	N/A	N/A	N/A	(1)	0	(1)		
CBK	(560)	350	(210)	4,514	(4,480)	34		
CLY	N/A	N/A	N/A	(53)	0	(53)		
DUB	(230)	0	(230)	13	0	13		
FAR	1	0	1	N/A	N/A	N/A		

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
GLM	\$ (463)	\$ (60)	\$ (523)	\$ (829)	\$ 420	\$ (409)
GST	N/A	N/A	N/A	15	(20)	(5)
JPM	114	0	114	(36)	(590)	(626)
MBC	362	(570)	(208)	1,039	(1,100)	(61)
MEI	28	0	28	7	(440)	(433)
MYC	(1)	0	(1)	(27)	180	`153 <sup>°</sup>
MYI	231	0	231	(55)	780	725
RBC	19	0	19	(57)	0	(57)
RYL	(444)	732	288	(21)	0	(21)
SAL	(9)	0	(9)	(18)	0	(18)
SCX	(266)	271	5	4,106	(3,980)	126
SOG	N/A	N/A	N/A	(81)	(280)	(361)
SSB	33	0	33	(463)	590	127
TOR	121	0	121	(838)	690	(148)
UAG	(190)	(320)	(510)	(549)	420	(129)

Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	80.16	25.87
Transferable securities dealt in on another regulated market*	34.38	35.98
Other transferable securities	N/A	1.28
Investment funds	0.13	33.53
Repurchase agreements	1.88	2.47
Financial derivative instruments dealt in on a regulated market	(0.07)	(2.13)
Centrally cleared financial derivative instruments	(0.22)	(0.30)
OTC financial derivative instruments	(0.16)	0.45
Securities sold short	(0.30)	N/A

As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	5.35	3.39
Convertible Bonds & Notes	0.14	0.12
U.S. Government Agencies	24.13	4.77
U.S. Treasury Obligations	6.91	1.20
Non-Agency Mortgage-Backed Securities	1.85	1.66
Asset-Backed Securities	7.89	7.95
Sovereign Issues	4.16	7.97
Common Stocks	57.73	6.88
Preferred Securities	0.41	0.16
Real Estate Investment Trusts	0.04	5.86
Short-Term Instruments	5.93	23.17
Investment Funds	0.13	33.53
Repurchase Agreements	1.88	2.47
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.07)	(2.13)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	(0.01)
Credit Default Swaps on Credit Indices — Buy Protection	(0.01)	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.07
Interest Rate Swaps	(0.21)	(0.36)
OTC Financial Derivative Instruments		
Written Options		
Inflation-Capped Options	(0.04)	(0.06)
Interest Rate Swaptions	N/A	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	(0.01)
Interest Rate Swaps	N/A	(0.04)
Total Return Swaps on Indices	(0.04)	0.05
Total Return Swaps on Securities	N/A	0.02
Forward Foreign Currency Contracts	(0.15)	(0.87)
Hedged Forward Foreign Currency Contracts	0.07	1.37
Securities Sold Short	(0.30)	N/A
Other Current Assets & Liabilities	(15.80)	2.85
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				Credit Agricole Assurances S.A. 5.875% due 25/10/2033 €	11,700 \$	14,229	0.28	JAPAN CORPORATE BONDS & NOTE	c		
AUSTRIA  CORPORATE BONDS & NO	TES .			Credit Agricole S.A.	11,700 ₽	14,223	0.20	Mitsubishi UFJ Financial Group			
Erste Group Bank AG	7123			6.316% due 03/10/2029 \$ 7.250% due 23/09/2028 (d)(f) €	1,100	1,153 132,978		8.200% due 15/01/2029 (d)(f)		62,313	1.21
4.250% due	€ 67,800 \$	64 225	1 25	Electricite de France S.A.	113,400	132,370	2.33	JERSEY, CHANNEL ISLAND	S		
15/10/2027 (d)(f) 8.500% due					31,300	35,022	0.68	CORPORATE BONDS & NOTE	S		
15/10/2028 (d)(f)(h) Total Austria	13,200	15,444 79,779		Societe Generale S.A. 3.337% due 21/01/2033 (h)	20,100	16,921	0.33	HSBC Bank Capital Funding St 5.844% due 05/11/2031 (d)		88,632	1 73
	_	13,113	1.55	6.691% due 10/01/2034 8.000% due 29/09/2025 (d)(f)	26,200 34,750	27,696 34,746	0.54 0.68	HSBC Capital Funding Dollar L	P	00,032	1.75
BELGIUM  CORPORATE BONDS & NO	TEC			10.000% due				10.176% due 30/06/2030 (d) \$\frac{1}{2}\text{Total Jersey, Channel Islands}	3,817 _	4,855 93,487	0.09
KBC Group NV	)IES			14/11/2028 (d)(f) Total France	19,500 _	20,885			_	33,407	1.02
4.250% due	62.600	64.042	1.26		_			NETHERLANDS	_		
24/10/2025 (d)(f) 6.324% due 21/09/2034	63,600 \$ 10,000	64,912 10,575		GERMANY CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTE ABN AMRO Bank NV	5		
8.000% due 05/09/2028 (d)(f)	€ 49,800	58,560	1.14	Bayer AG				4.750% due 22/09/2027 (d)(f) €	35,800	36,225	0.71
Total Belgium	C 45,000	134,047		7.000% due 25/09/2083 €	5,600	6,402	0.13	ASR Nederland NV 4.625% due 19/10/2027 (d)(f)	41,250	40,782	0.79
CANADA				Commerzbank AG 5.125% due 18/01/2030	1,900	2,200	0.04	7.000% due 07/12/2043	10,300	12,871	
CORPORATE BONDS & NO	OTES			6.500% due 09/10/2029 (d)(f) 6.500% due 06/12/2032	30,600 17,900	32,198 20,867	0.63	Athora Netherlands NV 7.000% due 19/06/2025 (d)(f)	30,165	32,649	0.64
Bank of Nova Scotia				Deutsche Bank AG	17,300	20,007	0.41	Cooperatieve Rabobank UA	76 400	60.715	1.20
3.625% due 27/10/2081 (f)(g)(h)	\$ 18,500	14,253	0.28	3.729% due 14/01/2032 (g) \$ 7.079% due 10/02/2034	13,475 23,185	11,302 23,854	0.22 0.46	3.100% due 29/06/2028 (d)(f) 4.375% due 29/06/2027 (d)(f)	76,400 29,000	69,715 30,077	1.36 0.59
4.900% due 04/06/2025 (d)(f)(h)	26,300	25,187		10.000% due				4.875% due 29/06/2029 (d)(f) de Volksbank NV	25,000	25,004	0.49
Scotiabank Capital Trust	20,300	23,107	0.43	01/12/2027 (d)(f) € Total Germany	34,600 _	41,803 138,626	2.70	7.000% due 15/12/2027 (d)(f)	35,000	36,783	0.72
5.650% due 31/12/2056	CAD 18,216	14,899	0.29		_	130,020	2.70	ING Groep NV 3.875% due 16/05/2027 (d)(f)	51,826	42,173	0.82
<b>Toronto-Dominion Bank</b> 8.125% due				IRELAND CORPORATE BONDS & NOTES				4.250% due 16/05/2031 (d)(f)	59,300	43,281	0.84
31/10/2082 (f)(h) Total Canada	\$ 12,500	13,041 67,380	0.25 1.31	AIB Group PLC				4.875% due 16/05/2029 (d)(f) 5.750% due 16/11/2026 (d)(f)	16,700 58,400	13,864 54,567	0.27 1.06
Total Callada	_	07,300	1.51	5.250% due 09/10/2024 (d)(f)	34,660	37,869	0.74	6.750% due 16/04/2024 (d)(f) 7.500% due 16/05/2028 (d)(f)	5,900 27,700	5,879 27,723	0.11
DENMARK	)TFC			6.250% due 23/06/2025 (d)(f)  Alfa Bank AO Via Alfa Bond Issa	38,550 uance PLC	42,318	0.82	NN Group NV	•	•	
CORPORATE BONDS & NO Danske Bank A/S	)IE2			5.950% due 15/04/2030 ^(f) \$		1,008	0.02	5.250% due 01/03/2043 € Stichting AK Rabobank Certifi	£ 21,500	24,328	0.47
6.259% due 22/09/2026 (h)	3,200	3,257	0.06	Bank of Ireland Group PLC 6.000% due 01/09/2025 (d)(f) €	6,191	6,759	0.13	6.500% (d)	149,837 _	166,188	3.23
FINLAND				7.500% due 19/05/2025 (d)(f)	79,300	88,917	1.73	Total Netherlands	_	662,109	12.89
CORPORATE BONDS & NO	OTES			Permanent TSB Group Holdings 13.250% due	PLC			PORTUGAL			
Nordea Bank Abp 3.750% due				26/10/2027 (d)(f) Total Ireland	21,900 _	27,962 204,833		CORPORATE BONDS & NOTE	S		
01/03/2029 (d)(f)	56,500	44,773	0.87		_	204,033	5.99	Banco Espirito Santo S.A. 2.625% due 08/05/2017 ^	26,300	7,989	0.15
FRANCE				ITALY				4.000% due 21/01/2019 ^ 4.750% due 15/01/2018 ^	11,100 20,000	3,372 6,076	
CORPORATE BONDS & NO	OTES			CORPORATE BONDS & NOTES  Banca Monte dei Paschi di Sien				Total Portugal		17,437	
Accor S.A. 7.250% due 11/01/2029 (d)	€ 6,000	7,228	0 14	6.750% due 05/09/2027	5,000	5,784		SLOVENIA			
Altice France S.A.	G 0,000	7,220	0.14	7.708% due 18/01/2028 8.000% due 22/01/2030	7,208 8,500	7,983 9,472		CORPORATE BONDS & NOTE	S		
4.250% due 15/10/2029 5.500% due 15/10/2029	8,800 \$ 17,900	7,764 14,058		8.500% due 10/09/2030 10.500% due 23/07/2029	13,950 12,250	15,532 14,895	0.30	Nova Ljubljanska Banka d.d. 3.650% due 19/11/2029	F 000	F 720	0.11
11.500% due 01/02/2027 (a)(g)	€ 500	556		Intesa Sanpaolo SpA	12,230	14,055	0.25	10.750% due 19/11/2029	5,900 16,900 _	5,738 20,393	0.11
BNP Paribas S.A.	€ 500			4.198% due 01/06/2032 \$ 4.950% due 01/06/2042	15,230 6,100	12,574 4,348		Total Slovenia	_	26,131	0.51
2.871% due 19/04/2032 4.500% due	\$ 2,100	1,778	0.03	5.875% due 01/09/2031 (d)(f) € 7.200% due 28/11/2033 \$		22,881	0.45	SPAIN			
25/02/2030 (d)(f)	19,300	15,412	0.30	7.700% due 17/09/2025 (d)(f)	23,700	23,347		CORPORATE BONDS & NOTE			
4.625% due 12/01/2027 (d)(f)	33,200	29,093	0.57	7.750% due 11/01/2027 (d)(f) € 7.778% due 20/06/2054 \$	34,800 40,500	39,499 41,809		Banco Bilbao Vizcaya Argenta 6.000% due 29/03/2024 (d)(f)	ria <b>S.A.</b> 14,600	16,115	0.31
4.625% due 25/02/2031 (d)(f)	12,900	10,423	0.20	8.248% due 21/11/2033 (h) 9.125% due 07/09/2029 (d)(f) €	38,000	41,267 64,198	0.80	6.000% due 15/01/2026 (d)(f) 7.883% due 15/11/2034	9,600 29,000	10,564 31,574	
6.875% due	•	31,449		UniCredit SpA	32,700	04,130	1.23	8.375% due 21/06/2028 (d)(f)	28,000	33,598	0.65
06/12/2029 (d)(f) 7.000% due	€ 27,400			2.569% due 22/09/2026 (h) \$ 3.127% due 03/06/2032	7,850 8,100	7,384 6,852	0.14	9.375% due 19/03/2029 (d)(f) \$ Banco de Credito Social Coope		60,895	1.19
16/08/2028 (d)(f) 7.375% due	\$ 43,300	42,615	0.83	3.127% due 03/06/2032 (h)	14,500	12,266	0.24	1.750% due 09/03/2028	11,300	11,021	0.21
11/06/2030 (d)(f) 7.750% due	€ 21,000	24,758	0.48	5.459% due 30/06/2035 7.296% due 02/04/2034	17,929 3,630	16,883 3,737		Banco Santander S.A. 3.625% due 21/03/2029 (d)(f)	35,000	28,990	0.56
16/08/2029 (d)(f)	\$ 58,065	59,416	1.16	7.500% due	51,685	58,900		4.125% due 12/11/2027 (d)(f)(h)	49,000	46,509	
8.500% due 14/08/2028 (d)(f)	52,300	54,901	1.07	8.000% due 03/06/2024 (d)(f) \$		31,803	0.62	4.375% due 14/01/2026 (d)(f)	52,400	53,425	1.04
9.250% due 17/11/2027 (d)(f)	18,100	19,401		Total Italy	_	441,841	8.60	9.625% due 21/11/2028 (d)(f) \$ 9.625% due 21/05/2033 (d)(f)	32,600	21,694 35,697	
BPCE S.A.	·							Bankinter S.A. 6.250% due 17/01/2026 (d)(f) €	10,600	11,706	0.23
1.500% due 13/01/2042 (f) 2.125% due 13/10/2046 (f)	€ 8,600 36,000	8,639 32,379						7.375% due 15/08/2028 (d)(f)	8,400	9,441	
25 /5 dac 15/10/2040 (I)	30,000	52,515	5.55								

# Schedule of Investments PIMCO Capital Securities Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S) A	% OF NET SSETS	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CaixaBank S.A.	(0003)	(0003)	SSETS	8.500% due				5.364% due			
3.625% due 14/09/2028 (d)(f) 5.250% due 23/03/2026 (d)(f)	€ 44,600 S 6,200	6,382	0.74	Nationwide Building Society	34,600 \$	44,640	0.87	16/04/2024 (b)(c) 5.365% due 08/02/2024 (b)(c)	\$ 4,000 S 50,700	50,426	0.08
5.875% due 09/10/2027 (d)(f) 6.750% due 13/06/2024 (d)(f)	8,400 46,000	50,858	0.18 0.99	5.750% due 20/06/2027 (d)(f)	22,270	26,253	0.51	5.369% due	,		
8.250% due 13/03/2029 (d)(f) Total Spain	46,200	54,199 529,837 1	1.06 0.31	NatWest Group PLC 4.445% due 08/05/2030 \$	33,800	32,417	0.63	14/03/2024 (b)(c)(i) 5.373% due	4,400	4,354	0.09
SWEDEN	-	525/657	0.5 1	4.500% due 31/03/2028 (d)(f) £	12,400	13,269	0.26	29/02/2024 (b)(c) 5.374% due	27,100	26,870	0.52
CORPORATE BONDS & NOT	ES			4.600% due	21,859	16,458	0.32	21/03/2024 (b)(c) 5.376% due	6,100	6,031	0.12
Svenska Handelsbanken AB 4.750% due 01/03/2031 (d)(f)	\$ 29,600	24,485	0.48	4.892% due 18/05/2029 5.076% due 27/01/2030 (h)	43,026 11,500	42,292 11,334		09/01/2024 (b)(c) 5.377% due	2,700	2,697	0.05
SWITZERLAND	\$ 25,000	24,405	0.40	6.000% due 29/12/2025 (d)(f)	70,800	68,627	1.34	07/03/2024 (b)(c)(i) 5.377% due	3,000	2,972	0.06
CORPORATE BONDS & NOT	ES			8.000% due 10/08/2025 (d)(f)	39,900	40,070	0.78	28/03/2024 (b)(c) 5.378% due	13,100	12,937	0.25
Credit Suisse AG 0.495% due 02/02/2024	600	597	0.01	Santander UK Group Holding	s PLC	·	0.03	11/01/2024 (b)(c) 5.383% due	49,800	49,735	0.97
1.250% due 07/08/2026 4.750% due 09/08/2024	500 250	454	0.01	2.896% due 15/03/2032 6.534% due 10/01/2029	1,600 14,600	1,368 15,123	0.03	23/01/2024 (b)(c) 5.383% due	22,000	21,932	0.43
5.000% due 09/07/2027	1,100	1,101	0.02		86,735	110,665	2.16	30/01/2024 (b)(c)	7,400	7,370	0.14
7.500% due 15/02/2028 7.950% due 09/01/2025	5,550 250		0.12 0.01	7.482% due 29/08/2029 Standard Chartered PLC	8,200	11,377	0.22	5.384% due 15/02/2024 (a)(b)(c)	6,000	5,962	0.12
<b>UBS AG</b> 5.125% due 15/05/2024 (f)	5,000	4,965	0.10	6.296% due 06/07/2034 \$ Thames Water Utilities Finan	•	2,732	0.05	5.385% due 11/01/2024 (b)(c)	35,000	34,954	0.68
<b>UBS Group AG</b> 2.593% due 11/09/2025	850	,	0.02	8.250% due 25/04/2040 £		3,728	0.07	5.385% due 16/04/2024 (b)(c)	7,500	7,386	0.14
2.746% due 11/02/2033 (h)	11,570	9,497	0.18	Virgin Money UK PLC 8.250% due	10.200	22.77	0.41	5.394% due 23/01/2024 (b)(c)	3,300	3,290	0.06
3.091% due 14/05/2032 (h) 3.750% due 26/03/2025	4,500 700	686	0.07	17/06/2027 (d)(f) 11.000% due	19,300	22,774	0.44	5.400% due 02/01/2024 (b)(c)	3,100	3,100	0.06
3.869% due 12/01/2029 4.194% due 01/04/2031 (h)	300 36,000	33,552	0.01	08/12/2028 (d)(f)	18,300	23,883 1,004,991		5.400% due 15/02/2024 (a)(b)(c)	6,200	6,160	0.12
4.282% due 09/01/2028 4.375% due 10/02/2031 (d)(f)(h		28,391	0.01 0.55		SHARES	· ·		5.410% due 22/02/2024 (b)(c)(i)	2,600	2,581	0.05
4.375% due 10/02/2031 (d)(f) 4.550% due 17/04/2026	4,900 200	197	0.08 0.00	PREFERRED SECURITIES				5.418% due 02/01/2024 (b)(c)	24,000	24,000	0.47
4.875% due 12/02/2027 (d)(f) 4.875% due 12/02/2027 (d)(f)(h	41,000 a) 41,600		0.72 0.73	Nationwide Building Society 10.250%	566,146	94,035		5.430% due	•	,	0.47
5.959% due 12/01/2034 (h) 5.959% due 12/01/2034	5,400 700	5,587	0.11	Total United Kingdom	_	1,099,026	21.40	01/02/2024 (b)(c) 5.446% due	4,400	4,381	
6.373% due 15/07/2026 6.442% due 11/08/2028	850 2,500	860	0.02		PAR (000S)			18/01/2024 (b)(c) 5.450% due	38,700	38,609	0.75
6.537% due 12/08/2033 (h) 7.750% due 01/03/2029	11,050	11,799	0.23 0.29	UNITED STATES CORPORATE BONDS & NOT	ES			25/01/2024 (b)(c) 5.458% due	2,100	2,093	0.04
9.016% due 15/11/2033 (h)	€ 11,600 \$ 650	799	0.02	Bank of America Corp.				25/01/2024 (b)(c) 5.473% due	7,800	7,774	0.15
9.250% due 13/11/2028 (d)(f) 9.250% due 13/11/2033 (d)(f)	19,050 17,700	19,661	0.40 0.38	4.376% due 27/04/2028 4.948% due 22/07/2028	400	978 400	0.02	27/02/2024 (b)(c) 5.479% due	14,200	14,083	0.27
Total Switzerland	-	247,167	4.81	5.202% due 25/04/2029 Credit Suisse AG	25,400	25,573	0.50	18/01/2024 (b)(c) 5.480% due	23,200	23,146	0.45
UNITED KINGDOM	FC			AT1 Claim  Deutsche Postbank Funding	254,548 Trust	30,540	0.59	04/01/2024 (b)(c) 5.486% due	4,000	3,999	0.08
CORPORATE BONDS & NOT Barclays PLC	ED			2.944% due 02/06/2024 (d) € 3.125% due 07/06/2024 (d)		1,428 10,908		20/02/2024 (b)(c) 5.489% due	15,200	15,091	0.29
2.894% due 24/11/2032 6.125% due 15/12/2025 (d)(f)	200 18,783	164 17,989	0.00 0.35	Doctors Co. An Interinsuranc	e Exchange			23/01/2024 (b)(c)	80,600	80,353	1.56
7.125% due 15/06/2025 (d)(f) 8.000% due 15/06/2024 (d)(f)	£ 34,150 \$ 45,824	42,452	0.83	4.500% due 18/01/2032 (h) \$ Goldman Sachs Group, Inc.	3,400	2,712	0.05	5.514% due 30/01/2024 (b)(c)	28,700	28,582	0.56
9.250% due 15/09/2028 (d)(f) 9.625% due 15/12/2029 (d)(f)	£ 18,800 \$ 36,950	23,946	0.47 0.75	3.615% due 15/03/2028 JPMorgan Chase & Co.	21,100	20,245	0.39	5.517% due 06/02/2024 (a)(b)(c)	31,400	31,239	0.61
Bupa Finance PLC				3.509% due 23/01/2029	200	190	0.00	Total Short-Term Instrument	S -	585,302	11.39
4.000% due 24/09/2031 (d)(f) HSBC Holdings PLC	£ 6,600	5,676	0.11		15,500 \$	16,763	0.33	Total Transferable Securit	-	5,268,327	102.55
2.804% due 24/05/2032 5.875% due 28/09/2026 (d)(f)	\$ 200 £ 200		0.00		21,443	21,553		INVESTMENT FUNDS	SHARES		
6.000% due 22/05/2027 (d)(f) 6.161% due 09/03/2029	\$ 18,600 20,000		0.35	5.948% due 19/01/2038 (h) NextEra Energy Capital Holdi	23,400 nas. Inc.	23,674	0.46	COLLECTIVE INVESTMEN	IT SCHEMI	ES	
6.254% due 09/03/2034 (h) 6.332% due 09/03/2044 (h)	1,000 9,100		0.02	5.650% due 01/05/2079 (h)	8,224	7,758	0.15	PIMCO Select Funds plc - PIMCO US Dollar			
6.375% due 30/03/2025 (d)(f)	4,800	4,745	0.09	<b>Wells Fargo &amp; Co.</b> 2.393% due 02/06/2028	300		0.01	Short-Term Floating	14 762	1.47	0.00
8.201% due 16/11/2034 Lloyds Banking Group PLC	£ 34,800		0.96	Total United States	_	162,997	3.17	NAV Fund (e) Total Investment Funds	14,763	147 <b>147</b>	0.00
4.947% due 27/06/2025 (d)(f) 7.500% due 27/06/2024 (d)(f)	€ 78,622 \$ 23,450	23,247	1.65 0.45	SHORT-TERM INSTRUMENT U.S. TREASURY BILLS	TS			Total investment Funus	-	14/	0.00
7.500% due 27/09/2025 (d)(f) 7.875% due 27/06/2029 (d)(f)	24,591 £ 52,654		1.28	5.355% due	60.000	E0 256	1 15				
8.000% due 27/09/2029 (d)(f)	\$ 41,780	41,968	0.82	28/03/2024 (b)(c)	60,000	59,256	1.13				

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#### REPURCHASE AGREEMENTS

	Lending	Settlement	Maturity	Principal	C.W. 17 12	Collateral	Repurchase Agreements,	Agreement Proceeds to be	% of
Counterparty	Rate	Date	Date	Amount	Collateralised By	(Received)	at Value	Received <sup>(1)</sup>	Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 7,572	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (7,724)	\$ 7,572	\$ 7,574	0.15
Total Repurcha	se Agreeme	ents	\$ (7,724)	\$ 7,572	\$ 7,574	0.15			

<sup>(1)</sup> Includes accrued interest.

#### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Canada Government 10-Year Bond March Futures	Long	03/2024	215	\$ 885	0.02
Euro-Bobl March Futures	Short	03/2024	1,230	(2,630)	(0.05)
Euro-Bund 10-Year Bond March Futures	Long	03/2024	1,170	5,513	0.11
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	94	(1,179)	(0.02)
Euro-OAT France Government 10-Year Bond March Futures	Short	03/2024	1,551	(6,603)	(0.13)
Euro-Schatz March Futures	Short	03/2024	326	2	0.00
J.S. Treasury 2-Year Note March Futures	Long	03/2024	5,017	8,023	0.16
J.S. Treasury 5-Year Note March Futures	Short	03/2024	3,509	(7,696)	(0.15)
J.S. Treasury 10-Year Note March Futures	Long	03/2024	5,035	17,595	0.34
J.S. Treasury 10-Year Ultra March Futures	Long	03/2024	312	240	0.00
J.S. Treasury 30-Year Bond March Futures	Long	03/2024	155	1,235	0.02
J.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	332	3,793	0.07
Jnited Kingdom Long Ğilt March Futures	Long	03/2024	467	4,093	0.08
				\$ 23,271	0.45
Fotal Financial Derivative Instruments Dealt in on a Regulated Market	\$ 23,271	0.45			

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

INTEREST	RATE SWAPS					
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	0.750%	15/09/2051	£ 3,800	\$ 1,167	0.02
Receive(1)	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054	28,000	(4,585)	(0.09)
Receive(1)	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	90,400	(9,163)	(0.18)
Receive(1)	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	104,800	(6,553)	(0.13)
Pay <sup>(1)</sup>	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	21,300	678	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	\$ 59,300	(368)	(0.01)
Receive(1)	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 63,600	(7,235)	(0.14)
					\$ (26,059)	(0.51)
Total Centr	ally Cleared Financial Derivative Instruments	\$ (26,059)	(0.51)			

<sup>(1)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### FORWARD FOREIGN CURRENCY CONTRACTS **Net Unrealised** Settlement **Currency to Currency to** Unrealised Unrealised Appreciation/ % of Counterparty Month be Delivered be Received Appreciation (Depreciation) (Depreciation) Net Assets 952 BOA 01/2024 AUD \$ 630 \$ 0 (20)(20)0.00 \$ (177)28,241 0 0.00 01/2024 35,826 (177)£ 0 0.00 CNY 02/2024 \$ 42 295 0 0 BPS 1,694,164 (7,037) Ė 1,539,682 (7,037)01/2024 \$ 0 (0.15)(0.02)01/2024 88,458 112,058 5 (717)(712)\$ CAD 22 01/2024 1.109 22 0.00 1.491 0 314 01/2024 (28)286 0.01 24,261 22,217 CNY 02/2024 74 526 0 0 0 0.00 CBK 7,419 01/2024 €. 8,124 0 (73)(73)0.00 \$ 01/2024 £ \$ 4,936 11,452 0 0.00 3,899 (34)(34)€ 01/2024 12,507 149 147 0.00 (2) 01/2024 5.539 4,368 30 0 30 0.00 DUB $\mathsf{SGD}$ 1,382 (10)03/2024 1,829 0 (10)0.00 0 (504)(504)(0.01)**GLM** 01/2024 CAD 22,312 16,418

## Schedule of Investments PIMCO Capital Securities Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	\$ 3,379	£ 2,652	\$ 2	\$ 0	\$ 2	0.00
JPM	03/2024	145	SGD 192	1	0	1	0.00
MBC	01/2024	€ 304,960	\$ 333,440	0	(3,511)	(3,511)	(0.07)
	01/2024	£ 7,991	10,077	0	(110)	(110)	0.00
	01/2024	\$ 21,565	€ 19,708	211	, O	211	0.00
	01/2024	2,552	£ 2,008	8	0	8	0.00
MYI	01/2024	€ 4,020	\$ 4,465	24	0	24	0.00
	01/2024	£ 706	902	2	0	2	0.00
	01/2024	\$ 243	€ 219	0	(1)	(1)	0.00
	01/2024	2,276	£ 1,796	15	(2)	13	0.00
	01/2024	61	SGD 81	0	O O	0	0.00
	02/2024	44	CNY 308	0	0	0	0.00
SCX	01/2024	24,261	£ 19,300	344	0	344	0.01
	01/2024	2	SGD 2	0	0	0	0.00
UAG	01/2024	€ 106	\$ 115	0	(3)	(3)	0.00
	01/2024	£ 386,823	489,468	0	(3,670)	(3,670)	(0.07)
	01/2024	SEK 4,575	443	0	(11)	(11)	0.00
				\$ 1,127	\$ (15,910)	\$ (14,783)	(0.30)

#### HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Investor AUD (Hedged) Income and Z Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 32,079	AUD 48,379	\$ 939	\$ 0	\$ 939	0.02
BOA	01/2024	2,438	3,685	78	0	78	0.00
BPS	01/2024	AUD 572	\$ 389	1	(2)	(1)	0.00
	01/2024	\$ 113	AUD 168	1	0	1	0.00
BRC	01/2024	AUD 184	\$ 121	0	(5)	(5)	0.00
CBK	01/2024	350	231	0	(7)	(7)	0.00
	01/2024	\$ 598	AUD 885	6	0	6	0.00
GLM	01/2024	AUD 369	\$ 247	0	(4)	(4)	0.00
MBC	01/2024	25	17	0	0	0	0.00
	01/2024	\$ 12,133	AUD 18,301	357	0	357	0.01
RYL	01/2024	AUD 167	\$ 112	0	(2)	(2)	0.00
UAG	01/2024	\$ 15,435	AUD 23,264	442	0	442	0.01
				\$ 1,824	\$ (20)	\$ 1,804	0.04

As at 31 December 2023, the Institutional BRL (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	BRL 18,667	\$ 3,806	\$ 0	\$ (37)	\$ (37)	0.00
	01/2024	\$ 3,771	BRL 18,558	49	0	49	0.00
	02/2024	3,806	18,745	47	0	47	0.00
BPS	01/2024	BRL 827	\$ 169	0	(1)	(1)	0.00
	01/2024	\$ 570	BRL 2,783	3	0	3	0.00
	02/2024	133	650	1	0	1	0.00
CBK	01/2024	BRL 20,824	\$ 4,216	0	(71)	(71)	0.00
	01/2024	\$ 4,335	BRL 21,286	48	0	48	0.00
	02/2024	4,207	20,866	81	0	81	0.00
GLM	01/2024	BRL 1,934	\$ 401	3	0	3	0.00
	01/2024	\$ 472	BRL 2,333	8	0	8	0.00
	02/2024	400	1,934	0	(2)	(2)	0.00
JPM	01/2024	BRL 24,565	\$ 4,982	0	(74)	(74)	0.00
	01/2024	\$ 4,387	BRL 21,374	13	0	13	0.00
	02/2024	4,170	20,620	68	0	68	0.00
UAG	01/2024	99	482	0	0	0	0.00
				\$ 321	\$ (185)	\$ 136	0.00

As at 31 December 2023, the Investor CAD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered		ency to eceived	ealised eciation	alised ciation)	Appre	realised ciation/ ciation)	% of Net Assets
BRC	01/2024	\$	918	CAD	1,249	\$ 29	\$ 0	\$	29	0.00
CBK	01/2024		23		31	0	0		0	0.00
GLM	01/2024	CAD	46	\$	35	0	0		0	0.00
	01/2024	\$	1,007	CAD	1,369	31	0		31	0.00
MBC	01/2024		114		154	3	0		3	0.00
MYI	01/2024	CAD	46	\$	35	0	0		0	0.00
	01/2024	\$	92	CAD	121	0	0		0	0.00
UAG	01/2024		1,011		1,371	29	0		29	0.00
						\$ 92	\$ 0	\$	92	0.00

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation and E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivere				Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF 3	1 \$ 3	6 \$ 0	\$ (1)	\$ (1)	0.00
BRC	01/2024	45	3 52	.4 0	(15)	(15)	0.00
	01/2024	\$ 1,77	0 CHF 1,54	4 65	0	65	0.00
CBK	01/2024	CHF 6	9 \$ 7	9 0	(3)	(3)	0.00
	01/2024	\$ 14,58	0 CHF 12,70	1 519	0	519	0.01
GLM	01/2024	CHF 4	.1 \$ 4	8 0	(1)	(1)	0.00
	01/2024	\$ 15,56	8 CHF 13,64	2 650	0	650	0.02
MYI	01/2024	15,70	6 13,7	0 592	0	592	0.01
				\$ 1,826	\$ (20)	\$ 1,806	0.04

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Institutional EUR (Hedged) Income II, Investor EUR (Hedged) Accumulation, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, R Class EUR (Hedged) Income and T Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 9,956	\$ 10,788	\$ 0	\$ (213)	\$ (213)	0.00
	01/2024	\$ 801,692	€ 728,946	3,757	(32)	3,725	0.07
BRC	01/2024	698,011	634,682	3,252	0	3,252	0.06
CBK	01/2024	€ 8,445	\$ 9,282	11	(61)	(50)	0.00
	01/2024	\$ 6,318	€ 5,744	29	0	29	0.00
MBC	01/2024	€ 13,691	\$ 14,948	0	(180)	(180)	0.00
	01/2024	\$ 644,683	€ 589,546	6,711	0	6,711	0.13
				\$ 13,760	\$ (486)	\$ 13,274	0.26

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Investor GBP (Hedged) Income and R Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£	10	\$	13	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$	7,682	£	6,062	46	0	46	0.00
BPS	01/2024	£	. 8	\$	10	0	0	0	0.00
	01/2024	\$	8,398	£	6,621	42	0	42	0.00
BRC	01/2024		146		116	1	0	1	0.00
CBK	01/2024	£	329	\$	417	0	(3)	(3)	0.00
	01/2024	\$	23	£	18	0	, O	, O	0.00
GLM	01/2024		64		50	0	0	0	0.00
MBC	01/2024	£	1,151	\$	1,464	0	(4)	(4)	(0.01)
	01/2024	\$	1,159	£	914	6	, O	6	0.00
MYI	01/2024	£	215	\$	275	1	0	1	0.00
SCX	01/2024	\$	48,407	£	38,270	381	0	381	0.01
SSB	01/2024		32,046		25,396	331	0	331	0.01
UAG	01/2024	£	56	\$	70	0	(1)	(1)	0.00
	01/2024	\$	48,397	£	38,242	355	, O	355	0.01
						\$ 1,163	\$ (8)	\$ 1,155	0.02

As at 31 December 2023, the Institutional SGD (Hedged) Income, Investor SGD (Hedged) Income, Administrative SGD (Hedged) Income II and M Retail SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealis Appreciatio (Depreciatio	n/ % of
DUB	01/2024	\$ 23,418	SGD 31,129	\$ 188	\$ 0	\$ 18	0.00
GLM	01/2024	SGD 411	\$ 308	0	(4)		(4) 0.00
	01/2024	\$ 6,468	SGD 8,687	119	0	11	9 0.00
JPM	01/2024	4,996	6,663	57	0	5	57 0.00
MBC	01/2024	SGD 558	\$ 417	0	(5)		(5) 0.00
	01/2024	\$ 613	SGD 817	7	0		7 0.00
	02/2024	SGD 76	\$ 57	0	(1)		(1) 0.00
MYI	01/2024	\$ 21,943	SGD 29,270	253	0	25	0.01
	02/2024	SGD 510	\$ 387	0	0		0.00
TOR	01/2024	\$ 20,933	SGD 27,930	246	0	24	
	02/2024	SGD 134	\$ 101	0	0		0.00
				\$ 870	\$ (10)	\$ 86	0.02
Total OTC Financial Deriv	rative Instruments					\$ 4,34	0.08
Total Investments						\$ 5,277,60	102.72
Other Current Assets & Li	iabilities					\$ (139,71	(2.72)
Net Assets						\$ 5,137,88	36 100.00

#### Schedule of Investments PIMCO Capital Securities Fund (Cont.)

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Restricted Securities (31 December 2022: 0.66%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Altice France S.A.	11.500%	01/02/2027	20/12/2023	\$ 532	\$ 556	0.01
Bank of Nova Scotia	3.625	27/10/2081	29/09/2021	18,500	14,253	0.28
Deutsche Bank AG	3.729	14/01/2032	17/10/2023 - 24/01/2023	10,595	11,302	0.22
				\$ 29,627	\$ 26,111	0.51

- (h) Securities with an aggregate fair value of \$275,063 (31 December 2022: \$627,510) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (i) Securities with an aggregate fair value of \$4,406 (31 December 2022: \$Nil) and cash of \$8,850 (31 December 2022: \$29,992) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Securities with an aggregate fair value of \$7,385 (31 December 2022: \$Nil) and cash of \$12,629 (31 December 2022: \$18,271) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$46,179 (31 December 2022: \$80,890) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,267,319	\$ 1,008	\$ 5,268,327
Investment Funds	147	0	0	147
Repurchase Agreements	0	7,572	0	7,572
Financial Derivative Instruments(3)	80	1,476	0	1,556
Totals	\$ 227	\$ 5,276,367	\$ 1,008	\$ 5,277,602

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value	
Transferable Securities	\$ 0	\$ 6,129,600	\$ 0	\$ 6,129,600	
Investment Funds	140	0	0	140	
Repurchase Agreements	0	10,172	0	10,172	
Financial Derivative Instruments(3)	25,386	(4,310)	0	21,076	
Totals	\$ 25,526	\$ 6,135,462	\$ 0	\$ 6,160,988	

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	3.800%	13/10/2023	TBD <sup>(1)</sup>	€ (2,013)	\$ (2,242)	(0.04)
	6.120	07/07/2023	04/01/2024	\$ (31,031)	(31,918)	(0.62)
BRC	3.950	20/09/2023	TBD <sup>(1)</sup>	€ (4,620)	(5,159)	(0.10)
IND	5.870	11/10/2023	11/04/2024	\$ (28,999)	(29,387)	(0.57)
JPS	6.010	03/10/2023	03/01/2024	(28,876)	(29,310)	(0.57)
	6.010	28/11/2023	03/01/2024	(1,919)	(1,930)	(0.04)
	6.010	07/12/2023	03/01/2024	(11,613)	(11,661)	(0.23)
MYI	3.500	16/10/2023	TBD <sup>(1)</sup>	€ (12,002)	(13,355)	(0.26)

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
RCE	4.500%	25/09/2023	TBD <sup>(1)</sup>	\$ (2.346)	\$ (2,375)	(0.05)
SCX	5.880	10/11/2023	08/02/2024	(51,882)	(52,323)	(1.02)
WFS	5.870	11/10/2023	09/01/2024	(51,852)	(52,545)	(1.02)
Total Reverse Repurchase Agreements					\$ (232,205)	(4.52)

<sup>(1)</sup> Open maturity reverse repurchase agreement.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023	As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
AZD	\$ 939	\$ (980)	\$ (41)	\$ 137	\$ 0	\$ 137
BOA	(14)	0	(14)	1,028	(1,010)	18
BPS	(3,885)	8,850	4,965	(1,308)	1,490	182
BRC	3,327	(7,000)	(3,673)	37	(10)	27
CBK	619	(610)	9	6,857	(6,830)	27
DUB	178	0	178	N/A	N/A	N/A
GLM	298	(320)	(22)	352	(400)	(48)
GST	N/A	N/A	N/A	(268)	262	(6)
JPM	65	0	65	175	(340)	(165)
MBC	3,492	(5,190)	(1,698)	14,804	(13,250)	1,554
MYI	884	(980)	(96)	771	(650)	121
RBC	N/A	N/A	N/A	34	0	34
RYL	(2)	0	(2)	N/A	N/A	N/A
SCX	725	(960)	(235)	(28,111)	26,890	(1,221)
SSB	331	(450)	(119)	N/A	N/A	N/A
TOR	246	0	246	(140)	1,350	1,210
UAG	(2,859)	4,406	1,547	(147)	0	(147)

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	93.20	82.69
Transferable securities dealt in on another regulated market*	8.76	24.44
Other transferable securities	0.59	N/A
Investment funds	0.00	0.00
Repurchase agreements	0.15	0.18
Financial derivative instruments dealt in on a regulated market	0.45	0.42
Centrally cleared financial derivative instruments	(0.51)	0.05
OTC financial derivative instruments	0.08	(0.10)
Reverse repurchase agreements	(4.52)	(10.11)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Austria	1.55	1.85
Belgium	2.61	1.41
Canada	1.31	1.20
Cayman Islands	N/A	0.11
China	N/A	0.01
Denmark	0.06	0.44
Finland	0.87	0.82
France	12.53	13.26
Germany	2.70	3.81
Hong Kong	N/A	0.12
Ireland	3.99	3.56
Israel	N/A	0.26
Italy	8.60	7.66
Japan	1.21	N/A
Jersey, Channel Islands	1.82	1.51
Luxembourg	N/A	0.64
Mexico	N/A	0.71
Netherlands	12.89	15.07
Norway	N/A	0.36
Portugal	0.34	0.16
Slovenia	0.51	0.60
Spain	10.31	8.65
Sweden	0.48	0.72

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Switzerland	4.81	7.67
United Kingdom	21.40	18.81
United States	3.17	1.51
Short-Term Instruments	11.39	16.21
Investment Funds	0.00	0.00
Repurchase Agreements	0.15	0.18
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.45	0.42
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	(0.03)
Interest Rate Swaps	(0.51)	0.08
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	(0.04)
Forward Foreign Currency Contracts	(0.30)	(1.11)
Hedged Forward Foreign Currency Contracts	0.38	1.05
Other Current Assets & Liabilities	(2.72)	(7.68)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES  AUSTRALIA				FINLAND  CORPORATE BONDS & NOTES				Kreditanstalt fuer Wiederaufbau 1.375% due 07/06/2032 €	15,600 \$	15.787	6.02
CORPORATE BONDS & NOTES				Nokia Oyj				2.000% due 15/11/2029	10,400	11,225	4.28
<b>GPT Wholesale Office Fund</b> 3.222% due 05/11/2031 AUD	500 \$	272	0.11	4.375% due 21/08/2031 <b>Nordea Bank Abp</b> 6.000% due 02/06/2026	€ 500 \$ £ 1,800	556 2,320	0.21	Landwirtschaftliche Rentenbank 3.250% due 26/09/2033 Muenchener Rueckversicherungs-	1,200 Gesellsch	1,403 haft AG	0.54
Lendlease Finance Ltd. 3.400% due 27/10/2027	930		0.22	Tornator Oyj 1.250% due 14/10/2026	€ 200	•	0.08	in Muenchen 1.000% due 26/05/2042	700	612	0.23
3.700% due 31/03/2031 Total Australia	200 _	961	0.04	1.250 % due 1 #16/2020	_	3,083		<b>ZF Finance GmbH</b> 2.000% due 06/05/2027 2.250% due 03/05/2028	800 600	819 610	0.31 0.23
AUSTRIA				SOVEREIGN ISSUES				2.230 /0 duc 03/03/2020	-	35,009	
CORPORATE BONDS & NOTES UniCredit Bank Austria AG				Kuntarahoitus Oyj 3.000% due 25/09/2028	500 _	566	0.22	SOVEREIGN ISSUES			
3.125% due 21/09/2029 €	600 _	674	0.25	Total Finland	-	3,649	1.39	<b>Republic of Germany</b> 0.000% due 15/08/2031 (a)	1,400	1,340	0.51
SOVEREIGN ISSUES				FRANCE				State of North Rhine-Westphalia 0.000% due 12/10/2035 (a)	20	16	0.01
Austria Government International E 1.850% due 23/05/2049	<b>30nd</b> 750	678	0.26	CORPORATE BONDS & NOTES  AXA S.A.				0.000 /0 due 12/10/2055 (a)	20 _	1,356	
Total Austria	_	1,352		5.500% due 11/07/2043	400	474	0.18	Total Germany	_	36,365	13.86
BELGIUM				Banque Federative du Credit Mu 0.250% due 29/06/2028	100	97	0.04	INDIA			
SOVEREIGN ISSUES				BNP Paribas S.A. 1.675% due 30/06/2027	\$ 500	458	0.18	CORPORATE BONDS & NOTES  JSW Hydro Energy Ltd.			
<b>Belgium Government International</b> 2.750% due 22/04/2039	700	755	0.29	4.625% due 25/02/2031 (b)(c) CNP Assurances SACA	1,000		0.31	4.125% due 18/05/2031 \$	1,127	983	0.37
Ministeries van de Vlaamse Gemee 3.250% due 12/01/2043	nschap 500	548	0.21	2.000% due 27/07/2050 4.875% due 07/10/2030 (b)(c)	€ 200 \$ 800		0.07 0.24	<b>ReNew Wind Energy AP2</b> 4.500% due 14/07/2028	1,700 _	1,513	0.58
Total Belgium		1,303	0.50	Credit Agricole S.A.	\$ 000	030	0.24	Total India	-	2,496	0.95
BRAZIL				0.125% due 09/12/2027 4.375% due 27/11/2033	€ 100 800		0.04 0.35	IRELAND			
SOVEREIGN ISSUES				6.316% due 03/10/2029	\$ 500	524	0.20	CORPORATE BONDS & NOTES  AIB Group PLC			
Brazil Government International Bo 6.250% due 18/03/2031 \$	nd 200 _	208	0.08	Ile-de-France Mobilites 0.400% due 28/05/2031	€ 800	749	0.29	2.875% due 30/05/2031 4.625% due 23/07/2029	600 1,300	636 1,484	0.24 0.57
CANADA				<b>Kering S.A.</b> 5.125% due 23/11/2026	£ 1,500	1,952	0.74	Bank of Ireland Group PLC 5.000% due 04/07/2031	400	473	0.18
CORPORATE BONDS & NOTES				SEB S.A. 1.375% due 16/06/2025	€ 600	638	0.24	7.594% due 06/12/2032 £	600	798	0.30
Brookfield Property Finance ULC 7.125% due 13/02/2028 (d) CAD	700 _	522	0.20	<b>Societe Generale S.A.</b> 0.625% due 02/12/2027	1,200	1,216	0.46		1,000	947	0.36
SOVEREIGN ISSUES					_	8,766		<b>Zurich Finance Ireland Designated</b> 3.000% due 19/04/2051 \$	650	529	0.20
Canada Government International I 2.250% due 01/12/2029	<b>3ond</b> 6,400	4,647	1.77	SOVEREIGN ISSUES				3.500% due 02/05/2052 Total Ireland	1,200 _	986 5,853	0.38
Total Canada		5,169	1.97	Agence Française de Developper 1.375% due 17/09/2024	ment 1,000	1,088	0.42	ITALY	_		
CHILE				3.500% due 25/02/2033	800		0.35	CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES Chile Government International Boo	ad			France Government Internationa 0.500% due 25/06/2044	al Bond 850	589	0.22	Ferrovie dello Stato Italiane SpA 3.750% due 14/04/2027 €	1,200	1,340	0.51
0.830% due 02/07/2031 €	2,100 400	1,926	0.73 0.12	Regie Autonome des Transports 3.250% due 11/04/2033	Parisiens 1,400	1,585	0.60	UniCredit SpA 5.850% due 15/11/2027	2,200	2,576	
Total Chile	_		0.85	Region of Ile de France 3.050% due 03/02/2033	200	225	0.09	3.030 /0 ddc 13.11.12027		3,916	
CYPRUS				Societe Du Grand Paris EPIC 0.300% due 25/11/2031	1,900	1,735	0.66	SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES				1.000% due 18/02/2070	100	49	0.02	Italy Buoni Poliennali Del Tesoro 1.500% due 30/04/2045	1,050	734	0.28
<b>Atrium Finance PLC</b> 2.625% due 05/09/2027 €	1,100	948	0.36	3.500% due 25/05/2043 Societe Nationale SNCF S.A.	500	562	0.21	4.000% due 30/10/2031	400 _	460	0.18
CZECH REPUBLIC	,			0.625% due 17/04/2030 3.375% due 25/05/2033	800 800		0.30 0.35	Total Italy	-	<b>1,194</b> 5,110	
CORPORATE BONDS & NOTES				5.57 5 % due 25/05/2055		8,452		JAPAN	_	5,110	1.55
UniCredit Bank Czech Republic & SI 3.750% due 20/06/2028	ovakia A 600		0.26	Total France	-	17,218	6.56	CORPORATE BONDS & NOTES			
DENMARK	_			GERMANY CORPORATE BONDS & NOTES				Mitsubishi UFJ Financial Group, In 0.848% due 19/07/2029	c. 800	793	0.30
CORPORATE BONDS & NOTES				Amprion GmbH				Norinchukin Bank			
<b>AP Moller - Maersk A/S</b> 5.875% due 14/09/2033 \$	1,000	1,044	0.40	3.875% due 07/09/2028 Commerzbank AG	400	456	0.17	4.867% due 14/09/2027	1,000 600	820 600	0.31 0.23
Danske Bank A/S	700	816	0.31	3.000% due 14/09/2027 3.375% due 12/12/2025	500 700		0.21 0.30		1,300	1,278	0.49
TDC Net A/S 5.618% due 06/02/2030		2,170		5.250% due 25/03/2029 Deutsche Bahn Finance GmbH	100		0.04	Sumitomo Mitsui Financial Group		2,870	1.09
Total Denmark	1,300 _	4,030		3.250% due 19/05/2033	600	685	0.26	2.472% due 14/01/2029  Sumitomo Mitsui Trust Bank Ltd.	1,300	1,158	0.44
				<b>Deutsche Bank AG</b> 1.875% due 23/02/2028	1,900	1,975	0.75	2.800% due 10/03/2027 Total Japan	800 _	750 8,269	0.29 3.15

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
JERSEY, CHANNEL ISLANDS CORPORATE BONDS & NOTES				Nationale-Nederlanden Bank NV 0.500% due 21/09/2028 € 1.875% due 17/05/2032	1,100 \$		0.41 0.08	0.010% due 23/06/2028 0.150% due 10/10/2034 3.125% due 09/11/2031	€ 2,000 \$ 500 800	421	0.75 0.16 0.35
<b>Aptiv PLC</b> 3.100% due 01/12/2051	\$ 200 9	131	0.05	<b>NE Property BV</b> 2.000% due 20/01/2030	1,400	1,245		European Investment Bank 0.750% due 15/07/2027 1.500% due 15/06/2032	AUD 500 € 5,600	304 5,704	0.12
LUXEMBOURG CORPORATE BONDS & NOTES				TenneT Holding BV 4.500% due 28/10/2034 VIA Outlets BV	700	864	0.33	2.250% due 15/03/2030 3.750% due 14/02/2033	1,230 \$ 5,000	1,345	
Acef Holding S.C.A. 0.750% due 14/06/2028 CBRE Global Investors Open-End	€ 1,600	1,524	0.58	1.750% due 15/11/2028  Wabtec Transportation Netherland 1.250% due 03/12/2027	1,100 ds <b>BV</b> 1,900	1,082 1,938		European Union 0.000% due 04/10/2030 (a) 0.300% due 04/11/2050	€ 1,400 100		0.02
SICAV-SIF Pan European Core 0.500% due 27/01/2028 0.900% due 12/10/2029		1,174	0.45 0.35	SOVEREIGN ISSUES	1,900 _	18,724		0.400% due 04/02/2037 2.625% due 04/02/2048 2.750% due 04/02/2033	800 900 600	926	0.25 0.35 0.26
<b>CPI Property Group S.A.</b> 1.750% due 14/01/2030 2.750% due 22/01/2028	100 £ 400		0.02 0.14	Nederlandse Waterschapsbank NV 3.000% due 20/04/2033	900	1,024	0.39	International Bank for Record 2.125% due 03/03/2025 International Development A	\$ 1,000		e <b>nt</b> 0.37
Prologis International Funding S 0.750% due 23/03/2033	5.A. € 475	402	0.15	Netherlands Government Internati 3.250% due 15/01/2044	ional Bo 300 _		0.14	0.750% due 21/09/2028 Total Supranational	£ 1,450 _	1,618 21,884	
0.875% due 09/07/2029 1.625% due 17/06/2032 3.625% due 07/03/2030	125 1,425 200	1,326	0.05 0.51 0.08	Total Netherlands	-	20,117		SWEDEN CORPORATE BONDS & NOT	TES		
Segro Capital SARL 0.500% due 22/09/2031 SELP Finance SARL	1,000	870	0.33	NORWAY  CORPORATE BONDS & NOTES				Castellum AB 0.750% due 04/09/2026	€ 1,100	1,101	0.42
0.875% due 27/05/2029 Total Luxembourg	1,500	1,414 8,394		DNB Bank ASA 4.625% due 01/11/2029	400 _	465	0.18	<b>EQT AB</b> 0.875% due 14/05/2031	1,200 _	1,058 <b>2,159</b>	
MAURITIUS				SINGAPORE CORPORATE BONDS & NOTES				SOVEREIGN ISSUES	_		
CORPORATE BONDS & NOTES				Clean Renewable Power Mauritius			0.22	Kommuninvest Sverige AB			
India Green Power Holdings 4.000% due 22/02/2027	\$ 400 _	368	0.14	4.250% due 25/03/2027 \$ SOUTH KOREA	630 _	5/6	0.22	3.125% due 08/12/2027 3.375% due 15/03/2027 Svensk Exportkredit AB	500 200		0.22 0.09
MEXICO CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				2.000% due 30/06/2027	1,100 _	1,188	
Nemak S.A.B. de C.V. 2.250% due 20/07/2028	€ 1,000	983	0.37	<b>LG Energy Solution Ltd.</b> 5.750% due 25/09/2028	300 _	310	0.12	Total Sweden	-	1,983 4,142	
MULTINATIONAL				SOVEREIGN ISSUES				UNITED ARAB EMIRATES			
CORPORATE BONDS & NOTES	- 115 A 11 C			SOVEREIGN ISSUES  Korea Water Resources Corp. 3.500% due 27/04/2025  Total South Korea	700 _		0.26	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En	nergy Co.	505	0.22
CORPORATE BONDS & NOTES  Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029	e <b>USA LLC</b> 500 150	492	0.19 0.05	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea	700 _			CORPORATE BONDS & NOT		596	0.23
CORPORATE BONDS & NOTES  Ardagh Metal Packaging Finance 2.000% due 01/09/2028	500	492 134	0.05	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea  SPAIN CORPORATE BONDS & NOTES				CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033 UNITED KINGDOM CORPORATE BONDS & NOT	nergy Co. \$ 600 _	596	0.23
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational	500 150	492 134	0.05	Korea Water Resources Corp. 3.500% due 27/04/2025  Total South Korea  SPAIN  CORPORATE BONDS & NOTES  Acciona Energia Financiacion Filial 5.125% due 23/04/2031 €  Banco Santander S.A.	les S.A. 400	996	0.38	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033  UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033	nergy Co. \$ 600 _	596 1,052	
CORPORATE BONDS & NOTES  Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029  NXP BV 2.500% due 11/05/2031	500 150	492 134 1,020	0.05	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea  SPAIN  CORPORATE BONDS & NOTES  Acciona Energia Financiacion Filial 5.125% due 23/04/2031 €  Banco Santander S.A. 0.625% due 24/06/2029  CaixaBank S.A.	les S.A. 400 900	996 467 881	0.38 0.18 0.34	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033  UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC	ergy Co. \$ 600 _	1,052	
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational  NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029	500 150	492 134 1,020	0.05 0.39 0.63	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea  SPAIN  CORPORATE BONDS & NOTES  Acciona Energia Financiacion Filial 5.125% due 23/04/2031 €  Banco Santander S.A. 0.625% due 24/06/2029  CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 03/12/2026 £	les S.A. 400	996 467 881 98	0.38 0.18 0.34 0.04 0.27	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033  UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033  Berkeley Group PLC 2.500% due 11/08/2031  British Land Co. PLC 2.375% due 14/09/2029  Burberry Group PLC	fes £ 1,100 1,400	1,052 1,283 1,543	0.40 0.49 0.59
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational  NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028	\$ 1,200 _	492 134 1,020 1,646	0.05 0.39 0.63	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea  SPAIN  CORPORATE BONDS & NOTES  Acciona Energia Financiacion Filial 5.125% due 23/04/2031 €  Banco Santander S.A. 0.625% due 24/06/2029  CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 03/12/2026 £	les S.A. 400 900 100 600	996 467 881 98 713	0.38 0.18 0.34 0.04 0.27 0.82	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033  UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033  Berkeley Group PLC 2.500% due 11/08/2031  British Land Co. PLC 2.375% due 14/09/2029  Burberry Group PLC 1.125% due 21/09/2025  Chanel Ceres PLC	fES £ 1,100 1,300 1,400 600	1,052 1,283 1,543 717	0.40 0.49 0.59 0.27
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational  NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028 ASR Nederland NV 3.625% due 12/12/2028	\$ 1,200 \$ 2,400	492 134 1,020 1,646	0.05 0.39 0.63 0.81 0.17	Korea Water Resources Corp. 3.500% due 27/04/2025  Total South Korea  SPAIN  CORPORATE BONDS & NOTES  Acciona Energia Financiacion Filial 5.125% due 23/04/2031 €  Banco Santander S.A. 0.625% due 24/06/2029  CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 09/02/2029 2.3750% due 03/12/2026 £ 3.750% due 07/09/2029 €  Caja Rural de Navarra SCC 3.000% due 26/04/2027  EDP Servicios Financieros Espana \$ 4.375% due 04/04/2032	900 100 600 1,900 2,100	996 467 881 98 713 2,156	0.38 0.18 0.34 0.04 0.27 0.82 0.89	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033  UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033  Berkeley Group PLC 2.500% due 11/08/2031  British Land Co. PLC 2.375% due 14/09/2029  Burberry Group PLC 1.125% due 21/09/2025  Chanel Ceres PLC 1.000% due 31/07/2031  Compass Group PLC	fes £ 1,100 1,300 1,400 600 € 2,200	1,052 1,283 1,543 717 2,050	0.40 0.49 0.59 0.27 0.78
CORPORATE BONDS & NOTES  Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029  NXP BV 2.500% due 11/05/2031  Total Multinational  NETHERLANDS  CORPORATE BONDS & NOTES  ABN AMRO Bank NV 2.470% due 13/12/2029  Arcadis NV 4.875% due 28/02/2028  ASR Nederland NV 3.625% due 12/12/2028  CTP NV 1.250% due 21/06/2029  Digital Intrepid Holding BV	500 150 \$ 1,200 2,400 € 400 400 2,000	492 134 1,020 1,646 2,114 458 448 1,834	0.05 0.39 0.63 0.81 0.17 0.17	Korea Water Resources Corp. 3.500% due 27/04/2025  Total South Korea  SPAIN  CORPORATE BONDS & NOTES  Acciona Energia Financiacion Filial 5.125% due 23/04/2031 €  Banco Santander S.A. 0.625% due 24/06/2029  CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 09/02/2029 2.3750% due 07/09/2029 € Caja Rural de Navarra SCC 3.000% due 26/04/2027  EDP Servicios Financieros Espana 5	900 100 600 1,900 2,100 S.A.	996 467 881 98 713 2,156 2,324 1,533 581	0.38 0.18 0.34 0.04 0.27 0.82 0.89 0.58 0.22	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033  UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033  Berkeley Group PLC 2.500% due 11/08/2031  British Land Co. PLC 2.375% due 14/09/2029  Burberry Group PLC 1.125% due 21/09/2025  Chanel Ceres PLC 1.000% due 31/07/2031	fES £ 1,100 1,300 1,400 600	1,052 1,283 1,543 717 2,050 1,159	0.40 0.49 0.59 0.27 0.78
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational  NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028 ASR Nederland NV 3.625% due 12/12/2028 CTP NV 1.250% due 21/06/2029 Digital Intrepid Holding BV 0.625% due 15/07/2031 DSV Finance BV	500 150 \$ 1,200 _ - - 2,400 € 400 400 2,000 1,500	492 134 1,020 1,646 2,114 458 448 1,834 1,303	0.05 0.39 0.63 0.81 0.17 0.17 0.70 0.50	Korea Water Resources Corp. 3.500% due 27/04/2025  Total South Korea  SPAIN  CORPORATE BONDS & NOTES  Acciona Energia Financiacion Filial 5.125% due 23/04/2031 €  Banco Santander S.A. 0.625% due 24/06/2029  CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 03/12/2026 £ 3.750% due 03/12/2026 £ 3.750% due 07/09/2029 €  Caja Rural de Navarra SCC 3.000% due 26/04/2027  EDP Servicios Financieros Espana \$ 4.375% due 04/04/2032  Telefonica Emisiones S.A.	900 100 600 1,900 2,100 5.A. 1,300	996 467 881 98 713 2,156 2,324 1,533	0.38 0.18 0.34 0.04 0.27 0.82 0.89 0.58 0.22	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033  UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033  Berkeley Group PLC 2.500% due 11/08/2031  British Land Co. PLC 2.375% due 14/09/2029  Burberry Group PLC 1.125% due 21/09/2025  Chanel Ceres PLC 1.000% due 31/07/2031  Compass Group PLC 4.375% due 08/09/2032  Derwent London PLC 1.875% due 17/11/2031  DS Smith PLC 4.375% due 27/07/2027	ergy Co. \$ 600 _ £ 1,100 1,300 1,400 600 € 2,200 £ 900	1,052 1,283 1,543 717 2,050 1,159 1,219	0.40 0.49 0.59 0.27 0.78 0.44
CORPORATE BONDS & NOTES  Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029  NXP BV 2.500% due 11/05/2031  Total Multinational  NETHERLANDS  CORPORATE BONDS & NOTES  ABN AMRO Bank NV 2.470% due 13/12/2029  Arcadis NV 4.875% due 28/02/2028  ASR Nederland NV 3.625% due 12/12/2028  CTP NV 1.250% due 21/06/2029  Digital Intrepid Holding BV 0.625% due 15/07/2031	500 150 \$ 1,200 2,400 € 400 400 2,000	492 134 1,020 1,646 2,114 458 448 1,834 1,303	0.05 0.39 0.63 0.81 0.17 0.70 0.50 0.18	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea  SPAIN  CORPORATE BONDS & NOTES  Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029  CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 03/12/2026 £ 3.750% due 07/09/2029 € Caja Rural de Navarra SCC 3.000% due 26/04/2027  EDP Servicios Financieros Espana S 4.375% due 04/04/2032  Telefonica Emisiones S.A. 4.183% due 21/11/2033  SOVEREIGN ISSUES  Autonomous Community of Madri 3.596% due 30/04/2033	les S.A. 400 900 100 600 1,900 2,100 S.A. 1,300 500	996  467  881  98  713  2,156  2,324  1,533  581  8,753	0.38 0.18 0.34 0.04 0.27 0.82 0.89 0.58 0.22	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033  UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033  Berkeley Group PLC 2.500% due 11/08/2031  British Land Co. PLC 2.375% due 14/09/2029  Burberry Group PLC 1.125% due 21/09/2025  Chanel Ceres PLC 1.000% due 31/07/2031  Compass Group PLC 4.375% due 08/09/2032  Derwent London PLC 1.875% due 17/11/2031  DS Smith PLC 4.375% due 27/07/2027  Grainger PLC 3.375% due 24/04/2028	ES  £ 1,100  1,300  1,400  600  € 2,200  £ 900  1,200  € 400  £ 700	1,052 1,283 1,543 717 2,050 1,159 1,219 455	0.40 0.49 0.59 0.27 0.78 0.44
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational  NETHERLANDS CORPORATE BONDS & NOTES  ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028 ASR Nederland NV 3.625% due 12/12/2028 CTP NV 1.250% due 21/06/2029 Digital Intrepid Holding BV 0.625% due 15/07/2031 DSV Finance BV 0.500% due 03/03/2031 EnBW International Finance BV 4.300% due 23/05/2034 Enel Finance International NV 1.375% due 12/07/2026	500 150 \$ 1,200 2,400 € 400 400 2,000 1,500 500 300 \$ 1,000	492 134 1,020 1,646 2,114 458 448 1,834 1,303 463 351 911	0.05 0.39 0.63 0.81 0.17 0.70 0.50 0.18 0.13 0.35	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea  SPAIN  CORPORATE BONDS & NOTES  Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029 CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 09/02/2029 Caja Rural de Navarra SCC 3.000% due 26/04/2027 EDP Servicios Financieros Espana 9 4.375% due 04/04/2032 Telefonica Emisiones S.A. 4.183% due 21/11/2033	les S.A. 400 900 100 600 1,900 2,100 S.A. 1,300 500	996  467  881  98  713  2,156  2,324  1,533  581  8,753	0.38 0.18 0.34 0.04 0.27 0.82 0.89 0.58 0.22 3.34	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033  UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033  Berkeley Group PLC 2.500% due 11/08/2031  British Land Co. PLC 2.375% due 14/09/2029  Burberry Group PLC 1.125% due 21/09/2025  Chanel Ceres PLC 1.000% due 31/07/2031  Compass Group PLC 4.375% due 08/09/2032  Derwent London PLC 1.875% due 17/11/2031  DS Smith PLC 4.375% due 27/07/2027  Grainger PLC 3.375% due 24/04/2028  Land Securities Capital Mark 4.875% due 15/09/2034  London & Quadrant Housing	ES  £ 1,100  1,300  1,400  600  € 2,200  £ 900  1,200  € 400  £ 700  cets PLC  500	1,052 1,283 1,543 717 2,050 1,159 1,219 455 824 656	0.40 0.49 0.59 0.27 0.78 0.44 0.47 0.17 0.31
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational  NETHERLANDS CORPORATE BONDS & NOTES  ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028 ASR Nederland NV 3.625% due 12/12/2028 CTP NV 1.250% due 21/06/2029 Digital Intrepid Holding BV 0.625% due 15/07/2031 DSV Finance BV 0.500% due 03/03/2031 EnBW International Finance BV 4.300% due 23/05/2034 Enel Finance International NV	500 150 \$ 1,200 _ 2,400 € 400 400 2,000 1,500 500 300	492 134 1,020 1,646 2,114 458 448 1,834 1,303 463 351 911 571	0.05 0.39 0.63 0.81 0.17 0.70 0.50 0.18 0.13	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea  SPAIN  CORPORATE BONDS & NOTES  Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029 CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 09/02/2029 1.500% due 09/02/2029 Caja Rural de Navarra SCC 3.000% due 26/04/2027 EDP Servicios Financieros Espana 9 4.375% due 04/04/2032 Telefonica Emisiones S.A. 4.183% due 21/11/2033  SOVEREIGN ISSUES  Autonomous Community of Madri 3.596% due 30/04/2033 Spain Government International B 1.000% due 30/07/2042 Xunta de Galicia 0.084% due 30/07/2027	900 100 600 1,900 2,100 5.A. 1,300 500	996  467  881  98  713  2,156  2,324  1,533  581  8,753  344  1,257  50  1,651	0.38 0.18 0.34 0.04 0.27 0.82 0.58 0.22 3.34 0.13 0.48 0.02 0.63	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033  UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033  Berkeley Group PLC 2.500% due 11/08/2031  British Land Co. PLC 2.375% due 14/09/2029  Burberry Group PLC 1.125% due 21/09/2025  Chanel Ceres PLC 1.000% due 31/07/2031  Compass Group PLC 4.375% due 08/09/2032  Derwent London PLC 1.875% due 17/11/2031  DS Smith PLC 4.375% due 24/04/2027  Grainger PLC 3.375% due 24/04/2028  Land Securities Capital Mark 4.875% due 15/09/2034  London & Quadrant Housing 2.000% due 31/03/2032  Marks & Spencer PLC	ergy Co. \$ 600 _  \$ 600 _  TES  £ 1,100  1,300  1,400  600  € 2,200  £ 900  1,200  € 400  £ 700  cets PLC  500  Trust  400	1,052 1,283 1,543 717 2,050 1,159 1,219 455 824 656 416	0.40 0.49 0.59 0.27 0.78 0.44 0.47 0.17 0.31 0.25
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational  NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028 ASR Nederland NV 3.625% due 12/12/2028 CTP NV 1.250% due 21/06/2029 Digital Intrepid Holding BV 0.625% due 15/07/2031 DSV Finance BV 0.500% due 03/03/2031 EnBW International Finance BV 4.300% due 23/05/2034 Enel Finance International NV 1.375% due 12/07/2026 7.500% due 14/10/2032 ING Groep NV 1.125% due 07/12/2028 4.875% due 16/05/2029 (b)(c) JDE Peet's NV	500 150 \$ 1,200 2,400 € 400 400 2,000 1,500 500 \$ 1,000 \$ 1,000 \$ 1,000 \$ 1,000	492 134 1,020 1,646 2,114 458 448 1,834 1,303 463 351 911 571 224 830	0.05 0.39 0.63 0.81 0.17 0.70 0.50 0.18 0.13 0.35 0.22 0.08 0.32	Korea Water Resources Corp. 3.500% due 27/04/2025  Total South Korea  SPAIN  CORPORATE BONDS & NOTES  Acciona Energia Financiacion Filial 5.125% due 23/04/2031 €  Banco Santander S.A. 0.625% due 24/06/2029  CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 09/02/2029 2.500% due 03/12/2026 £ 3.750% due 07/09/2029 € Caja Rural de Navarra SCC 3.000% due 26/04/2027  EDP Servicios Financieros Espana 9 4.375% due 04/04/2032  Telefonica Emisiones S.A. 4.183% due 21/11/2033  SOVEREIGN ISSUES  Autonomous Community of Madri 3.596% due 30/04/2033  Spain Government International B 1.000% due 30/07/2042  Xunta de Galicia 0.084% due 30/07/2027	les S.A. 400 900 100 600 1,900 2,100 S.A. 1,300 500 _	996  467  881  98  713 2,156  2,324  1,533  581  8,753  344  1,257  50	0.38 0.18 0.34 0.04 0.27 0.82 0.58 0.22 3.34 0.13 0.48 0.02 0.63	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033  UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033  Berkeley Group PLC 2.500% due 11/08/2031  British Land Co. PLC 2.375% due 14/09/2029  Burberry Group PLC 1.125% due 21/09/2025  Chanel Ceres PLC 1.000% due 31/07/2031  Compass Group PLC 4.375% due 08/09/2032  Derwent London PLC 1.875% due 17/11/2031  DS Smith PLC 4.375% due 27/07/2027  Grainger PLC 3.375% due 24/04/2028  Land Securities Capital Mark 4.875% due 15/09/2034  London & Quadrant Housing 2.000% due 31/03/2032	fergy Co. \$ 600 _  FES  £ 1,100  1,300  1,400  600  £ 2,200  £ 900  1,200  € 400  £ 700  cets PLC  500  Trust	1,052 1,283 1,543 717 2,050 1,159 1,219 455 824 656 416 370	0.40 0.49 0.59 0.27 0.78 0.44 0.47 0.17 0.31
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational  NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028 ASR Nederland NV 3.625% due 12/12/2028 CTP NV 1.250% due 21/06/2029 Digital Intrepid Holding BV 0.625% due 15/07/2031 DSV Finance BV 0.500% due 03/03/2031 EnBW International Finance BV 4.300% due 23/05/2034 Enel Finance International NV 1.375% due 12/07/2026 7.500% due 14/10/2032 ING Groep NV 1.125% due 07/12/2028 4.875% due 16/05/2029 (b)(c) JDE Peet's NV 2.250% due 24/09/2031 LeasePlan Corp. NV	500 150 \$ 1,200 2,400 € 400 400 2,000 1,500 500 300 \$ 1,000 \$ 1,000 1,000	492 134 1,020 1,646 2,114 458 448 1,834 1,303 463 351 911 571 224 830 802	0.05 0.39 0.63 0.81 0.17 0.70 0.50 0.18 0.13 0.35 0.22 0.08 0.32	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea  SPAIN  CORPORATE BONDS & NOTES  Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029 CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 09/02/2029 1.500% due 09/02/2029 2.750% due 07/09/2029 € Caja Rural de Navarra SCC 3.000% due 26/04/2027 EDP Servicios Financieros Espana S.4.375% due 04/04/2032 Telefonica Emisiones S.A. 4.183% due 21/11/2033  SOVEREIGN ISSUES  Autonomous Community of Madri 3.596% due 30/04/2033 Spain Government International B 1.000% due 30/07/2042 Xunta de Galicia 0.084% due 30/07/2027  Total Spain  SUPRANATIONAL CORPORATE BONDS & NOTES	les S.A. 400 900 100 600 1,900 2,100 S.A. 1,300 500 _	996  467  881  98  713  2,156  2,324  1,533  581  8,753  344  1,257  50  1,651  10,404	0.38 0.18 0.34 0.04 0.27 0.82 0.58 0.22 3.34 0.13 0.48 0.02 0.63	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033  UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033  Berkeley Group PLC 2.500% due 11/08/2031  British Land Co. PLC 2.375% due 14/09/2029  Burberry Group PLC 1.125% due 21/09/2025  Chanel Ceres PLC 1.000% due 31/07/2031  Compass Group PLC 4.375% due 08/09/2032  Derwent London PLC 1.875% due 08/09/2032  Derwent London PLC 1.875% due 27/07/2027  Grainger PLC 3.375% due 24/04/2028  Land Securities Capital Mark 4.875% due 15/09/2034  London & Quadrant Housing 2.000% due 31/03/2032  Marks & Spencer PLC 4.500% due 10/07/2027  National Grid PLC	ergy Co. \$ 600 _  \$ 600 _  TES  £ 1,100  1,300  1,400  600  € 2,200  £ 900  1,200  € 400  £ 700  cets PLC  500  Trust  400  300	1,052 1,283 1,543 717 2,050 1,159 1,219 455 824 656 416 370 341	0.40 0.49 0.59 0.27 0.78 0.44 0.47 0.31 0.25 0.16
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational  NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028 ASR Nederland NV 3.625% due 12/12/2028 CTP NV 1.250% due 21/06/2029 Digital Intrepid Holding BV 0.625% due 15/07/2031 DSV Finance BV 0.500% due 03/03/2031 EnBW International Finance BV 4.300% due 23/05/2034 Enel Finance International NV 1.375% due 12/07/2026 7.500% due 14/10/2032 ING Groep NV 1.125% due 07/12/2028 4.875% due 16/05/2029 (b)(c) JDE Peet's NV 2.250% due 24/09/2031	500 150 \$ 1,200 2,400 € 400 400 2,000 1,500 500 \$ 1,000 \$ 1,000 \$ 1,000 \$ 1,000	492 134 1,020 1,646 2,114 458 448 1,834 1,303 463 351 911 571 224 830 802 1,422	0.05 0.39 0.63 0.81 0.17 0.70 0.50 0.18 0.13 0.35 0.22 0.08 0.32	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea  SPAIN  CORPORATE BONDS & NOTES  Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029 CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 03/12/2026 £ 3.750% due 07/09/2029 Caja Rural de Navarra SCC 3.000% due 26/04/2027 EDP Servicios Financieros Espana \$ 4.375% due 04/04/2032 Telefonica Emisiones S.A. 4.183% due 21/11/2033  SOVEREIGN ISSUES  Autonomous Community of Madri 3.596% due 30/04/2033 Spain Government International B 1.000% due 30/07/2042 Xunta de Galicia 0.084% due 30/07/2027  Total Spain	les S.A. 400 900 100 600 1,900 2,100 S.A. 1,300 500 _	996  467  881  98  713 2,156  2,324  1,533  581  8,753  344  1,257  50  1,651  10,404	0.38 0.18 0.34 0.04 0.27 0.82 0.58 0.22 3.34 0.13 0.48 0.02 0.63	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033  UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033  Berkeley Group PLC 2.500% due 11/08/2031  British Land Co. PLC 2.375% due 14/09/2029  Burberry Group PLC 1.125% due 21/09/2025  Chanel Ceres PLC 1.000% due 31/07/2031  Compass Group PLC 4.375% due 08/09/2032  Derwent London PLC 1.875% due 17/11/2031  DS Smith PLC 4.375% due 27/07/2027  Grainger PLC 3.375% due 24/04/2028  Land Securities Capital Mark 4.875% due 15/09/2034  London & Quadrant Housing 2.000% due 31/03/2032  Marks & Spencer PLC 4.500% due 10/07/2027  National Grid PLC 3.875% due 16/01/2029  NatWest Group PLC	ergy Co. \$ 600 _  \$ 600 _  1,300  1,400  600  € 2,200  £ 900  1,200  € 400  £ 700  cets PLC  500  Trust  400  300  € 300  £ 1,200	1,052 1,283 1,543 717 2,050 1,159 1,219 455 824 656 416 370 341	0.40 0.49 0.59 0.27 0.78 0.44 0.47 0.17 0.31 0.25 0.16 0.14 0.13

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Severn Trent Utilities Finance 2.625% due 22/02/2033	£ 600 \$	644	0.25	Community Preservation Corp. 2.867% due 01/02/2030	\$ 360 \$	316	0.12	Public Service Co. of Colorado 2.700% due 15/01/2051 3.200% due 01/03/2050	75 \$ 425	\$ 47 306	0.02 0.12
South Eastern Power Network 1.750% due 30/09/2034	2,100	2,033	0.78	Continental Wind LLC 6.000% due 28/02/2033	518	528	0.20	Public Service Electric & Gas Co 4.650% due 15/03/2033		1,101	0.12
4.000% due 05/09/2031	€ 600	694	0.26	Crown Cork & Seal Co., Inc. 7.375% due 15/12/2026	725	762	0.29	Solar Star Funding LLC 5.375% due 30/06/2035	933	927	0.42
Standard Chartered PLC 0.800% due 17/11/2029	1,800	1,732	0.66	Farmers Exchange Capital 5.454% due 15/10/2054	30	25	0.01	Southern California Edison Co. 2,500% due 01/06/2031	1,000	858	0.33
Travis Perkins PLC 3.750% due 17/02/2026 (e)	£ 1,100	1,324	0.51	Ford Motor Co. 3.250% due 12/02/2032	200	166	0.06	Southwestern Public Service Co 3.150% due 01/05/2050	,	309	0.12
Vodafone Group PLC 5.125% due 04/06/2081	\$ 950	719	0.27	Gap, Inc. 3.625% due 01/10/2029	1,000	856	0.33	3.750% due 15/06/2049  TerraForm Power Operating LLC	400	307	0.12
Workspace Group PLC 2.250% due 11/03/2028 Zenith Finco PLC	£ 400	438	0.17	HAT Holdings LLC 6.000% due 15/04/2025 8.000% due 15/06/2027	500 400		0.19	5.000% due 31/01/2028 Topaz Solar Farms LLC	650	632	0.24
6.500% due 30/06/2027 (e)	500 _	520 <b>23,607</b>	0.20 <b>9.00</b>	Host Hotels & Resorts LP 3.375% due 15/12/2029	600		0.10	5.750% due 30/09/2039 UDR, Inc.	762	759	0.29
SOVEREIGN ISSUES	_	23,007	9.00	3.500% due 15/09/2030 Hudson Pacific Properties LP	1,575	1,406		3.100% due 01/11/2034 Verizon Communications, Inc.	150	124	0.05
United Kingdom Gilt	2 700	2 605	1.41	3.950% due 01/11/2027 5.950% due 15/02/2028	500 800		0.16 0.27	1.500% due 18/09/2030 VF Corp.	3,110	2,564	0.98
0.875% due 31/07/2033 3.750% due 22/10/2053	3,700 800 _	3,695 953 <b>4,648</b>	0.36	Hyundai Capital America 5.800% due 26/06/2025	1,700	1,710		4.250% due 07/03/2029 € Wisconsin Power & Light Co.	400	426	0.16
Total United Kingdom	- -	28,255		IHG Finance LLC 4.375% due 28/11/2029	€ 800	917	0.35	4.950% due 01/04/2033 \$ Wisconsin Public Service Corp.	600	602	0.23
UNITED STATES				<b>JPMorgan Chase &amp; Co.</b> 6.070% due 22/10/2027	\$ 1,300	1,338	0.51	2.850% due 01/12/2051	450 _	298 <b>41,932</b>	
ASSET-BACKED SECURITIES				Kilroy Realty LP					-	,	
Goodlean Sustainable Home	Solutions Tru	ıst			700	521	0.20	MUNICIPAL BONDS & NOTES			
GoodLeap Sustainable Home 9 2.100% due 20/05/2048 4.000% due 20/04/2049	Solutions Tru \$ 972 969	751 853	0.29 0.33	2.500% due 15/11/2032 2.650% due 15/11/2033	700 100		0.20 0.03	MUNICIPAL BONDS & NOTES  New York City Municipal Water		Authority	
2.100% due 20/05/2048	\$ 972	751		2.500% due 15/11/2032 2.650% due 15/11/2033 <b>MidAmerican Energy Co.</b> 2.700% due 01/08/2052	100 950	76 616	0.03	New York City Municipal Water Revenue Bonds, (BABs), Serie 5.724% due 15/06/2042	2010 170	186	0.07
2.100% due 20/05/2048 4.000% due 20/04/2049 4.950% due 20/07/2049	\$ 972 969 1,801	751 853 1,658	0.33 0.63	2.500% due 15/11/2032 2.650% due 15/11/2033 <b>MidAmerican Energy Co.</b> 2.700% due 01/08/2052 3.650% due 01/08/2048 4.250% due 15/07/2049	100	76 616 596	0.03	New York City Municipal Water Revenue Bonds, (BABs), Serie 5.724% due 15/06/2042 New York City Municipal Water Revenue Bonds, Series 2010	es <b>2010</b> 170 Finance	186 Authority	
2.100% due 20/05/2048 4.000% due 20/04/2049 4.950% due 20/07/2049 5.520% due 22/02/2055 Loanpal Solar Loan Ltd.	\$ 972 969 1,801 657	751 853 1,658 643	0.33 0.63 0.24	2.500% due 15/11/2032 2.650% due 15/11/2033 MidAmerican Energy Co. 2.700% due 01/08/2052 3.650% due 01/08/2048 4.250% due 15/07/2049 Mississippi Power Co. 3.100% due 30/07/2051	950 750	76 616 596 349	0.03 0.23 0.23	New York City Municipal Water Revenue Bonds, (BABs), Serie 5.724% due 15/06/2042 New York City Municipal Water	28 <b>2010</b> 170 Finance	186 Authority	0.05
2.100% due 20/05/2048 4.000% due 20/04/2049 4.950% due 20/07/2049 5.520% due 22/02/2055 Loanpal Solar Loan Ltd. 2.220% due 20/03/2048	\$ 972 969 1,801 657 561 _	751 853 1,658 643	0.33 0.63 0.24 0.16	2.500% due 15/11/2032 2.650% due 15/11/2033 MidAmerican Energy Co. 2.700% due 01/08/2052 3.650% due 01/08/2048 4.250% due 15/07/2049 Mississippi Power Co. 3.100% due 30/07/2051 Moody's Corp. 2.000% due 19/08/2031	950 750 400 900 300	76 616 596 349 605 249	0.03 0.23 0.23 0.13 0.23	New York City Municipal Water Revenue Bonds, (BABs), Serie 5.724% due 15/06/2042 New York City Municipal Water Revenue Bonds, Series 2010 5.882% due 15/06/2044	28 <b>2010</b> 170 Finance	186 Authority	0.05 da
2.100% due 20/05/2048 4.000% due 20/04/2049 4.950% due 20/07/2049 5.520% due 22/02/2055 Loanpal Solar Loan Ltd. 2.220% due 20/03/2048 CORPORATE BONDS & NOTE AES Corp. 2.450% due 15/01/2031	\$ 972 969 1,801 657 561 _ -	751 853 1,658 643 419 4,324	0.33 0.63 0.24 0.16 1.65	2.500% due 15/11/2032 2.650% due 15/11/2033 MidAmerican Energy Co. 2.700% due 01/08/2052 3.650% due 01/08/2048 4.250% due 15/07/2049 Mississippi Power Co. 3.100% due 30/07/2051 Moody's Corp. 2.000% due 19/08/2031 3.100% due 29/11/2061 MSCI, Inc.	950 750 400 900 300 840	76 616 596 349 605 249 569	0.03 0.23 0.23 0.13 0.23 0.09 0.22	New York City Municipal Water Revenue Bonds, (BABs), Serie 5.724% due 15/06/2042 New York City Municipal Water Revenue Bonds, Series 2010 5.882% due 15/06/2044 State Board of Administration F Revenue Notes, Series 2020 2.154% due 01/07/2030	es <b>2010</b> 170 Finance 110 Finance (	186 • Authority 123 Corp., Floric	0.05 da
2.100% due 20/05/2048 4.000% due 20/04/2049 4.950% due 20/07/2049 5.520% due 22/02/2055 Loanpal Solar Loan Ltd. 2.220% due 20/03/2048 CORPORATE BONDS & NOTE AES Corp. 2.450% due 15/01/2031 5.450% due 01/06/2028 Alexandria Real Estate Equitie	\$ 972 969 1,801 657 561 _ - -  	751 853 1,658 643 419 <b>4,324</b> 252 712	0.33 0.63 0.24 0.16 1.65	2.500% due 15/11/2032 2.650% due 15/11/2033 MidAmerican Energy Co. 2.700% due 01/08/2052 3.650% due 01/08/2048 4.250% due 15/07/2049 Mississippi Power Co. 3.100% due 30/07/2051 Moody's Corp. 2.000% due 19/08/2031 3.100% due 29/11/2061 MSCI, Inc. 3.250% due 15/08/2033 4.000% due 15/11/2029	950 750 400 900 300 840 200 100	76 616 596 349 605 249 569	0.03 0.23 0.23 0.13 0.23	New York City Municipal Water Revenue Bonds, (BABs), Serie 5.724% due 15/06/2042 New York City Municipal Water Revenue Bonds, Series 2010 5.882% due 15/06/2044 State Board of Administration F Revenue Notes, Series 2020	25 2010 170 Finance 110 Finance (	186 • Authority 123 Corp., Floric	0.05 da 0.05
2.100% due 20/05/2048 4.000% due 20/04/2049 4.950% due 20/07/2049 5.520% due 22/02/2055 Loanpal Solar Loan Ltd. 2.220% due 20/03/2048  CORPORATE BONDS & NOTE AES Corp. 2.450% due 15/01/2031 5.450% due 01/06/2028 Alexandria Real Estate Equitie 2.000% due 18/05/2032 Amgen, Inc.	\$ 972 969 1,801 657 561 _ - - -  	751 853 1,658 643 419 4,324 252 712 883	0.33 0.63 0.24 0.16 1.65 0.10 0.27	2.500% due 15/11/2032 2.650% due 15/11/2033 MidAmerican Energy Co. 2.700% due 01/08/2052 3.650% due 01/08/2048 4.250% due 15/07/2049 Mississippi Power Co. 3.100% due 30/07/2051 Moody's Corp. 2.000% due 19/08/2031 3.100% due 29/11/2061 MSCI, Inc. 3.250% due 15/08/2033 4.000% due 15/11/2029 New York State Electric & Gas C 2.150% due 01/10/2031	950 750 400 900 300 840 200 100 30re.	76 616 596 349 605 249 569 167 94	0.03 0.23 0.23 0.13 0.23 0.09 0.22 0.06 0.03 0.33	New York City Municipal Water Revenue Bonds, (BABs), Serie 5.724% due 15/06/2042 New York City Municipal Water Revenue Bonds, Series 2010 5.882% due 15/06/2044 State Board of Administration R Revenue Notes, Series 2020 2.154% due 01/07/2030 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Sect 5.000% due 01/10/2053	28 2010 170 Finance 110 Finance ( 170 _ - - - - - - - - - - - - - - - - - - -	186 Authority 123 Corp., Floric 145 454	0.05 da 0.05
2.100% due 20/05/2048 4.000% due 20/04/2049 4.950% due 20/07/2049 5.520% due 22/02/2055 Loanpal Solar Loan Ltd. 2.220% due 20/03/2048  CORPORATE BONDS & NOTE AES Corp. 2.450% due 15/01/2031 5.450% due 01/06/2028 Alexandria Real Estate Equitie 2.000% due 18/05/2032 Amgen, Inc. 3.000% due 22/02/2029 Autodesk, Inc.	\$ 972 969 1,801 657 561 58 300 700 25, Inc. 1,100	751 853 1,658 643 419 4,324 252 712 883 1,224	0.33 0.63 0.24 0.16 1.65 0.10 0.27 0.34	2.500% due 15/11/2032 2.650% due 15/11/2033  MidAmerican Energy Co. 2.700% due 01/08/2052 3.650% due 01/08/2048 4.250% due 15/07/2049  Mississippi Power Co. 3.100% due 30/07/2051  Moody's Corp. 2.000% due 19/08/2031 3.100% due 29/11/2061  MSCI, Inc. 3.250% due 15/08/2033 4.000% due 15/11/2029  New York State Electric & Gas C 2.150% due 01/10/2031 5.650% due 15/08/2028  NextEra Energy Capital Holdings	950 750 400 900 300 840 200 100 30rp. 1,100 2,300 s, Inc.	76 616 596 349 605 249 569 167 94 877 2,360	0.03 0.23 0.23 0.13 0.23 0.09 0.22 0.06 0.03 0.33 0.90	New York City Municipal Water Revenue Bonds, (BABs), Serie 5.724% due 15/06/2042 New York City Municipal Water Revenue Bonds, Series 2010 5.882% due 15/06/2044 State Board of Administration I Revenue Notes, Series 2020 2.154% due 01/07/2030 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Sect 5.000% due 01/10/2053 U.S. TREASURY OBLIGATIONS U.S. Treasury Notes	28 2010 170 Finance 110 Finance ( 170 _ - - - - - - - - - - - - - - - - - - -	186 Authority 123 Corp., Floric 145 454	0.05 da 0.05 0.17
2.100% due 20/05/2048 4.000% due 20/04/2049 4.950% due 20/07/2049 5.520% due 22/02/2055 Loanpal Solar Loan Ltd. 2.220% due 20/03/2048  CORPORATE BONDS & NOTE AES Corp. 2.450% due 15/01/2031 5.450% due 01/06/2028 Alexandria Real Estate Equitie 2.000% due 18/05/2032 Amgen, Inc. 3.000% due 22/02/2029 Autodesk, Inc. 2.400% due 15/12/2031 Bank of America Corp.	\$ 972 969 1,801 657 561 _ = - 300 700 es, Inc. 1,100 1,300	751 853 1,658 643 419 4,324 252 712 883 1,224	0.33 0.63 0.24 0.16 1.65 0.10 0.27 0.34 0.47	2.500% due 15/11/2032 2.650% due 15/11/2033  MidAmerican Energy Co. 2.700% due 01/08/2052 3.650% due 01/08/2052 3.650% due 01/08/2048 4.250% due 15/07/2049  Mississippi Power Co. 3.100% due 30/07/2051  Moody's Corp. 2.000% due 19/08/2031 3.100% due 29/11/2061  MSCI, Inc. 3.250% due 15/08/2033 4.000% due 15/11/2029  New York State Electric & Gas Co. 2.150% due 01/10/2031 5.650% due 15/08/2028  NextEra Energy Capital Holdings 1.900% due 15/06/2028  Northern States Power Co.	950 750 400 900 300 840 200 100 5. orp. 1,100 2,300 5, Inc. 2,100	76 616 596 349 605 249 569 167 94 877 2,360 1,865	0.03 0.23 0.23 0.13 0.23 0.09 0.22 0.06 0.03 0.33 0.90 0.71	New York City Municipal Water Revenue Bonds, (BABs), Serie 5.724% due 15/06/2042 New York City Municipal Water Revenue Bonds, Series 2010 5.882% due 15/06/2044 State Board of Administration R Revenue Notes, Series 2020 2.154% due 01/07/2030 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Sect 5.000% due 01/10/2053	28 2010 170 Finance 110 Finance ( 170 _ - - - - - - - - - - - - - - - - - - -	186 Authority 123 Corp., Floric 145 454 6,304	0.05 da 0.05 0.17 2.40
2.100% due 20/05/2048 4.000% due 20/04/2049 4.950% due 20/07/2049 5.520% due 22/02/2055 Loanpal Solar Loan Ltd. 2.220% due 20/03/2048  CORPORATE BONDS & NOTE AES Corp. 2.450% due 15/01/2031 5.450% due 01/06/2028 Alexandria Real Estate Equitie 2.000% due 18/05/2032 Amgen, Inc. 3.000% due 22/02/2029 Autodesk, Inc. 2.400% due 15/12/2031	\$ 972 969 1,801 657 561 58 300 700 25, Inc. 1,100	751 853 1,658 643 419 4,324 252 712 883 1,224	0.33 0.63 0.24 0.16 1.65 0.10 0.27 0.34 0.47 0.33	2.500% due 15/11/2032 2.650% due 15/11/2033  MidAmerican Energy Co. 2.700% due 01/08/2052 3.650% due 01/08/2048 4.250% due 15/07/2049  Mississippi Power Co. 3.100% due 30/07/2051  Moody's Corp. 2.000% due 19/08/2031 3.100% due 29/11/2061  MSCI, Inc. 3.250% due 15/08/2033 4.000% due 15/11/2029  New York State Electric & Gas Co. 2.150% due 01/10/2031 5.650% due 15/08/2028  NextEra Energy Capital Holdings 1.900% due 15/06/2028  Northern States Power Co. 2.250% due 01/04/2031  NSTAR Electric Co.	950 750 400 900 300 840 200 100 5.orp. 1,100 2,300 5, Inc. 2,100	76 616 596 349 605 249 569 167 94 877 2,360 1,865 515	0.03 0.23 0.23 0.13 0.23 0.09 0.22 0.06 0.03 0.33 0.90 0.71 0.20	New York City Municipal Water Revenue Bonds, (BABs), Serie 5.724% due 15/06/2042 New York City Municipal Water Revenue Bonds, Series 2010 5.882% due 15/06/2044 State Board of Administration R Revenue Notes, Series 2020 2.154% due 01/07/2030 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Sect 5.000% due 01/10/2053 U.S. TREASURY OBLIGATIONS U.S. Treasury Notes 4.125% due 31/07/2028	25 2010 170 Finance 110 Finance ( 170 _ - - - - - - - - - - - - - - - - - - -	186 Authority 123 Corp., Floric 145 454 6,304	0.05 da 0.05 0.17 2.40
2.100% due 20/05/2048 4.000% due 20/04/2049 4.950% due 20/07/2049 5.520% due 22/02/2055 Loanpal Solar Loan Ltd. 2.220% due 20/03/2048  CORPORATE BONDS & NOTE AES Corp. 2.450% due 15/01/2031 5.450% due 01/06/2028 Alexandria Real Estate Equitie 2.000% due 18/05/2032 Amgen, Inc. 3.000% due 22/02/2029 Autodesk, Inc. 2.400% due 15/12/2031 Bank of America Corp. 2.456% due 22/10/2025 4.134% due 12/06/2028	\$ 972 969 1,801 657 561 _ - - - - - - - - - - - - - - - - - - -	751 853 1,658 643 419 4,324 252 712 883 1,224 856 1,071 1,596	0.33 0.63 0.24 0.16 1.65 0.10 0.27 0.34 0.47 0.33	2.500% due 15/11/2032 2.650% due 15/11/2033 MidAmerican Energy Co. 2.700% due 01/08/2052 3.650% due 01/08/2048 4.250% due 01/08/2049 Mississippi Power Co. 3.100% due 30/07/2051 Moody's Corp. 2.000% due 19/08/2031 3.100% due 29/11/2061 MSCI, Inc. 3.250% due 15/08/2033 4.000% due 15/11/2029 New York State Electric & Gas Co. 2.150% due 01/10/2031 5.650% due 01/10/2031 5.650% due 15/08/2028 NextEra Energy Capital Holdings 1.900% due 15/06/2028 Northern States Power Co. 2.250% due 01/04/2031 NSTAR Electric Co. 3.100% due 01/06/2051 Oberlin College	950 750 400 900 300 840 200 100 300 840 200 1,100 2,300 5, Inc. 2,100 600	76 616 596 349 605 249 569 167 94 877 2,360 1,865 515	0.03 0.23 0.23 0.13 0.23 0.09 0.22 0.06 0.03 0.33 0.90 0.71 0.20 0.29	New York City Municipal Water Revenue Bonds, (BABs), Serie 5.724% due 15/06/2042 New York City Municipal Water Revenue Bonds, Series 2010 5.882% due 15/06/2044 State Board of Administration Revenue Notes, Series 2020 2.154% due 01/07/2030 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Sect 5.000% due 01/10/2053 U.S. TREASURY OBLIGATIONS U.S. Treasury Notes 4.125% due 31/07/2028 Total United States VIRGIN ISLANDS (BRITISH) CORPORATE BONDS & NOTES	28 2010 170 Finance 110 Finance ( 170 _ - - - - - - - - - - - - - - - - - - -	186 Authority 123 Corp., Floric 145 454 6,304 1,213 54,227	0.05 da 0.05 0.17 2.40
2.100% due 20/05/2048 4.000% due 20/04/2049 4.950% due 20/07/2049 5.520% due 22/02/2055 Loanpal Solar Loan Ltd. 2.220% due 20/03/2048  CORPORATE BONDS & NOTE AES Corp. 2.450% due 15/01/2031 5.450% due 01/06/2028 Alexandria Real Estate Equitie 2.000% due 18/05/2032 Amgen, Inc. 3.000% due 22/02/2029 Autodesk, Inc. 2.400% due 15/12/2031 Bank of America Corp. 2.456% due 22/10/2025 4.134% due 12/06/2028 6.204% due 10/11/2028 Boston Properties LP	\$ 972 969 1,801 657 561 _ - -            -	751 853 1,658 643 419 4,324 252 712 883 1,224 856 1,071 1,596 522	0.33 0.63 0.24 0.16 1.65 0.10 0.27 0.34 0.47 0.33 0.41 0.61 0.20	2.500% due 15/11/2032 2.650% due 15/11/2033 MidAmerican Energy Co. 2.700% due 01/08/2052 3.650% due 01/08/2048 4.250% due 01/08/2049 Mississippi Power Co. 3.100% due 30/07/2051 Moody's Corp. 2.000% due 19/08/2031 3.100% due 29/11/2061 MSCI, Inc. 3.250% due 15/08/2033 4.000% due 15/11/2029 New York State Electric & Gas Co. 2.150% due 01/10/2031 5.650% due 01/10/2031 5.650% due 15/08/2028 NextEra Energy Capital Holdings 1.900% due 15/06/2028 Northern States Power Co. 2.250% due 01/04/2031 NSTAR Electric Co. 3.100% due 01/06/2051 Oberlin College 2.874% due 01/10/2051 Pacific Gas & Electric Co.	950 750 400 900 300 840 200 100 50rp. 1,100 2,300 5, Inc. 2,100 600 1,070	76 616 596 349 605 249 569 167 94 877 2,360 1,865 515 755	0.03 0.23 0.23 0.13 0.23 0.09 0.22 0.06 0.03 0.33 0.90 0.71 0.20 0.29 0.45	New York City Municipal Water Revenue Bonds, (BABs), Serie 5.724% due 15/06/2042 New York City Municipal Water Revenue Bonds, Series 2010 5.882% due 15/06/2044 State Board of Administration I Revenue Notes, Series 2020 2.154% due 01/07/2030 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Sect 5.000% due 01/10/2053 U.S. TREASURY OBLIGATIONS U.S. Treasury Notes 4.125% due 31/07/2028 Total United States	28 2010 170 Finance 110 Finance ( 170 _ - - - - - - - - - - - - - - - - - - -	186 Authority 123 Corp., Floric 145 454 6,304 1,213 54,227	0.05 da 0.05 0.17 2.40
2.100% due 20/05/2048 4.000% due 20/04/2049 4.950% due 20/07/2049 5.520% due 22/02/2055 Loanpal Solar Loan Ltd. 2.220% due 20/03/2048  CORPORATE BONDS & NOTE  AES Corp. 2.450% due 15/01/2031 5.450% due 01/06/2028 Alexandria Real Estate Equitie 2.000% due 18/05/2032  Amgen, Inc. 3.000% due 22/02/2029  Autodesk, Inc. 2.400% due 15/01/2031  Bank of America Corp. 2.456% due 22/10/2025 4.134% due 12/06/2028 6.204% due 10/11/2028  Boston Properties LP 2.450% due 01/10/2033 6.500% due 15/01/2034	\$ 972 969 1,801 657 561 _ 561 _ 700 2s, Inc. 1,100 1,300 1,000 1,100 € 1,400 \$ 500 1,020 150 1,370	751 853 1,658 643 419 4,324 252 712 883 1,224 856 1,071 1,596 522 777 158	0.33 0.63 0.24 0.16 1.65 0.10 0.27 0.34 0.41 0.61 0.20 0.30 0.06	2.500% due 15/11/2032 2.650% due 15/11/2033  MidAmerican Energy Co. 2.700% due 01/08/2052 3.650% due 01/08/2048 4.250% due 01/08/2049  Mississippi Power Co. 3.100% due 30/07/2051  Moody's Corp. 2.000% due 19/08/2031 3.100% due 29/11/2061  MSCI, Inc. 3.250% due 15/08/2033 4.000% due 15/11/2029  New York State Electric & Gas Co. 2.150% due 01/10/2031 5.650% due 01/10/2031 5.650% due 15/08/2028  NextEra Energy Capital Holdings 1.900% due 15/06/2028  Northern States Power Co. 2.250% due 01/04/2031  NSTAR Electric Co. 3.100% due 01/06/2051  Oberlin College 2.874% due 01/10/2051	950 750 400 900 300 840 200 100 300 840 200 1,100 2,300 5, Inc. 2,100 600	76 616 596 349 605 249 569 167 94 877 2,360 1,865 515 755 1,180 435	0.03 0.23 0.23 0.13 0.23 0.09 0.22 0.06 0.03 0.33 0.90 0.71 0.20 0.29	New York City Municipal Water Revenue Bonds, (BABs), Series 5.724% due 15/06/2042 New York City Municipal Water Revenue Bonds, Series 2010 5.882% due 15/06/2044 State Board of Administration F Revenue Notes, Series 2020 2.154% due 01/07/2030  U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Sect 5.000% due 01/10/2053  U.S. TREASURY OBLIGATIONS U.S. Treasury Notes 4.125% due 31/07/2028 Total United States  VIRGIN ISLANDS (BRITISH) CORPORATE BONDS & NOTES Star Energy Geothermal Wayan	28 2010 170 Finance 110 Finance ( 170 _ - - 3 Jurity 6,371 _	186 Authority 123 Corp., Floric 145 454 6,304 1,213 54,227	0.05 da 0.05 0.17 2.40 0.46 20.67

### REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
BOS	5.420%	29/12/2023	02/01/2024	\$ 5,800	U.S. Treasury Notes 4.000% due 28/02/2030	\$ (5,930)	\$ 5,800	\$ 5,803	2.21
Total Repurcha	ase Agreeme	ents				\$ (5,930)	\$ 5,800	\$ 5,803	2.21

<sup>(1)</sup> Includes accrued interest.

#### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

#### **FUTURES** Unrealised **Expiration** # of Appreciation/ % of Description Type Month Contracts (Depreciation) **Net Assets** Euro-Bund 10-Year Bond March Futures Short 03/2024 256 \$ (1,173) (0.45)29 Euro-Buxl 30-Year Bond March Futures Short 03/2024 (367)(0.14)(0.01)U.S. Treasury 2-Year Note March Futures Short 03/2024 16 (33)03/2024 1,318 U.S. Treasury 5-Year Note March Futures Long 495 0.50 U.S. Treasury 10-Year Note March Futures 03/2024 186 767 0.29 Long U.S. Treasury 10-Year Ultra March Futures U.S. Treasury Ultra Long-Term Bond March Futures United Kingdom Long Gilt March Futures Long 03/2024 102 565 0.22 (0.30)03/2024 70 (793)Short 74 Short 03/2024 (597)(0.23)(313)(0.12)Total Financial Derivative Instruments Dealt in on a Regulated Market (313)(0.12)

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive(1)	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 600	\$ (100)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	\$ 6,400	(153)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	1.840	08/07/2051	100	33	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.943	15/06/2051	400	122	0.05
Pay	3-Month CAD-Bank Bill	1.000	16/06/2026	CAD 900	(34)	(0.01)
Receive(1)	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 1,800	(205)	(80.0)
Pay <sup>(1)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	6,300	252	0.10
					\$ (85)	(0.03)
Total Centr	ally Cleared Financial Derivative Instruments				\$ (85)	(0.03)

<sup>(1)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 947	\$ 1,202	\$ 0	\$ (5)	\$ (5)	0.00
	01/2024	\$ 623	¥ 91,882	29	0	29	0.01
	01/2024	29	SEK 304	1	0	1	0.00
BPS	01/2024	€ 3,505	\$ 3,817	0	(56)	(56)	(0.02)
	01/2024	£ 3,125	3,963	0	(20)	(20)	(0.01)
	01/2024	\$ 208	€ 190	2	0	2	0.00
	01/2024	603	¥ 88,800	27	0	27	0.01
BRC	01/2024	€ 44,719	\$ 49,181	0	(229)	(229)	(0.09)
	01/2024	\$ 510	€ 465	4	0	4	0.00
CBK	01/2024	£ 309	\$ 392	0	(2)	(2)	0.00
GLM	01/2024	CAD 8,351	6,145	0	(189)	(189)	(0.07)
MBC	01/2024	€ 576	630	0	(6)	(6)	0.00
MYI	01/2024	£ 26	34	0	0	0	0.00
	01/2024	SGD 26	19	0	0	0	0.00
	01/2024	\$ 20	€ 18	0	0	0	0.00
	01/2024	280	£ 219	0	0	0	0.00
RYL	01/2024	CHF 563	\$ 654	0	(15)	(15)	(0.01)
SCX	01/2024	£ 13,537	17,122	0	(135)	(135)	(0.05)
UAG	01/2024	€ 70,359	77,393	0	(348)	(348)	(0.13)
	01/2024	£ 3,463	4,379	0	(35)	(35)	(0.01)
				\$ 63	\$ (1,040)	\$ (977)	(0.37)

#### HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 683	AUD 1,025	\$ 17	\$ 0	\$ 17	0.01
BRC	01/2024	AUD 324	\$ 213	0	(8)	(8)	(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	\$ 254	AUD 386	\$ 9	\$ 0	\$ 9	0.00
GLM	01/2024	61	92	2	0	2	0.00
MBC	01/2024	525	792	15	0	15	0.01
SCX	01/2024	115	170	1	0	1	0.00
				\$ 44	\$ (8)	\$ 36	0.01

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF 4	\$ 5	\$ 0	\$ 0	\$ 0	0.00
BRC	01/2024	\$ 35	CHF 31	1	0	1	0.00
CBK	01/2024	6	5	0	0	0	0.00
GLM	01/2024	299	262	13	0	13	0.01
MYI	01/2024	303	264	11	0	11	0.00
UAG	01/2024	274	239	10	0	10	0.00
				\$ 35	\$ 0	\$ 35	0.01

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 1,027	\$ 1,123	\$ 0	\$ (12)	\$ (12)	(0.01)
	01/2024	\$ 5,651	€ 5,178	71	0	71	0.03
BRC	01/2024	44,023	40,029	205	0	205	0.08
CBK	01/2024	€ 579	\$ 638	1	(3)	(2)	0.00
	01/2024	\$ 101	€ 94	2	0	2	0.00
MBC	01/2024	€ 272	\$ 294	0	(6)	(6)	0.00
	01/2024	\$ 18	€ 17	0	0	0	0.00
MYI	01/2024	47,043	42,800	249	0	249	0.09
UAG	01/2024	47,079	42,800	212	0	212	0.08
				\$ 740	\$ (21)	\$ 719	0.27

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

						Net Unrealised	
	Settlement	Currency to	Currency to	Unrealised	Unrealised	Appreciation/	% of
Counterparty	Month	be Delivered	be Received	Appreciation	(Depreciation)	(Depreciation)	Net Assets
BOA	01/2024	£ 24	\$ 31	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$ 4,825	£ 3,809	30	0	30	0.01
BPS	01/2024	4,487	3,538	23	0	23	0.01
BRC	01/2024	78	62	1	0	1	0.00
CBK	01/2024	£ 68	\$ 86	0	(2)	(2)	0.00
	01/2024	\$ 41	£ 33	0	0	0	0.00
GLM	01/2024	£ 6	\$ 8	0	0	0	0.00
MBC	01/2024	270	344	0	(1)	(1)	0.00
	01/2024	\$ 56	£ 44	0	0	0	0.00
MYI	01/2024	£ 2	\$ 2	0	0	0	0.00
	01/2024	\$ 69	£ 54	0	0	0	0.00
SCX	01/2024	25,778	20,380	204	0	204	0.08
SSB	01/2024	£20	\$ 25	0	0	0	0.00
	01/2024	\$ 16,845	£ 13,349	173	0	173	0.07
UAG	01/2024	£ 9	\$ 11	0	0	0	0.00
	01/2024	\$ 25,774	£ 20,366	189	0	189	0.07
				\$ 620	\$ (3)	\$ 617	0.24

As at 31 December 2023, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	SEK 6	\$ 1	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$ 548	SEK 5,718	19	0	19	0.01
BRC	01/2024	1	12	0	0	0	0.00
CBK	01/2024	SEK 81	\$ 8	0	0	0	(0.01)
	01/2024	\$ 73	SEK 755	2	0	2	0.00
GLM	01/2024	SEK 4	\$ 0	0	0	0	0.00
	01/2024	\$ 1	SEK 14	0	0	0	0.00
MBC	01/2024	SEK 26	\$ 3	0	0	0	0.00
	01/2024	\$ 1	SEK 5	0	0	0	0.00
SCX	01/2024	SEK 14	\$ 1	0	0	0	0.00
	01/2024	\$ 575	SEK 5,968	18	0	18	0.01
UAG	01/2024	SEK 38	\$ 4	0	0	0	0.00
	01/2024	\$ 590	SEK 6,084	14	0	14	0.01
				\$ 53	\$ 0	\$53	0.02

#### Schedule of Investments PIMCO Climate Bond Fund (Cont.)

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 1,311	SGD 1,749	\$ 15	\$ 0	\$ 15	0.01
BOA	01/2024	1,361	1,816	16	0	16	0.01
GLM	01/2024	SGD 6	\$ 4	0	0	0	0.00
	01/2024	\$ 145	SGD 194	2	0	2	(0.01)
MBC	01/2024	SGD 12	\$ 9	0	0	0	0.00
	01/2024	\$ 17	SGD 23	0	0	0	0.00
	02/2024	24	31	0	0	0	0.00
MYI	01/2024	1,254	1,673	14	0	14	0.01
	02/2024	3	3	0	0	0	0.00
UAG	01/2024	4	5	0	0	0	0.00
				\$ 47	\$ 0	\$ 47	0.02
Total OTC Financial Deriva	tive Instruments					\$ 530	0.20
Total Investments						\$ 255,764	97.50
Other Current Assets & Lia	bilities					\$ 6,552	2.50
Net Assets						\$ 262,316	100.00

Not Unrealised

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (c) Contingent convertible security.
- (d) Restricted Securities (31 December 2022: Nil):

		Maturity	Acquisition		Fair	% of	
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets	
Brookfield Property Finance ULC	7.125%	13/02/2028	09/02/2023	\$ 522	\$ 522	0.20	

(e) Securities with an aggregate fair value of \$623 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$3,138 (31 December 2022: \$3,781) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$50 (31 December 2022: \$4,260) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 249,832	\$ 0	\$ 249,832
Repurchase Agreements	0	5,800	0	5,800
Financial Derivative Instruments <sup>(3)</sup>	(2,137)	2,269	0	132
Totals	\$ (2,137)	\$ 257,901	\$ 0	\$ 255,764

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 248,281	\$ 0	\$ 248,281
Repurchase Agreements	0	36,800	0	36,800
Financial Derivative Instruments(3)	2,683	(46)	0	2,637
Totals	\$ 2,683	\$ 285,035	\$ 0	\$ 287,718

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- $\,^{(2)}$   $\,$  Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

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Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
JML	1.000% 4.100	14/11/2023 14/11/2023	TBD <sup>(1)</sup> TBD <sup>(1)</sup>	£ (250) (377)	\$ (320) (483)	(0.12) (0.19)
Total Reverse Repurchase Agreements					\$ (803)	(0.31)

<sup>(1)</sup> Open maturity reverse repurchase agreement.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
AZD	\$ 32	\$ 0	\$ 32	\$ N/A	\$ N/A	\$ N/A
BOA	90	0	90	(522)	560	38
BPS	35	0	35	(3,021)	2,670	(351)
BRC	(17)	50	33	(6)	40	34
CBK	(2)	0	(2)	1,594	(1,510)	84
DUB	N/A	N/A	N/A	(1,016)	990	(26)
GLM	(172)	0	(172)	42	(110)	(68)
JPM	N/A	N/A	N/A	16	0	16
MBC	2	0	2	1,318	(1,270)	48
MYI	274	(540)	(266)	43	(20)	23
RBC	N/A	N/A	N/A	0	0	0
RYL	(15)	0	(15)	(113)	0	(113)
SCX	88	0	88	1,674	(1,560)	114
SSB	173	0	173	N/A	N/A	N/A
UAG	42	0	42	86	0	86

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	82.55	73.76
Transferable securities dealt in on another regulated market*	12.69	11.04
Repurchase agreements	2.21	0.04
Financial derivative instruments dealt in on a regulated market	(0.12)	12.57
Centrally cleared financial derivative instruments	(0.03)	0.81
OTC financial derivative instruments	0.20	0.06
Reverse repurchase agreements	(0.31)	0.03

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	0.37	0.31
Austria	0.51	0.21
Belgium	0.50	0.40
Brazil	0.08	0.07
Canada	1.97	1.62
Chile	0.85	0.70
Cyprus	0.36	0.28
Czech Republic	0.26	N/A
Denmark	1.54	N/A
Finland	1.39	0.28
France	6.56	6.29
Germany	13.86	11.61
India	0.95	1.30
Ireland	2.23	1.49
Italy	1.95	1.97
Japan	3.15	3.29
Jersey, Channel Islands	0.05	0.36
Luxembourg	3.20	2.89
Mauritius	0.14	0.97
Mexico	0.37	0.29
Multinational	0.63	0.87
Netherlands	7.67	8.65
Norway	0.18	N/A
Singapore	0.22	0.20
South Korea	0.38	0.31
Spain	3.97	2.01

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Supranational	8.34	4.97
Sweden	1.58	1.20
Switzerland	N/A	0.30
United Arab Emirates	0.23	N/A
United Kingdom	10.77	8.79
United States	20.67	21.97
Virgin Islands (British)	0.31	0.26
Short-Term Instruments	N/A	0.98
Repurchase Agreements	2.21	12.57
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.12)	0.81
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	(0.03)	0.06
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	(0.37)	(1.53)
Hedged Forward Foreign Currency Contracts	0.57	1.56
Other Current Assets & Liabilities	2.50	1.69
Net Assets	100.00	100.00

DESCRIPTION	PAR	FAIR VALUE	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET	FAIR % OF PAR VALUE NET DESCRIPTION (0005) (0005) ASSETS
TRANSFERABLE SECURITIES	(000S)	(0005)	ASSETS		6,281		0.08	Palmer Square European Loan Funding DAC
AUSTRALIA SOVEREIGN ISSUES				1.500% due 01/10/2053 2.000% due 01/10/2053 2.500% due 01/10/2047	6,864 2,773	815 339	0.10 0.04 0.00	4.685% due 15/10/2031 € 782 \$ 850 0.10 <b>Rockford Tower Europe CLO DAC</b>
Australia Government Interna				Nordea Kredit Realkreditaktiesel	skab			4.968% due 20/12/2031 2,344 2,569 0.30 Segovia European CLO DAC
0.750% due 21/11/2027	AUD 5,612 \$ 4,276	2,884	0.34	0.500% due 01/10/2043 1.000% due 01/10/2050	6,448 0	0	0.09	4.873% due 20/07/2032 2,300 2,508 0.29
3.000% due 20/09/2025 Total Australia	1,763 _	1,238 7,578		1.500% due 01/10/2053 2.000% due 01/10/2053	3,899 999		0.05	<b>Tikehau CLO DAC</b> 4.844% due 04/08/2034 2,600 2,839 0.33
CANADA	_	.,		2.500% due 01/10/2047 Nykredit Realkredit A/S	3	0	0.00	<b>Toro European CLO DAC</b> 4.812% due 15/02/2034 3,700 4,032 0.47
SOVEREIGN ISSUES				1.000% due 01/10/2050 1.000% due 01/10/2053	1 10		0.00	51,399 5.99
Canadian Government Real R		1.40	0.02	1.500% due 01/10/2053	6,029	721	0.08	NON-AGENCY MORTGAGE-BACKED SECURITIES
4.250% due 01/12/2026 (c)	CAD 244 2,889 _	2,377	0.02 0.27	2.000% due 01/10/2053 2.500% due 01/10/2047	6,065 12		0.08	<b>European Loan Conduit DAC</b> 4.994% due 17/02/2030 573 625 0.07
Total Canada	_	2,525	0.29	3.500% due 01/10/2053 Realkredit Danmark A/S	14,334	2,058	0.25	Total Ireland 52,024 6.06
CAYMAN ISLANDS				1.000% due 01/10/2050 1.000% due 01/10/2053	13,621 5,218	1,580	0.18 0.07	ITALY
ASSET-BACKED SECURITIES Allegro CLO Ltd.				1.500% due 01/10/2053	17,576	2,077	0.24	SOVEREIGN ISSUES
6.820% due 16/10/2031	\$ 500	501	0.06	2.000% due 01/10/2053 2.500% due 01/04/2047	3,914 12		0.05	<b>Italy Buoni Poliennali Del Tesoro</b> 0.400% due 15/05/2030 (c) 18,710 19,321 2.25
Atlas Senior Loan Fund Ltd. 6.745% due 15/01/2031	4,786	4,793	0.56	Total Denmark		11,385	1.33	1.400% due 26/05/2025 (c) 33,682 36,622 4.26 2.350% due 15/09/2024 (c) 26,590 29,443 3.43
6.805% due 16/01/2030 BlueMountain CLO Ltd.	584	584	0.07	FRANCE				2.550% due 15/09/2041 (c) 1,481 1,753 0.21
6.854% due 22/10/2030	1,347	1,347	0.16	SOVEREIGN ISSUES				Total Italy 87,139 10.15
Carlyle Global Market Strateg 6.655% due 15/01/2031	gies CLO Ltd. 545	545	0.06	France Government Internationa 0.100% due 01/03/2025 (c) €	1 <b>Bond</b> 20,124	21,914	2.55	JAPAN
Catamaran CLO Ltd. 6.774% due 22/04/2030	1,890	1,890	0.22	0.100% due 25/07/2031 (c) 0.100% due 25/07/2038 (c)	9,818 7,085	10,695 7,337		SOVEREIGN ISSUES Japan Government International Bond
Cedar Funding CLO Ltd.	•	•		Total France		39,946		0.100% due 10/09/2024 (c)
6.764% due 17/07/2031 CIFC Funding Ltd.	700	/00	0.08	IRELAND				0.100% due 10/03/2026 (c) 784,983 5,788 0.67
6.709% due 27/04/2031	1,190	1,190	0.14	ASSET-BACKED SECURITIES				0.100% due 10/03/2028 (c) 1,357,864 10,123 1.18 0.100% due 10/03/2029 (c) 4,796,771 35,845 4.17
<b>Dryden CLO Ltd.</b> 6.651% due 15/05/2031	676	676	0.08	<b>Ares European CLO DAC</b> 4.575% due 15/04/2030	671	735	0.09	Total Japan
Greystone Commercial Real E 6.656% due 15/09/2037	Estate Notes L 611		0.07	4.625% due 15/10/2030 4.843% due 20/04/2032	1,329 2,100	1,458 2,283		NEW ZEALAND
ICG U.S. CLO Ltd. 6.754% due 22/07/2031	2,318	2,319	0.27	Armada Euro CLO DAC 4.685% due 15/07/2031	497		0.06	SOVEREIGN ISSUES  New Zealand Government International Bond
LCM LP 6.717% due 20/07/2031	2,888	2,884		Bain Capital Euro CLO DAC				2.000% due 20/09/2025 NZD 3,229 <u>2,038</u> 0.24
6.785% due 15/10/2031	1,200	1,199	0.34 0.14	5.102% due 24/01/2033 Black Diamond CLO DAC	1,300	1,425	0.17	PERU
Madison Park Funding Ltd. 0.000% due 29/07/2030	386	386	0.04	4.853% due 20/01/2032 4.982% due 15/05/2032	1,421 2,540	1,561 2,771		SOVEREIGN ISSUES Peru Government International Bond
Magnetite Ltd. 6.635% due 15/04/2031	279	278	0.03	BlueMountain Fuji EUR CLO DAC	•	•		5.940% due 12/02/2029 PEN 400 108 0.01
Octagon Investment Partners	Ltd.			1.050% due 15/01/2031 4.685% due 15/01/2031	993 2,086	1,039 2,279		SPAIN
6.615% due 16/04/2031  Octagon Loan Funding Ltd.	3,300	3,298	0.38	BNPP AM Euro CLO DAC 4.565% due 15/04/2031	1,600	1,741	0.20	SOVEREIGN ISSUES
6.809% due 18/11/2031	2,500	2,503	0.29	Cairn CLO DAC				Spain Government International Bond           0.500% due 30/04/2030         € 2,500         2,419         0.28
<b>OZLM Ltd.</b> 6.744% due 17/04/2031	2,559	2,558		4.745% due 15/10/2031 Carlyle Euro CLO DAC	2,298	2,498	0.29	0.650% due 30/11/2027 (c) 27,174 29,951 3.49 0.700% due 30/11/2033 (c) 1,339 1,431 0.17
6.827% due 20/01/2031 Regatta Funding Ltd.	2,728	2,731	0.32	4.665% due 15/01/2031 4.892% due 15/08/2032	2,182 900	2,386 981	0.28 0.11	Total Spain 33,801 3.94
6.914% due 17/10/2030 Sound Point CLO Ltd.	3,260	3,258	0.38	CVC Cordatus Loan Fund DAC				SWEDEN
6.741% due 26/07/2031	1,489	1,488		4.852% due 26/08/2032 Dryden Euro CLO DAC	500	546	0.06	SOVEREIGN ISSUES
6.797% due 21/01/2031 6.807% due 18/04/2031	1,203 2,200	1,202 2,198		4.752% due 15/05/2032 4.862% due 15/05/2034	1,278 2,396	1,392 2,606		Sweden Government International Bond 0.125% due 01/06/2026 SEK 3,129 304 0.04
<b>TIAA CLO Ltd.</b> 6.877% due 20/07/2031	478	478	0.06	Harvest CLO DAC	•			0.125% due 01/12/2027 16,331 1,583 0.18 1.000% due 01/06/2025 127,059 12,522 1.46
Voya CLO Ltd.				1.040% due 15/07/2031 4.566% due 26/06/2030	700 1,059	732 1,157	0.09 0.13	Total Sweden 14,409 1.68
6.755% due 14/07/2031 6.865% due 15/10/2030	472 1,573 _	1,571	0.05 0.18	4.725% due 15/07/2031 Invesco Euro CLO DAC	1,400	1,524	0.18	SWITZERLAND
	_	41,659	4.85	4.885% due 15/07/2032	2,600	2,831	0.33	CORPORATE BONDS & NOTES
CORPORATE BONDS & NOTE				<b>Laurelin DAC</b> 4.713% due 20/10/2031	1,140	1,247	0.15	<b>UBS Group AG</b> 2.593% due 11/09/2025 \$ 600 587 0.07
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	258	229	0.03	Madison Park Euro Funding DAC 4.765% due 15/07/2032	700		0.09	4.965% due 16/01/2026 € 400 443 0.05 Total Switzerland 1,030 0.12
Total Cayman Islands		41,888		Man GLG Euro CLO DAC				
DENMARK				4.835% due 15/01/2030  Oak Hill European Credit Partner	66 s <b>DAC</b>	72	0.01	UNITED KINGDOM NON-AGENCY MORTGAGE-BACKED SECURITIES
CORPORATE BONDS & NOTE	ES			4.733% due 20/10/2031	1,097	1,199	0.14	Great Hall Mortgages PLC
<b>Jyske Realkredit A/S</b> 1.000% due 01/10/2050	DKK 542	63	0.01	OCP Euro CLO DAC 4.882% due 22/09/2034	2,600	2,831	0.33	5.469% due 18/03/2039 £ 3 4 0.00 5.489% due 18/06/2038 2 3 0.00

# Schedule of Investments Commodity Real Return Fund (cont.)

Package   Pack			
Source   Company   Compa	PAR VALUE NET	PAR VALUE NET	PAR VALUE NE
Section 2010   Sect			
BRIEFERRED SCUCINITIES			
GRAPH  Series 2010   GRAPH			
College   Coll			
Matter 2009   5.00   6.00   7.50			
10.259%   10.66   27   0.03   2.000% dae 0.01/10.20298   5.00   0.06   0.07		3	
Section   Sect			
SOVERHEEN ISSUES   1.788   2.746   2.15   2.165   2.15   2.165   2.15   2.165   2.15   2.165   2.15   2.165   2.15   2.165   2.15   2.165   2.15   2.165   2.15   2.165   2.15   2.165   2.15   2.165   2.15   2.165   2.15   2.165   2.15   2.165   2.15   2.165   2.15   2.165   2.15   2.165   2.15			3 3
Name			
0.1299s due 2003/2014 (c) 1.17,83   22,466   1.26   1.27   2.50		Revenue Bonds, Series 2010	
0 155% do 10092030   2533	0.125% due 22/03/2024 (c)		
1.2596 do 271/10/2716   271/2716   29565   348   50.998   the UNISPOZED   200   20			
Bonds, (ABA), Series 2009			
VALUE OF LATE		· · · · · · · · · · · · · · · · · · ·	6,786 0.79
Water   State   Water   Wate			U.S. GOVERNMENT AGENCIES
ACE Securities Corp. Home Equity Loan Trust   ACE Securities, Inc. Asser-Backet   ACE Securities, In	10tal United Kingdom 94,055 10.95		
Secretary Secretary   Secret	UNITED STATES	NON-AGENCY MORTGAGE-RACKED SECURITIES	
ACE Securities Corp. Home Equity Loan Trust 6.20% due 25/10/2035	ASSET-BACKED SECURITIES		
Ameriquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates   5.599% dae 2500/2035   1,300   1,911   0.14   2,137   0.15   0.15   0.07   0.15   0.15   0.07   0.15   0			
Pass-Through Certificates 1,300 1,191 1,4 Saset-Backed Funding Certificates Trust 5,10% due 25/00/2036 2,125 1,956 2,37% due 25/00/2036 2,125 1,956 2,125 2,			
Agricultury	Pass-Through Certificates		
5.610% due 250102036  2.125 1.965 2.125 1.965 2.125 1.965 2.127 2.125 2.	·		
Citigroup Mortgage Loan Trust   Associated Plans			
5.760% due 2509/2036 419 401 0.05 Citigroup Mortgage Loan Trust Assete Backed Pass' Through Certificates Citigroup Mortgage Loan Trust Asset Backed Pass' Through Mortgage Loan Trust Asset Backed Pass' Citigroup Mortgage Loan Trust Asset Backed Pass' Citigroup Mortgage Loan Trust Asset Backed Certificates Countrywide Asset Trust Country Wide Asset Trust Country Wi			
Bar Steams ALT-A Trust			
6.415% due 2501/2039 6.169% due 2500/2039 6.169% du			Ginnie Mae
Countywide Asset-Backed Certificates Trust 6.130% due 25/03/2036 1,542 1,855 1,545 1,855 1,545 1,855 1,545 1,855 1,545 1,855 1,545 1,855 1,545 1,855 1,545 1,855 1,545 1,855 1,545 1,855 1,545 1,855 1,545 1,855 1,545 1,855 1,545 1,855 1,545 1,855 1,455 1,455 1,405 1	6.415% due 25/10/2034 263 252 0.03		
Courtywide Asset-Backed Certificates Trust 6.370% due 25/02/2036 1,542 1,485 0.17 6.630% due 25/02/2036 1,545 1,645 0.06 6.430% due 25/02/2037 5 63 543 0.06 6.770% due 25/02/2037 5 63 543 0.06 6.770% due 25/02/2037 5 63 543 0.06 6.770% due 25/02/2038 1,865 1,401 0.06 6.770% due 25/02/2037 7 66 731 0.08 6.770% due 25/02/2037 7 66 731 0.08 6.7770% due 25/02/2037 7 67 70 0.08 6.7770% due 25/02/2037 7 66 731 0.08 6.7770% due 25/02/2037 7 67 6 731 0.08 6.7770% due 25/02/2037 7 66 731 0.08 6.7770% due 25/02/2037 7 66 731 0.08 6.7770% due 25/02/2037 7 66 731 0.08 6.7		Chase Mortgage Finance Trust	
6.430% due 2500/2036			
Ellington Loan Acquisition Trust   6,070% due 250/07/2036   543   543   545   50.00	6.430% due 25/02/2036 1,542 1,485 0.17		
First Franklin Mortgage Loan Trust 5.780% due 2507/2036 143 137 0.02 5.850% due 25007/2036 8 6 0.00  Home Equity Asset Trust 6.257% due 25007/2035 1,465 1,401 0.16 5.610% due 25017/2037 76 6 73 0.00  Home Equity Mortgage Loan Asset-Backed Trust 5.610% due 25017/2037 76 6 73 1 0.00  Home Equity Mortgage Loan Asset-Backed Trust 5.770% due 25017/2037 76 6 73 1 0.00  Home Equity Mortgage Loan Asset-Backed Trust 5.780% due 15007/2034 13 5 135 0.00  S.780% due 15007/2034 13 5 135 0.00  Home Equity Mortgage Loan Asset-Backed Trust 5.787% due 1510/2040 7 2 71 0.00  Home Equity Mortgage Loan Trust 6.130% due 25017/2037 13 0.00  Home Equity Mortgage Loan Asset-Backed Trust 6.130% due 25017/2038 2 28 287 0.03  Harboritew Mortgage Loan Trust 6.130% due 25017/2036 1,700 1,548 0.18 6.210% due 25017/2036 1,700 1,548 0.18 6.220% due 25017/2038 1,237 0.10 6.230% due 25017/2036 1,700 1,548 0.18 6.200% due 25017/2036 1,700			6.261% due 20/07/2062 263 263 0.03
5.780% due 25007/2036			
Countrywide Home Lequity Asset Irust   6.325% due 25(08/2035   1,465   1,401   0.16   6.24   570   0.16   6.24   570   0.16   6.24   570   0.16   6.24   570   0.16   6.24   570   0.16   6.24   570   0.16   6.24   570   0.16   6.24   570   0.16   6.24   570   0.16   6.23   6.24   570   0.17   6.23   6.24   570   0.17   6.23   6.24   6.24   6.25   6.24   6.25   6.24   6.25   6.23   6.25   6.24   6.25   6.24   6.25   6.24   6.25   6.24   6.25   6.24   6.25   6.			
6.490% due 25/03/2035 1,465 1,401 0.16 6.110% due 25/03/2035 62 70 0.01 6.000% due 01/02/2054 3,000 4.000% due 01/02/2054 2.426 2.44 6.110% due 25/03/2035 6.25 0.01 6.000% due 01/02/2054 3,000 4.000% due 01/02/2054 2.426 2.44 6.000% due 25/03/2035 6.25 0.01 6.000% due 01/02/2054 2.426 2.44 6.000% due 25/03/2035 6.25 0.01 6.000% due 01/02/2054 2.426 2.44 6.000% due 25/03/2035 6.25 0.01 6.000% due 01/02/2054 2.426 2.44 6.000% due 25/03/2035 6.25 0.01 6.000% due 01/02/2054 2.426			4.000% due 01/02/2054 37,714 35,706 4.16
Home Equity Mortgage Loan Asset-Backed Trust			
Composition			
7.770% due 25/12/2037 766 731 0.08 GSR Mortgage Loan Trust 4.838 % due 25/06/2034 3 3 0.00 0.125% due 15/07/2024 (e) 58,162 56,898 6.459% due 25/07/2035 298 287 0.03 6.4459% due 25/07/2035 298 287 0.03 6.4459% due 25/07/2034 135 135 0.05 0.4459% due 25/07/2035 30 27 0.00 0.125% due 15/07/2024 (e) 58,162 56,898 6.4459% due 25/07/2035 2 0.00 0.125% due 15/07/2024 (e) 58,162 56,898 6.4459% due 25/07/2035 30 27 0.00 0.125% due 15/07/2024 (e) 58,162 56,898 6.4459% due 25/07/2035 30 27 0.00 0.125% due 15/07/2025 (e) 28,933 27,825 3.22 0.00 0.125% due 15/07/2026 (e) 30,498 12.3948 14.47 14.67 0.07 0.07 0.07 0.07 0.07 0.07 0.07 0			ILS TREASURY OR IGATIONS
Mid-State Capital Corp. Trust 5,787% due 15/10/2004 72 71 0.01 4,8381% due 25/06/2035 30 27 0.00 0.125% due 15/07/2024 14,772 14,519 1.65 5,878% due 15/10/2035 298 298 0.03 6,445% due 25/07/2035 30 27 0.00 0.125% due 15/07/2024 (e) 58,162 56,898 6.66 6.445% due 25/07/2034 135 135 135 135 135 135 135 135 135 135			
Morgan Stanley ABS Capital, Inc. Trust		4.381% due 25/06/2034 3 0.00	0.125% due 15/07/2024 14,772 14,519 1.69
6.135% due 25/01/2035			
New Century Home Equity Loan Trust 6.235% due 25/02/2035	6.130% due 25/01/2035 298 287 0.03		
6.235% due 25/02/2035		6.372% due 20/06/2035 173 156 0.02	
Option One Mortgage Loan Trust 6.010% due 25/01/2036 1,700 1,548 0.18 Renaissance Home Equity Loan Trust 6.670% due 25/01/2034 153 133 0.02 6.670% due 25/09/2037 223 210 0.02 5.905% due 25/09/2037 223 210 0.02 5.905% due 25/09/2037 3,000 2,821 0.33 Securitized Asset-Backed Receivables LLC Trust 6.190% due 25/10/2035 1,495 1,235 0.14 6.190% due 25/10/2035 1,495 1,235 0.14 6.190% due 25/10/2035 1,495 1,235 0.14 6.190% due 15/10/2035 1,495 1,235 0.14 6.190% due 15/10/2035 1,495 1,235 0.14 6.190% due 25/10/2035 1,237 1,125 0.13 6.290% due 15/01/2029 1,937 1,790 0.2 6.110% due 25/04/2035 17 16 0.00 6.375% due 15/01/2027 (e) 34,212 32,519 3.75 6.000 0.375% due 15/01/2027 (e) 40,349 38,351 4.47 6.190% due 25/10/2035 1 0.00 6.100% due 25/04/2035 1 0.00 6.100% d			
5.950% due 25/07/2035   1,237   1,125   0.13   0.250% due 15/07/2025   1,937   1,790   0.25			0.125% due 15/07/2031 16,209 14,419 1.68
6.670% due 25/11/2034 153 133 0.02   Saxon Asset Securities Trust 5.780% due 25/09/2037 223 210 0.02 5.905% due 25/09/2036 3,000 2,821 0.33   Securitized Asset-Backed Receivables LLC Trust 6.190% due 25/10/2035 1,495 1,235 0.14 17,088 1.99    CORPORATE BONDS & NOTES  Broadcom, Inc. 3.137% due 15/11/2035 1,459 1,198 0.14 Lehman Brothers Holdings, Inc. 7.875% due 08/05/2018 ^ f 100 0.14 1,000 1,199 0.14    CORPORATE BONDS & I 1,495 1,000 1,199 0.14    Broadcom, Inc. 3.137% due 08/05/2018 ^ f 100 0.14 1,000 1,199 0.14    Securitized Asset-Backed Receivables LLC Trust 6.160% due 25/08/2035 6 3,211 3,144 0.37 0.37 0.375% due 15/07/2028 20,219 19,592 2.28 0.375% due 15/07/2027 (e) 40,349 38,351 4.47 0.37 0.500% due 15/07/2027 (e) 40,349 38,351 4.47 0.500% due 15/07/2028 41,661 39,435 4.55 0.500% due 15/07/2028 41,661 39,435 4.55 0.500% due 15/07/2028 21,132 20,393 2.37 0.500% due 15/07/2028 22,222 21,274 2.48 0.37 0.625% due 15/07/2028 22,222 21,274 2.48 0.37 0.875% due 15/07/2028 22,222 21,274 2.48 0.37 0.875% due 15/07/2028 25,954 24,848 2.88 0.65 0.650% due 25/08/2035 3,211 3,144 0.37 0.875% due 15/07/2028 25,954 24,848 2.88 0.650% due 15/07/2033 8,408 8,158 0.95 0.95 0.95 0.95 0.95 0.95 0.95 0.95		5.950% due 25/07/2035 1,237 1,125 0.13	
Saxon Asset Securities   Frust   1,708   1,905   1,495   1,235   1,495   1,708   1,198   1,198   1,198   1,198   1,198   1,198   1,198   1,198   1,198   1,198   1,198   1,198   1,198   1,198   1,198   1,198   1,198   1,199   1,198   1,199   1,1			0.375% due 15/07/2025 20,219 19,592 2.28
5.760% due 25/09/2036 3,000 2,821 0.33  Securitized Asset-Backed Receivables LLC Trust 6.190% due 25/10/2035 1,495 1,235 0.14  17,088 1.99  CORPORATE BONDS & NOTES  Broadcom, Inc. 3.137% due 15/11/2035 1,459 1,198 0.14  Lehman Brothers Holdings, Inc. 7.875% due 08/05/2018 ^ f 100 1,199 0.14  Eleman Brothers Holdings, Inc. 7.875% due 08/05/2018 ^ f 100 1,199 0.14  S822% due 25/08/2035 6 6 6 0.00  Mellon Residential Funding Corp. Mortgage Pass- Through Trust 5.916% due 15/12/2030 1 1 0.00 5.822% due 25/08/2035 6 0.00  Mellon Residential Funding Corp. Mortgage Pass- Through Trust 5.916% due 15/01/2028 22,222 21,774 2.48 6.14 0.07  Merrill Lynch Mortgage Investors Trust 6.160% due 25/08/2036 3,211 3,144 0.37  New Residential Mortgage Loan Trust 4.500% due 25/05/2058 398 385 0.05 1.375% due 15/01/2028 15,592 15,191 1.77 1.250% due 15/01/2033 8,408 8,158 0.99 1.375% due 15/01/2033 8,408 8,158 0.99 1.375% due 15/01/2028 15,592 15,191 1.77 1.250% due 15/01/2028 13,75% due 15/01/2028 13,75% due 15/01/2028 1.375% due 15/01/2028 5,211 5,180 0.66 1.750% due 25/05/2058 500 481 0.06 1.750% due 15/01/2028 5,211 5,180 0.66 1.750% due 15/01/2028 5,211 5,180 0.66			
Melion Residential Funding Corp. Mortgage Pass   0.500% due 15/01/2028   41,661   39,435   4.55   4.55   4.55   6.190% due 25/10/2035   1,495   1,235   0.14   17,088   1.99   1,7088   1,7			0.500% due 15/04/2024 37 36 0.00
5.916% due 25/10/2035 1,495 1,235 0.14 17,088 1.99 1,7088 1.99 27.04 0.00 0.750% due 15/07/2028 22,222 21,274 2.48 614 0.01 0.00 0.750% due 15/07/2028 22,222 21,274 2.48 614 0.01 0.00 0.750% due 15/07/2028 22,222 21,274 2.48 614 0.01 0.00 0.750% due 15/07/2028 22,222 21,274 2.48 614 0.01 0.00 0.750% due 15/07/2028 25,954 24,848 2.88 0.05 0.875% due 15/07/2028 15,592 15,191 1.77 0.00 0.875% due 15/07/2028 15,592 15,191 1.77 0.00 0.875% due 15/07/2038 15,592 15,191 1.77 0.00 0.00 0.750% due 15/07/2028 15,592 15,191 1.77 0.00 0.875% due 15/07/2038 15,592 15,191 1.77 0.00 0.00 0.750% due 15/07/2028 15,092 15,191 1.77 0.00 0.875% due 15/07/2038 15,592 15,191 1.77 0.00 0.00 0.750% due 15/07/2028 15,092 15,191 1.77 0.00 0.875% due 15/07/2028 15,592 15,191 1.77 0.00 0.00 0.750% due 15/07/2028 15,092 15,191 1.77 0.00 0.875% due 15/07/2028 15,592 15,191 1.77 0.00 0.00 0.750% due 15/07/2028 15,092 15,191 1.77 0.00 0.875% due 15/07/2028 15,592 15,191 1.77 0.00 0.00 0.750% due 15/07/2028 15,092 15,191 1.77 0.00 0.875% due 15/07/2028 15,592 15,191 1.77 0.00 0.00 0.750% due 15/07/2028 15,092 15,191 1.77 0.00 0.875% due 15/07/2028 15,092 15,191 1.77 0.00 0.00 0.750% due 15/07/2028 15,092 15,191 1.77 0.00 0.875% due 15/07/2028 15,092 15,191 1.77 0.00 0.00 0.750% due 15/07/2028 15,000 0.875% due 15/07/2028 15,092 15,191 1.77 0.00 0.00 0.750% due 15/07/2028 15,000 0.875% due 15/07/2028 15,000 0.875% due 15/07/2028 15,000 0.875% due 15/07/2028 15,000 0.00 0.750% due 15/07/2028 15,000 0.00 0.	Securitized Asset-Backed Receivables LLC Trust		
CORPORATE BONDS & NOTES  Broadcom, Inc. 3.137% due 15/11/2035 1,459 1,198 0.14  Lehman Brothers Holdings, Inc. 7.875% due 08/05/2018 ^ f 100 1,199 0.14  Merriii Lyrich Mortgage Investors Trust 4.500% due 25/08/2036 3,211 3,144 0.37  New Residential Mortgage Loan Trust 4.500% due 25/05/2058 398 385 0.05  Opteum Mortgage Loan Trust 4.500% due 25/05/2058 398 385 0.05  Opteum Mortgage Loan Trust 4.500% due 25/05/2058 398 385 0.05  Opteum Mortgage Loan Trust 4.500% due 25/05/2058 398 385 0.05  Opteum Mortgage Loan Trust 4.500% due 25/05/2058 398 385 0.05  Opteum Mortgage Loan Trust 4.500% due 25/05/2058 398 385 0.05  Opteum Mortgage Loan Trust 4.500% due 25/05/2058 398 385 0.05  Opteum Mortgage Loan Trust 4.500% due 25/05/2058 398 385 0.05  Opteum Mortgage Loan Trust 4.500% due 25/05/2058 398 385 0.05  Opteum Mortgage Loan Trust 4.500% due 25/05/2058 398 385 0.05  1.375% due 15/07/2033 8,408 8,158 0.95 1.375% due 15/07/2037 0.32 1.375% due 15/07/2037 0.32 1.375% due 15/07/2028 5,201 5,180 0.66 1.755% due 15/01/2028 5,211 5,180 0.66			0.750% due 15/07/2028 22,222 21,274 2.48
CORPORATE BONDS & NOTES   Show Residential Mortgage Loan Trust   1.250% due 15/02/2047   892   704   0.08   705	17,088 1.99		
A	CORPORATE BONDS & NOTES		0.875% due 15/02/2047 892 704 0.08
Opteum Mortgage Acceptance Corp. Asset-Backed       1.375% due 15/02/2044       3,036       2,717       0.33         7.875% due 08/05/2018 ^ f.       1 0.00       1 0.00       1,199       0.14       0.00       481       0.06       1.375% due 15/02/2044       3,036       2,717       0.33         7.270% due 25/04/2035       500       481       0.06       1.750% due 15/01/2028       5,211       5,180       0.60         Regal Trust       2.375% due 15/01/2025       17,465       17,330       2.00			
7.875% due 08/05/2018 \(^\) £ 100 \( \begin{array}{c ccccccccccccccccccccccccccccccccccc			1.375% due 15/02/2044 3,036 2,717 0.32
1,199 0.14 Regal Trust 2.375% due 15/01/2025 17,465 17,330 2.03			
	1,199 0.14		2.375% due 15/01/2025 17,465 17,330 2.02
1.725% due 29/09/2031 6 5 0.00 2.500% due 15/01/2029 1,733 1,792 0.21		1.723% due 29/09/2031 6 5 0.00	2.500% due 15/01/2029 1,733 1,792 0.2

DES	CRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DE
3.8	75% due 15/04/2029	\$	1,218	\$ 1,344	0.16	11
				720,654	83.90	C
Tot	al United States			838,128	97.58	P
CII	ODT TERM INCT	DUBAC	NITC			
SH	ORT-TERM INST	KUME	NIS			
HU	INGARY TREASUR	Y BILL	S			
10.	.900% due					To
	04/01/2024 (a)(b)	HUF 4	22,000	1,219	0.14	
Tot	al Short-Term Instrur	nents		1,219	0.14	
Tot	tal Transferable Sec	curities		\$ 1,293,427	150.60	

DESCRIPTION	SHARES	FAIR VALUE (000S)	,
INVESTMENT FUNDS			
COLLECTIVE INVESTMENT SCHE	VIES		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (d)	12,743	\$ 127	0.01
Total Investment Funds	9	127	0.01

#### REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
BPS FICC	5.470% 2.600 5.330	02/01/2024 29/12/2023 29/12/2023	03/01/2024 02/01/2024 02/01/2024	\$ 40,300 1,018 41,700	U.S. Treasury Notes 2.750% due 15/08/2032 U.S. Treasury Notes 4.875% due 30/11/2025 U.S. Treasury Notes 1.500% due 30/11/2028	\$ (41,183) (1,038) (42,534)	\$ 40,300 1,018 41,700	\$ 40,306 1,018 41,700	4.69 0.12 4.86
Total Repurcha	se Agreeme	ents		•	,	\$ (84,755)	\$ 83,018	\$ 83,024	9.67

<sup>(1)</sup> Includes accrued interest.

### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 3-Year Note March Futures	Short	03/2024	69	\$ (50)	(0.01)
Australia Government 10-Year Bond March Futures	Short	03/2024	63	(148)	(0.02)
Euro-Bobl March Futures	Long	03/2024	53	`113 <sup>°</sup>	0.01
Euro-BTP Italy Government Bond March Futures	Long	03/2024	82	400	0.05
Euro-BTP Italy Government Bond March Futures	Short	03/2024	355	(281)	(0.03)
Euro-Bund 1Ó-Year Bond March Futures	Short	03/2024	86	(155)	(0.02)
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	18	(228)	(0.02)
Euro-OAT France Government 10-Year Bond March Futures	Short	03/2024	15	(62)	(0.01)
Euro-Schatz March Futures	Short	03/2024	267	(59)	(0.01)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	62	4	0.00
U.S. Treasury 5-Year Note March Futures	Short	03/2024	2,006	(4,398)	(0.51)
U.S. Treasury 10-Year Note March Futures	Long	03/2024	1,416	4,973	0.58
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	274	(1,562)	(0.18)
U.S. Treasury 30-Year Bond March Futures	Short	03/2024	540	(5,295)	(0.62)
U.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	123	1,581	0.19
United Kingdom Long Gilt March Futures	Long	03/2024	87	764	0.09
	3			\$ (4,403)	(0.51)

# WRITTEN OPTIONS FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS Strike Expiration # of

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - ICE Euribor April 2024 Futures	\$ 96.750	12/04/2024	312	\$ (211)	\$ (211)	(0.03)

Total Financial Derivative Instruments Dealt in on a Regulated Market

\$ (4,614) (0.54)

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

## INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.300%	20/09/2027	¥ 74,880	\$ 3	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/12/2031	986,000	91	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	2,370,000	(89)	(0.01)
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.000	15/12/2047	\$ 1,750	380	0.04
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.428	20/12/2047	400	59	0.01
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.478	20/12/2047	1,115	152	0.02

## Schedule of Investments Commodity Real Return Fund (cont.)

ny/ eceive oating ate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Asse
	1-Day USD-Federal Funds Rate Compounded-OIS	2.499%	20/12/2047	\$ 570	\$ 77	0.01
eceive	1-Day USD-SOFR Compounded-OIS	1.840	21/11/2028	13,800	1,275	0.15
	1-Day USD-SOFR Compounded-OIS	1.880	25/01/2052	5,000	(1,514)	(0.18)
	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.888 2.237	21/11/2053 21/11/2053	2,800 10,300	(902) 2,004	(0.11) 0.23
	1-Day USD-SOFR Compounded-OIS	2.340	21/11/2028	50,700	(2,886)	(0.34)
	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	18,600	1,095	0.13
	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	41,800	(909)	(0.11)
	1-Day USD-SOFR Compounded OIS	3.900	22/03/2026	17,750	30	0.00
	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.250 4.606	20/12/2025 31/10/2025	58,000 48,600	(482) 558	(0.06) 0.06
y Y	1-Day USD-SOFR Compounded-OIS	4.611	31/10/2025	6,800	79	0.01
	1-Day USD-SOFR Compounded-OIS	4.868	22/12/2025	17,750	(185)	(0.02)
	3-Month NZD-BBR	3.250	21/03/2028	NZD 900	13	0.00
	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.000 0.190	17/03/2053 04/11/2052	€ 1,200 900	544 393	0.06 0.05
	6-Month EUR-EURIBOR	0.195	04/11/2052	950	472	0.03
	6-Month EUR-EURIBOR	0.197	08/11/2052	1,600	696	0.08
у	6-Month EUR-EURIBOR	0.550	10/08/2024	200	(7)	0.00
	6-Month EUR-EURIBOR	0.650	12/04/2027	4,900	(317)	(0.04)
	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.650 0.700	11/05/2027 11/04/2027	2,400 2,100	(145) (133)	(0.02) (0.02)
	6-Month EUR-EURIBOR	1.000	13/05/2027	4,700	(233)	(0.02
	6-Month EUR-EURIBOR	1.000	18/05/2027	2,100	(103)	(0.01
ceive <sup>(1)</sup>	6-Month EUR-EURIBOR	2.750	20/03/2054	25,470	(3,467)	(0.40
	6-Month EUR-EURIBOR	2.879	15/08/2032	13,400	409	0.05
	6-Month EUR-EURIBOR CPTFEMU	3.000 1.380	20/03/2034 15/03/2031	53,680 4,000	3,887 (817)	0.45 (0.10
	CPTFEMU	1.946	15/03/2048	60	(14)	0.00
	CPTFEMU	2.356	15/11/2033	3,200	78	0.01
	CPTFEMU	2.363	15/11/2033	1,800	43	0.01
	CPTFEMU	2.390	15/11/2033	1,800	46	0.01
	CPTFEMU CPTFEMU	2.421 2.470	15/05/2052 15/07/2032	700 11,900	(54) 8	(0.01 0.00
	CPTFEMU	2.488	15/05/2037	4,790	(150)	(0.02
	CPTFEMU	2.548	15/11/2053	500	(16)	0.00
	CPTFEMU	2.570	15/06/2032	8,800	54	0.01
	CPTFEMU	2.580	15/03/2052	500	(20)	0.00
	CPTFEMU CPTFEMU	2.590 2.600	15/03/2052 15/05/2032	4,940 10,600	(147) 162	(0.02 0.02
	CPTFEMU	2.620	15/11/2053	200	(12)	0.02
	CPTFEMU	2.680	15/04/2053	2,100	163	0.02
	CPTFEMU	2.682	15/10/2053	600	49	0.01
	CPTFEMU CPTFEMU	2.700 2.736	15/04/2053 15/10/2053	1,100 900	87 83	0.01 0.01
	CPTFEMU	2.763	15/09/2053	1,800	191	0.01
	CPTFEMU	4.470	15/09/2024	19,900	(184)	(0.02
	CPURNSA	1.798	25/08/2027	\$ 1,000	146	0.02
	CPURNSA	1.890	27/08/2027	3,000	417	0.05
	CPURNSA CPURNSA	1.954 1.998	03/06/2029 25/07/2029	700 3,600	(92) (455)	(0.01 (0.05
	CPURNSA	2.155	17/10/2027	1,900	(216)	(0.03
ceive	CPURNSA	2.311	24/02/2031	5,100	531	0.06
	CPURNSA	2.335	05/02/2028	2,680	(243)	(0.03
	CPURNSA CPURNSA	2.353 2.360	09/05/2028 09/05/2028	1,790 2,690	(153) (227)	(0.02 (0.03
	CPURNSA	2.364	10/05/2028	2,750	(231)	(0.03
	CPURNSA	2.419	05/03/2026	2,300	215	0.03
	CPURNSA	2.560	12/09/2024	3,400	5	0.00
	CPURNSA	2.565	12/09/2024	5,000	8	0.00
	CPURNSA CRIDNISA	2.573	26/08/2028	1,100	65 78	0.01 0.01
	CPURNSA CPURNSA	2.645 2.690	10/09/2028 01/06/2026	1,500 2,100	78 156	0.01
	CPURNSA	2.703	25/05/2026	1,270	94	0.02
ceive	CPURNSA	2.768	13/05/2026	3,100	224	0.03
	CPURNSA	2.813	14/05/2026	1,400	98	0.01
	FRCPXTOB	1.030	15/03/2024	€ 3,300 300	312 (47)	0.04
	FRCPXTOB UKRPI	1.910 3.100	15/01/2038 15/06/2031	390 £ 2,300	(47) (455)	(0.01 (0.05
	UKRPI	3.400	15/06/2030	1,610	(371)	(0.04
,	UKRPI	3.530	15/10/2031	540	(129)	(0.02
/	UKRPI	4.066	15/09/2031	300	(43)	0.00
	UKRPI	4.125	15/09/2032	590	0	0.00
	UKRPI UKRPI	4.130 4.143	15/09/2032 15/10/2032	2,610 2,300	(2) (5)	0.00
	UKRPI	5.200	15/06/2024	1,200	62	0.00
	UKRPI	6.600	15/05/2024	4,200	223	0.03
				,	\$ 360	0.04
					<del>-</del> - 300	0.01

<sup>(1)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### WRITTEN OPTIONS

INFLATION-C	CAPPED OPTIONS						
Counterparty	Initial Description Index	Floating Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
GLM	Cap - OTC CPALEMU \$ 100.15	1 Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0	22/06/2035	1,200	\$ (54)	\$ (44)	(0.01)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BPS	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.700%	13/02/2024	34,100	\$ (149)	(505)	(0.06)
BRC	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	3.150	06/10/2025	13,100	(151)	(340)	(0.04)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.150	06/10/2025	13,100	(151)	(55)	(0.01)
CBK	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.950	15/09/2025	10,800	(131)	(252)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.950	15/09/2025	10,800	(131)	(59)	(0.01)
FAR	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.760	16/01/2024	29,500	(137)	(416)	(0.05)
GLM	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.900	20/03/2024	35,500	(171)	(198)	(0.02)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	6,800	(89)	(149)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	6,800	(88)	(34)	0.00
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	14,600	(185)	(298)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	14,600	(185)	(81)	(0.01)
MYC	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.758	16/01/2024	4,000	(18)	(56)	(0.01)
							\$ (1,586)	\$ (2,443)	(0.28)

<sup>(1)</sup> Notional Amount represents the number of contracts.

#### CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
DUB GST	CMBX.NA.AAA.8 Index CMBX.NA.AAA.8 Index	0.500% 0.500	17/10/2057 17/10/2057	\$ 1,497 1,796	\$ (104) (93)	\$ 105 94	\$ 1 1	0.00 0.00
					\$ (197)	\$ 199	\$ 2	0.00

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

#### **INTEREST RATE SWAPS**

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Pay	3-Month ILS-TELBOR	1.998%	20/06/2028	ILS 890	\$ 0	\$ (12)	\$ (12)	0.00
BRC	Pay	3-Month ILS-TELBOR	1.950	20/06/2028	810	0	(11)	(11)	0.00
CKL	Pay	3-Month ILS-TELBOR	2.100	20/06/2028	750	(3)	(6)	(9)	0.00
GLM	Pay	3-Month ILS-TELBOR	1.971	16/02/2028	1,430	0	(16)	(16)	(0.01)
	Pay	3-Month ILS-TELBOR	1.998	20/06/2028	610	0	(8)	(8)	0.00
HUS	Pay	3-Month ILS-TELBOR	1.998	20/06/2028	480	0	(6)	(6)	0.00
						\$ (3)	\$ (59)	\$ (62)	(0.01)

#### TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive		# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Receive	BCOMTR Index	9,630	3-Month U.S. Treasury Bill rate plus						
	Receive	BCOMTR1 Index	1,368,505	a specified spread 3-Month U.S. Treasury Bill rate plus	\$ 2,182	15/02/2024	\$ 0	\$ (6)	\$ (6)	0.00
CDIV	ъ .	DCOMEATOL I	240.000	a specified spread	118,440	15/02/2024	0	(388)	(388)	(0.05)
CBK	Receive	BCOMF1TC Index	,	3-Month U.S. Treasury Bill rate plus a specified spread	39,186	15/02/2024	0	(128)	(128)	(0.02)
	Receive	BCOMTR Index	18,369	3-Month U.S. Treasury Bill rate plus a specified spread	4,161	15/02/2024	0	(12)	(12)	0.00
	Receive	CIXBSTR3 Index	693,551	3-Month U.S. Treasury Bill rate plus a specified spread	172.357	15/02/2024	0	(448)	(448)	(0.05)
CIB	Receive	BCOMTR Index	41,476	3-Month U.S. Treasury Bill rate plus	., 2,33,	. 3, 02, 202 .	ŭ	(1.0)	(1.0)	(0.05)
			•	a specified spread	9,396	15/02/2024	0	(27)	(27)	0.00
GST	Receive	BCOMF1TC Index	235,692	3-Month U.S. Treasury Bill rate plus a specified spread	85,844	15/02/2024	0	(281)	(281)	(0.03)
	Receive	BCOMTR Index	882,893	3-Month U.S. Treasury Bill rate plus a specified spread	200,018	15/02/2024	0	(585)	(585)	(0.07)

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

# Schedule of Investments Commodity Real Return Fund (cont.)

								Unrealised		
			# of Shares		Notional	Maturity	Premiums	Appreciation/	Fair	% of
Counterparty	Pay/Receive	Security	or Units	Floating Rate	Amount	Date	Paid/(Received)	(Depreciation)	Value	Net Assets
JPM	Receive	BCOMF1TC Index	315,223	3-Month U.S. Treasury Bill rate plus						
				a specified spread	\$ 60,047	15/02/2024	\$ 0	\$ (197)	\$ (197)	(0.02)
	Receive	BCOMTR Index	200,746	3-Month U.S. Treasury Bill rate plus						
				a specified spread	45,479	15/02/2024	112	(268)	(156)	(0.02)
	Receive	JMABDEWU Index	494,170	0.053%	79,894	15/02/2024	0	(176)	(176)	(0.02)
	Receive	JMABNIU5 Index	164,986	0.000	29,639	15/02/2024	0	(265)	(265)	(0.03)
MAC	Receive	PIMCODBV Index	155,117	0.600	20,171	16/01/2024	0	105	105	0.01
	Receive	PIMCODBU Index	539,651	0.150	85,338	15/03/2024	0	(527)	(527)	(0.06)
MEI	Receive	BCOMTR Index	46,584	3-Month U.S. Treasury Bill rate plus						
				a specified spread	10,553	15/02/2024	0	(33)	(33)	(0.01)
SOG	Receive	BCOMTR Index	9,776	3-Month U.S. Treasury Bill rate plus	•					
				a specified spread	2,215	15/02/2024	0	(7)	(7)	0.00
							\$ 112	\$ (3,243)	\$ (3,131)	(0.37)

unterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Asse
D	01/2024	AUD 5,456	\$ 3,613	\$ 0	\$ (110)	\$ (110)	(0.01)
)A	01/2024	828	547	0	(17)	(17)	0.00
	01/2024	£ 3,027	3,844	0	(15)	(15)	0.00
	01/2024	¥ 4,487,180	30,407	0	(1,442)	(1,442)	(0.17)
	01/2024	NZD 3,042	1,853	0	(73)	(73)	(0.01)
	03/2024	CNH 51,959	7,228	0	(111)	(111)	(0.01)
	06/2024	KRW 4,665,657	3,586	0	(46)	(46)	(0.01)
S	01/2024	DKK 60,049	8,853	0	(48)	(48)	(0.01)
	01/2024	€ 1,648	1,780	0	(40)	(40)	0.00
	01/2024	£ 11,024	13,983	0	(71)	(71)	(0.01
	01/2024	HUF 107,077	305	0	(4)	(4)	0.00
	01/2024	¥ 2,733,187	18,638	0	(761)	(761)	(0.09
	01/2024	KRW 65,689	50	0	(1)	(1)	0.00
	01/2024	\$ 611	€ 553	0	0	0	0.00
	01/2024	2	HUF 817	0	0	0	0.00
	01/2024	100	IDR 1,546,618	0	0	0	0.00
C	01/2024	3,333	ZAR 61,784	41	(1.076)	41	0.01
C	01/2024 01/2024	€ 209,914 KRW 129,230	\$ 230,860 100	0	(1,076)	(1,076)	(0.12
	01/2024	KRW 129,230 \$ 913	£ 717	1	0	0 1	0.00
	01/2024	\$ 913 1,942	MXN 34,068	61	0	61	0.00
	01/2024	1,942	ZAR 1,849	2	0	2	0.00
	03/2024	1,999	IDR 31.076.634	16	0	16	0.00
(	01/2024	AUD 311	\$ 210	0	(2)	(2)	0.00
	01/2024	DKK 3,035	444	0	(6)	(6)	0.00
	01/2024	HUF 8,053	23	Ŏ	0	0	0.00
	01/2024	IDR 1,542,854	100	Ö	0	0	0.00
	03/2024	ILS 327	90	Ŏ	(1)	(1)	0.00
	03/2024	PEN 2,078	552	0	(8)	(8)	0.00
	03/2024	\$ 100	IDR 1,543,250	0	O O	O O	0.00
В	01/2024	KRW 64,985	\$ 50	0	0	0	0.00
M	01/2024	CAD 15,561	11,451	0	(352)	(352)	(0.04
	01/2024	DKK 73,154	10,791	0	(52)	(52)	(0.01
	01/2024	£ 1	2	0	0	0	0.00
1	01/2024	HUF 294,979	840	0	(12)	(12)	0.00
	01/2024	\$ 100	IDR 1,538,700	0	0	0	0.00
	01/2024	50	KRW 64,807	0	0	0	0.00
	02/2024	2,750	BRL 13,485	22	0	22	0.00
	06/2024	KRW 64,252	\$ 50	0	0	0	0.00
C	01/2024	AUD 2,560	1,697	0	(50)	(50)	(0.01
	01/2024	\$ 18,921	€ 17,304	199	0	199	0.02
	01/2024	£ 28	\$ 36	0	0	0	0.00
	01/2024	HUF 11,276	32	0	(1)	(1)	0.00
	01/2024	¥ 1,704,524	11,562	0	(537)	(537)	(0.00
	01/2024	SGD 48	36	0	0	0	0.00
	01/2024	\$ 8,733	DKK 59,455	80	0	80	0.01
	01/2024	828 10	€ 746 £ 8	0	(3)	(3)	0.00
	01/2024 03/2024	100	IDR 1,549,650	U 1	0	0 1	0.00
	01/2024	SEK 143,538	\$ 13,821	0	(426)	(426)	(0.05
	01/2024	\$ 35	\$ 15,621 € 31	0	(426)	(426)	0.00
	01/2024	\$ 33 495	£ 389	1	0	1	0.00
	01/2024	1,054	MXN 18,509	34	0	34	0.00
	03/2024	TWD 169,260	\$ 5,442	0	(167)	(167)	(0.02
	03/2024	\$ 1,812	INR 151,532	3	0	3	0.00
Ĵ	01/2024	AUD 2,069	\$ 1,373	0	(39)	(39)	0.00
~	01/2024	£ 59,889	75,791	0	(558)	(558)	(0.06
	01/2024	¥ 179,577	1,226	0	(49)	(49)	(0.01
	01/2024	\$ 158	MXN 2,776	5	0	5	0.00
	03/2024	1,723	INR 144,139	4	0	4	0.00
	33,2021	1,123		\$ 470	\$ (6,078)	\$ (5,608)	(0.65

#### HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 9,257	\$ 10,101	\$ 3	\$ (130)	\$ (127)	(0.01)
	01/2024	\$ 8,355	€ 7,590	32	0	32	0.00
BRC	01/2024	87,498	79,560	408	0	408	0.05
CBK	01/2024	€ 5,437	\$ 5,896	0	(112)	(112)	(0.01)
	01/2024	\$ 2,184	€ 1,974	0	(4)	(4)	0.00
MBC	01/2024	€ 4,368	\$ 4,765	0	(61)	(61)	(0.01)
MYI	01/2024	\$ 87,446	€ 79,560	460	0	460	0.05
UAG	01/2024	87,513	79,560	393	0	393	0.05
				\$ 1.296	\$ (307)	\$ 989	0.12

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 880	£ 694	\$ 5	\$ 0	\$ 5	0.00
BPS	01/2024	1,376	1,084	7	0	7	0.00
BRC	01/2024	28	22	0	0	0	0.00
CBK	01/2024	£ 66	\$ 83	0	(1)	(1)	0.00
	01/2024	\$ 359	£ 283	2	, O	2	0.00
GLM	01/2024	£ 68	\$ 87	0	0	0	0.00
MBC	01/2024	234	295	0	(3)	(3)	0.00
	01/2024	\$ 560	£ 442	4	0	4	0.00
MYI	01/2024	9	7	0	0	0	0.00
SCX	01/2024	7,794	6,162	61	0	61	0.01
SSB	01/2024	£ 488	\$ 614	0	(8)	(8)	(0.01)
	01/2024	\$ 6,074	£ 4,813	63	0	63	0.01
UAG	01/2024	£ 17	\$ 21	0	0	0	0.00
	01/2024	\$ 7,793	£ 6,158	57	0	57	0.01
				\$ 199	\$ (12)	\$ 187	0.02

As at 31 December 2023, the E Class SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Аррі	Inrealised reciation/ reciation)	% of Net Assets
BOA	01/2024	\$ 280	SGD 373	\$ 3	\$ 0	\$	3	0.00
CBK	01/2024	280	373	3	0		3	0.00
GLM	01/2024	SGD 18	\$ 13	0	0		0	0.00
	01/2024	\$ 19	SGD 25	0	0		0	0.00
JPM	01/2024	SGD 9	\$ 7	0	0		0	0.00
	01/2024	\$ 41	SGD 54	0	0		0	0.00
MBC	01/2024	SGD 44	\$ 33	0	0		0	0.00
	01/2024	\$ 51	SGD 68	1	0		1	0.00
	02/2024	9	11	0	0		0	0.00
MYI	01/2024	255	340	3	0		3	0.00
UAG	01/2024	2	2	0	0		0	0.00
				\$ 10	\$ 0	\$	10	0.00
Total OTC Financial Derivative	Instruments					\$	(10,100)	(1.18)
Total Investments						\$ 1,	,362,218	158.60
Other Current Assets & Liabilit	ies					\$	(503,316)	(58.60)
Net Assets						\$	858,902	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- Security is in default.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Affiliated to the Fund.
- (e) Securities with an aggregate fair value of \$397,126 (31 December 2022: \$400,193) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Securities with an aggregate fair value of \$Nil (31 December 2022: \$17,272) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

## Schedule of Investments Commodity Real Return Fund (Cont.)

Securities with an aggregate fair value of \$777 (31 December 2022: \$157) and cash of \$935 (31 December 2022: \$Nil) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$10,174 (31 December 2022: \$19,275) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$5,750 (31 December 2022: \$18,770) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,293,241	\$ 186	\$ 1,293,427
Investment Funds	127	0	0	127
Repurchase Agreements	0	83,018	0	83,018
Financial Derivative Instruments <sup>(3)</sup>	83	(14,437)	0	(14,354)
Totals	\$ 210	\$ 1,361,822	\$ 186	\$ 1,362,218

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,750,918	\$ 0	\$ 1,750,918
Investment Funds	120	0	0	120
Repurchase Agreements	0	59,113	0	59,113
Financial Derivative Instruments <sup>(3)</sup>	8,938	(13,669)	0	(4,731)
Totals	\$ 9,058	\$ 1,796,362	\$ 0	\$ 1,805,420

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BSN	5.510%	14/12/2023	04/01/2024	\$ (60,895)	\$ (61,063)	(7.11)
CIB	5.470	07/12/2023	04/01/2024	(107,969)	(108, 379)	(12.62)
	5.470	13/12/2023	04/01/2024	(36,056)	(36, 160)	(4.21)
	5.470	14/12/2023	04/01/2024	(78,712)	(78,928)	(9.19)
	5.470	19/12/2023	04/01/2024	(70,262)	(70,400)	(8.19)
GRE	5.520	18/12/2023	04/01/2024	(41,040)	(41,128)	(4.79)
Total Reverse Repurchase Agreements					\$ (396,058)	(46.11)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>	of OTC Derivatives	(Received)/Pledged	Net Exposures(1)
AZD	\$ (110)	\$ 0	\$ (110)	\$ N/A	\$ N/A	\$ N/A
BOA	(1,708)	1,650	(58)	(97)	0	(97)
BPS	(1,871)	690	(1,181)	(3,167)	4,390	1,223
BRC	(994)	1,770	776	311	(320)	(9)
CBK	(1,028)	(1,270)	(2,298)	2,368	(1,310)	1,058
CIB	(27)	0	(27)	(334)	470	136
CKL	(9)	0	(9)	(14)	0	(14)
DUB	1	0	1	(1,532)	1,480	(52)
FAR	(416)	400	(16)	N/A	N/A	N/A
FBF	N/A	N/A	N/A	(181)	80	(101)
GLM	(853)	690	(163)	(384)	260	(124)
GSC	N/A	N/A	N/A	(3)	0	(3)
GST	(1,244)	(1,480)	(2,724)	(3,474)	4,890	1,416
HUS	(6)	0	(6)	(10)	0	(10)
JPM	(784)	(390)	(1,174)	(272)	1,520	1,248
MAC	(422)	(10)	(432)	1,137	(840)	297
MBC	90	0	90	(3,160)	2,770	(390)
MEI	(33)	0	(33)	(251)	320	69
MYC	(56)	0	(56)	(26)	260	234

		As at 31-Dec-2023				As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures(1)			
MYI	\$ 3	\$ (530)	\$ (527)	\$ (2,190)	\$ 1,630	\$ (560)			
RBC	N/A	N/A	N/A	(1)	0	(1)			
SAL	N/A	N/A	N/A	(6)	100	94			
SCX	(494)	550	56	4,186	(4,010)	176			
SOG	(7)	0	(7)	(497)	570	73			
SSB	55	0	55	N/A	N/A	N/A			
UAG	(187)	0	(187)	(10)	30	20			

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	128.93	108.79
Transferable securities dealt in on another regulated market*	21.67	18.76
Other transferable securities	N/A	0.26
Investment funds	0.01	0.01
Repurchase agreements	9.67	4.32
Financial derivative instruments dealt in on a regulated market	(0.54)	0.64
Centrally cleared financial derivative instruments	0.04	(0.43)
OTC financial derivative instruments	(1.18)	(0.56)
Reverse repurchase agreements	(46.11)	(31.05)
Sale-buyback financing transactions	N/A	(1.31)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Australia       0.88       0.51         Canada       0.29       0.18         Cayman Islands       4.88       5.01         Denmark       1.33       3.73         France       4.65       5.36         Germany       N/A       1.07         Ireland       6.06       4.58         Italy       10.15       6.97         Japan       7.70       4.89         Netherlands       N/A       0.03         New Zealand       0.24       0.14
Cayman Islands       4.88       5.01         Denmark       1.33       3.73         France       4.65       5.36         Germany       N/A       1.07         Ireland       6.06       4.58         Italy       10.15       6.97         Japan       7.70       4.89         Netherlands       N/A       0.03
Denmark     1.33     3.73       France     4.65     5.36       Germany     N/A     1.07       Ireland     6.06     4.58       Italy     10.15     6.97       Japan     7.70     4.89       Netherlands     N/A     0.03
Denmark     1.33     3.73       France     4.65     5.36       Germany     N/A     1.07       Ireland     6.06     4.58       Italy     10.15     6.97       Japan     7.70     4.89       Netherlands     N/A     0.03
Germany         N/A         1.07           Ireland         6.06         4.58           Italy         10.15         6.97           Japan         7.70         4.89           Netherlands         N/A         0.03
Ireland 1     6.06     4.58       Italy 10.15     6.97       Japan 7.70     4.89       Netherlands N/A 0.03
Italy     10.15     6.97       Japan     7.70     4.89       Netherlands     N/A     0.03
Japan         7.70         4.89           Netherlands         N/A         0.03
Netherlands N/A 0.03
Netherlands N/A 0.03
New 7ealand 0.24 0.14
Peru 0.01 0.04
Oatar N/A 0.02
Saudi Arabia N/A 0.02
Spain 3.94 3.61
Sweden 1.68 0.99
Switzerland 0.12 N/A
United Kingdom 10.95 8.89
United States 97.58 81.68
Short-Term Instruments 0.14 0.09
Investment Funds 0.01 0.01
Repurchase Agreements 9.67 4.32
Financial Derivative Instruments Dealt in on a Regulated Market
Futures (0.51) 0.64
Written Options
Future Styled Commodity Options (0.03) N/A
Centrally Cleared Financial Derivative Instruments
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection N/A 0.00
Interest Rate Swaps 0.04 (0.43)
OTC Financial Derivative Instruments
Purchased Options
Interest Rate Swaptions N/A 0.22
Written Options
Credit Default Swaptions on Credit Indices N/A 0.00
Inflation-Capped Options (0.01) 0.00
Interest Rate Swaptions (0.28) (0.35)
Credit Default Swaps on Credit Indices — Sell Protection 0.00 0.00
Interest Rate Swaps (0.01) (0.01)
Total Return Swaps on Indices (0.37) (0.68)
Forward Foreign Currency Contracts (0.65) (0.62)
Hedged Forward Foreign Currency Contracts 0.14 0.88
Other Current Assets & Liabilities (58.60) (31.79)
Net Assets 100.00 100.00

DESCRIPTION TRANSFERABLE SECURITIES	PAR (000S)		OF NET ETS	DESCRIPTION CHINA	(	PAR 000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION SOVEREIGN ISSUES	(	PAR 000S)	FAIR VALUE (000S)	% OF NET ASSETS
ARGENTINA				CORPORATE BONDS & NOTES					Mexico Government Internationa	al Bon	d		
SOVEREIGN ISSUES				Yango Justice International Ltd.						XN 6		329	0.33
Argentina Government Internationa 1.000% due 09/07/2029 \$ 3.500% due 09/07/2041		5 0.0 273 0.2		7.500% due 15/04/2024 ^ 9.250% due 15/04/2023 ^ Total China		200 \$ 200 _	1	0.00 0.00 0.00	3.000% due 03/12/2026 (d) 4.000% due 30/11/2028 (d) Total Mexico		399 798 _ -	46 <b>397</b>	0.02 0.05 <b>0.40</b>
Provincia de Buenos Aires 129.126% due 12/04/2025 (a) ARS Total Argentina	20 _	0 0.0 278 0.2		CZECH REPUBLIC CORPORATE BONDS & NOTES					MULTINATIONAL CORPORATE BONDS & NOTES			437	0.30
AUSTRALIA CORPORATE BONDS & NOTES				EP Infrastructure A/S 1.816% due 02/03/2031 2.045% due 09/10/2028	€	400 200 _	185	0.34 0.19	<b>Delta Air Lines, Inc.</b> 4.750% due 20/10/2028	\$	400 _	394	0.39
<b>Santos Finance Ltd.</b> 3.649% due 29/04/2031 \$	1,100	959 0.9	96	Total Czech Republic		_	528	0.53	NETHERLANDS CORPORATE BONDS & NOTES				
Virgin Australia Holdings Pty. Ltd				FRANCE						c DV			
8.125% due 15/11/2024 ^ Total Australia	377 _	2 0.0 961 0.9		CORPORATE BONDS & NOTES  Altice France S.A.					JT International Financial Service 3.875% due 28/09/2028	S RA	200	191	0.19
BERMUDA	_			5.125% due 15/07/2029 BNP Paribas S.A.	\$	365	284	0.28	<b>Prosus NV</b> 3.832% due 08/02/2051		300		0.19
CORPORATE BONDS & NOTES				7.750% due 16/08/2029 (e)(g) Societe Generale S.A.		200	205	0.21	Teva Pharmaceutical Finance Net 3.150% due 01/10/2026	therla	<b>nds BV</b> 600 _		0.55
<b>VOC Escrow Ltd.</b> 5.000% due 15/02/2028	700 _	671 0.6	57	3.337% due 21/01/2033 6.691% due 10/01/2034		450 500		0.38 0.53	Total Netherlands		_	936	0.93
CANADA				Total France			1,397		PANAMA				
CORPORATE BONDS & NOTES				IDELAND		_			CORPORATE BONDS & NOTES				
Air Canada Pass-Through Trust 3.300% due 15/07/2031	37	24 04	12	IRELAND CORPORATE BONDS & NOTES					Carnival Corp. 4.000% due 01/08/2028	1,	,100 _	1,023	1.02
Fairfax Financial Holdings Ltd.	37	34 0.0	13	AerCap Ireland Capital DAC					SOUTH AFRICA				
6.000% due 07/12/2033	50 _	51 0.0 <b>85 0.</b> 0		2.875% due 14/08/2024	1,	150 _	1,129	1.13	SOVEREIGN ISSUES				
				ITALY CORPORATE BONDS & NOTES					South Africa Government Interna 10.500% due 21/12/2026			1,534	1.53
LOAN PARTICIPATIONS AND ASSI	GNMEN	TS		Banca Monte dei Paschi di Siena	SnΔ				SPAIN	20	_	.,55 .	1100
Bausch & Lomb Corp. 9.356% due 29/09/2028	499 _	499 0.5		6.750% due 05/09/2027 Intesa Sanpaolo SpA	€	500	578	0.58	CORPORATE BONDS & NOTES				
Total Canada	_	584 0.	òδ	4.950% due 01/06/2042	\$	200	143	0.14	Cellnex Finance Co. S.A. 1.500% due 08/06/2028	€	400	406	0.41
CAYMAN ISLANDS				Mundys SpA 1.875% due 12/02/2028	€	700	712	0.71		<u> </u>	100	400	0.41
CONVERTIBLE BONDS & NOTES				Nexi SpA					SWITZERLAND CORPORATE BONDS & NOTES				
Sunac China Holdings Ltd. 1.000% due 30/09/2032	28 _	2 0.0	00	2.125% due 30/04/2029 Societa per Azioni Esercizi Aerop		525 ali SEA		0.51	Credit Suisse AG				
CORPORATE BONDS & NOTES				3.500% due 09/10/2025 Telecom Italia SpA		200		0.22	5.185% due 31/05/2024 UBS Group AG		400	443	0.44
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	800	710 0.7	71	7.875% due 31/07/2028		200 _		0.25	4.988% due 05/08/2033 6.442% due 11/08/2028	\$	500 400		0.48 0.42
3.950% due 01/07/2024 GGAM Finance Ltd.	100	99 0.	0	Total Italy		_	2,410	2.41	6.537% due 12/08/2033 Total Switzerland		250 _		0.27
8.000% due 15/02/2027	200	205 0.2	21	LIBERIA CORPORATE BONDS & NOTES							_	1,010	1.01
Kaisa Group Holdings Ltd. 11.500% due 30/01/2023 ^	600	20 0.0	12	CORPORATE BONDS & NOTES  Royal Caribbean Cruises Ltd.					UNITED KINGDOM				
Melco Resorts Finance Ltd.				4.250% due 01/07/2026	\$	500 _	483	0.48	CORPORATE BONDS & NOTES Barclays PLC				
5.625% due 17/07/2027 MGM China Holdings Ltd.	725	680 0.6	8	LUXEMBOURG					5.746% due 09/08/2033		500	506	0.51
4.750% due 01/02/2027	900	857 0.8	36		SH	ARES			Gazprom PJSC Via Gaz Finance Pl 2.950% due 27/01/2029	LC	500	288	0.29
Sands China Ltd. 3.500% due 08/08/2031	700	587 0.5		COMMON STOCKS Intelsat Emergence S.A. (c)(h)	7.	496	214	0.21	<b>Grainger PLC</b> 3.000% due 03/07/2030	£	200	219	0.22
4.300% due 08/01/2026 4.625% due 18/06/2030	600 300	577 O.! 273 O.:	27			PAR 000S)		0.2.	HSBC Holdings PLC 4.600% due 17/12/2030 (e)(g)	\$	300	251	0.25
5.650% due 08/08/2028 Sunac China Holdings Ltd.	100	99 0.	10	CORPORATE BONDS & NOTES	(	0005)			Imperial Brands Finance PLC				
6.000% due 30/09/2026 6.250% due 30/09/2027	32 32	3 0.0 3 0.0		Constellation Oil Services Holding	g S.A	. (3.00	0% Cas	sh or	5.500% due 28/09/2026 INEOS Quattro Finance PLC	£	400	514	0.51
6.500% due 30/09/2027 6.750% due 30/09/2028	64 96	5 0.0 4 0.0	)1	<b>4.000% PIK)</b> 3.000% due 31/12/2026 (b)	\$	525	382	0.38	2.500% due 15/01/2026 John Lewis PLC	€	100	107	0.11
7.000% due 30/09/2029	96	5 0.0	)1	Intelsat Jackson Holdings S.A. 6.500% due 15/03/2030		562	536	0.54	4.250% due 18/12/2034	£	300	278	0.28
7.250% due 30/09/2030 Transocean Titan Financing Ltd.	45	2 0.0					918	0.92	Market Bidco Finco PLC 4.750% due 04/11/2027	€	800	795	0.79
8.375% due 01/02/2028 <b>Wynn Macau Ltd.</b>	300	311 0.3	31	Total Luxembourg		_	1,132	1.13	<b>Royalty Pharma PLC</b> 1.750% due 02/09/2027	\$	600	538	0.54
5.125% due 15/12/2029 5.500% due 01/10/2027	375 100	334 0.3 95 0.0		MEXICO  CORPORATE BONDS & NOTES					Santander UK Group Holdings PL 3.823% due 03/11/2028		300		0.28
		4,869 4.8	37	Petroleos Mexicanos					Virgin Media Secured Finance PL				
Total Cayman Islands	_	4,871 4.8	37	10.000% due 07/02/2033		100 _	100	0.10	4.125% due 15/08/2030 Total United Kingdom	£	300 _	330 4,108	0.33 4.11

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
UNITED STATES				5.800% due 15/11/2028 \$	100 \$	104	0.10	EPR Properties			
ASSET-BACKED SECURITIES				Amgen, Inc.	400	410	0.41	4.500% due 01/06/2027	\$ 50	\$ 47	0.05
ACE Securities Corp. Home Equity L 6.295% due 25/12/2045 \$	oan Trus 268 \$	<b>t</b> 203	0.20	5.150% due 02/03/2028 5.250% due 02/03/2030 Ares Capital Corp.	400 600		0.41 0.62	Ford Motor Credit Co. LLC 3.375% due 13/11/2025 4.389% due 08/01/2026	200 700		0.19 0.68
Argent Securities Trust 5.620% due 25/09/2036	752	242	0.24	7.000% due 15/01/2027	300	309	0.31	Fortress Transportation & Infrastr			
5.830% due 25/04/2036	264		0.24	Ashtead Capital, Inc.	000	760	0.77	7.875% due 01 <sup>1</sup> /12/2030	200		0.21
6.030% due 25/04/2036	646	210	0.21	4.375% due 15/08/2027 Assured Guaranty U.S. Holdings, Inc.	800	709	0.77	<b>FS KKR Capital Corp.</b> 7.875% due 15/01/2029	100	106	0.11
Citigroup Mortgage Loan Trust 5.790% due 25/12/2036	1,561	872	0.87	6.125% due 15/09/2028 Avangrid, Inc.	100	105	0.10	Genesis Energy LP			
First Franklin Mortgage Loan Trust 6.895% due 25/10/2034	260	260	0.26	3.150% due 01/12/2024	150	147	0.15	8.250% due 15/01/2029 Glencore Funding LLC	100		0.10
GSAMP Trust	260	207	0.24	Aviation Capital Group LLC 3.500% due 01/11/2027	600	553	0.55	5.400% due 08/05/2028	500	510	0.51
5.560% due 25/01/2037 5.590% due 25/12/2036	360 518	207 245	0.21	Bank of America Corp.				Global Atlantic Fin Co. 3.125% due 15/06/2031	300	246	0.25
5.700% due 25/12/2046	634	315		3.824% due 20/01/2028 5.819% due 15/09/2029	675 600		0.65	Global Payments, Inc.			
MASTR Asset-Backed Securities Tru 5.950% due 25/08/2036	s <b>t</b> 463	178	0.18	5.933% due 15/09/2027	175		0.18	5.950% due 15/08/2052 GLP Capital LP	400	408	0.41
Merrill Lynch Mortgage Investors To		170	0.10	<b>BGC Group, Inc.</b> 8.000% due 25/05/2028	50	E2	0.05	4.000% due 15/01/2030	600	548	0.55
4.471% due 25/11/2037	68	24	0.02	Blue Owl Finance LLC	30	32	0.05	4.000% due 15/01/2031	100		0.09
Morgan Stanley ABS Capital, Inc. Tr 5.600% due 25/01/2037	' <b>ust</b> 336	149	0.15	3.125% due 10/06/2031	600	495	0.49	6.750% due 01/12/2033 Goldman Sachs Group, Inc.	100	108	0.11
5.610% due 25/10/2036	262	113		Blue Racer Midstream LLC	450	456	0.46	5.798% due 10/08/2026	100	101	0.10
5.770% due 25/09/2036	1,758		0.62	7.625% due 15/12/2025 Boeing Co.	450	450	0.46	GTCR W-2 Merger Sub LLC			
5.930% due 25/09/2036 Morgan Stanley Home Equity Loan	58 Trust	25	0.03	3.950% due 01/08/2059	600	460	0.46	7.500% due 15/01/2031	200	211	0.21
5.570% due 25/04/2037	59	31	0.03	5.705% due 01/05/2040	600		0.62 0.10	HAT Holdings LLC 3.375% due 15/06/2026	400	376	0.38
Morgan Stanley Mortgage Loan Tru				5.805% due 01/05/2050 Booz Allen Hamilton, Inc.	100	104	0.10	8.000% due 15/06/2027	300		0.31
6.465% due 25/09/2046	609	203	0.20	3.875% due 01/09/2028	300	283	0.28	HCA, Inc.	050	771	0.77
New Century Home Equity Loan Tru 8.470% due 25/01/2033	57	49	0.05	Boston Scientific Corp. 2.650% due 01/06/2030	1 100	002	0.98	3.500% due 01/09/2030 Host Hotels & Resorts LP	850	//1	0.77
NovaStar Mortgage Funding Trust				Brandywine Operating Partnership LP	1,100	903	0.96	2.900% due 15/12/2031	500		0.42
5.770% due 25/06/2036 5.770% due 25/09/2036	506 825		0.36 0.34	3.950% due 15/11/2027	250		0.22	3.375% due 15/12/2029 3.500% due 15/09/2030	100 925		0.09
Option One Mortgage Loan Trust	023	311	0.5 1	7.800% due 15/03/2028  British Airways Pass-Through Trust	25	25	0.03	Howard Midstream Energy Partne		020	0.05
5.720% due 25/03/2037	485	237	0.24	3.300% due 15/06/2034	84	75	0.08	8.875% due 15/07/2028	300	315	0.31
Residential Asset Mortgage Product 0.000% due 25/12/2035	ts Trust 1,091	902	0.90	Cantor Fitzgerald LP	100	102	0.10	Hudson Pacific Properties LP 3.950% due 01/11/2027	300	251	0.25
Residential Asset Securities Corp. T				7.200% due 12/12/2028 Centene Corp.	100	103	0.10	5.950% due 15/02/2028	100		0.09
5.843% due 25/08/2034	316		0.31	2.450% due 15/07/2028	625	557	0.56	<b>Humana, Inc.</b> 4.875% due 01/04/2030	500	E07	0.51
Securitized Asset-Backed Receivabl 6.430% due 25/01/2036	104		0.09	<b>Charles Schwab Corp.</b> 5.916% due 13/05/2026	100	QΩ	0.10	Hyundai Capital America	300	307	0.51
Soundview Home Loan Trust				6.196% due 17/11/2029	100		0.10	5.500% due 30/03/2026	100		0.10
5.650% due 25/07/2037  Specialty Underwriting & Residentia	234		0.20	Charter Communications Operating LL 3.950% due 30/06/2062	. <b>C</b> 575	262	0.36	6.532% due 04/08/2025 IHG Finance LLC	100	100	0.10
5.770% due 25/09/2037	342		0.24	Cheniere Energy Partners LP	373	302	0.50		€ 100	115	0.11
	_	6,715	6.71	3.250% due 31/01/2032	600		0.51	Invitation Homes Operating Partn			0.05
	SHARES			4.500% due 01/10/2029 Cheniere Energy, Inc.	700	6/0	0.67	5.450% due 15/08/2030 5.500% due 15/08/2033	\$ 50 725		0.05 0.73
COMMON STOCKS				4.625% due 15/10/2028	600	586	0.59	Ipalco Enterprises, Inc.			
ENERGY				Chesapeake Energy Corp.	100	00	0.10	3.700% due 01/09/2024	100	98	0.10
Constellation Oil Services Holding S.A. 'B' (c)(h) 58	30,149	63	0.06	5.500% due 01/02/2026 Choice Hotels International, Inc.	100	99	0.10	<b>JPMorgan Chase &amp; Co.</b> 3.540% due 01/05/2028	1,900	1,813	1.81
.,,,,				3.700% due 01/12/2029	700		0.62	5.000% due 01/08/2024 (e)	100	99	0.10
FINANCIALS	7 150	0	0.00	3.700% due 15/01/2031 Clearway Energy Operating LLC	150	129	0.13	JPMorgan Chase Bank N.A. 5.110% due 08/12/2026	250	252	0.25
Stearns Holdings LLC 'B' (c) 15 Total Common Stocks	57,159 <u> </u>		0.00	4.750% due 15/03/2028	275	265	0.26	Kinetik Holdings LP			
rotal common stocks	PAR	- 03	0.00	Concentrix Corp.	250	250	0.20	6.625% due 15/12/2028	100	102	0.10
	(000S)			6.650% due 02/08/2026 Continental Resources, Inc.	250	250	0.26	<b>Las Vegas Sands Corp.</b> 3.200% due 08/08/2024	200	196	0.20
CORPORATE BONDS & NOTES				5.750% due 15/01/2031	500	498	0.50	Leidos, Inc.			
Alaska Airlines Pass-Through Trust 4.800% due 15/02/2029 \$	306	298	0.30	Credit Acceptance Corp. 9.250% due 15/12/2028	200	212	0.21	2.300% due 15/02/2031	1,200	1,005	1.00
Allstate Corp.	300	250	0.50	Diamond Sports Group LLC	200	213	0.21	Marvell Technology, Inc. 5.750% due 15/02/2029	20	21	0.02
8.579% due 15/08/2053	100	99	0.10	5.375% due 15/08/2026 ^	400	20	0.02	Mattel, Inc.			
<b>Ally Financial, Inc.</b> 4.750% due 09/06/2027	600	579	0.58	Edison International 6.950% due 15/11/2029	100	109	0.11	3.375% due 01/04/2026	900	857	0.86
American Airlines Pass-Through Tru	ıst			Elevance Health, Inc.				Mileage Plus Holdings LLC 6.500% due 20/06/2027	70	70	0.07
3.375% due 01/11/2028  American Builders & Contractors Su	345		0.32	2.250% due 15/05/2030	600	520	0.52	Moody's Corp.	475	222	0.22
4.000% due 15/01/2028	500 500		0.47	Endeavor Energy Resources LP 5.750% due 30/01/2028	325	325	0.32	3.100% due 29/11/2061 Morgan Stanley	475	322	0.32
American Homes 4 Rent LP 3.375% due 15/07/2051	600	412	0.41	Energy Transfer LP	200	200	0.30	4.210% due 20/04/2028	500		0.49
American Tower Corp.	000	412	0.41	4.950% due 15/06/2028 5.000% due 15/05/2044	300 500		0.30	4.889% due 20/07/2033 MSCI, Inc.	1,300	1,268	1.2/
2.700% due 15/04/2031	300		0.26	Entergy Corp.	100	70	0.00	3.625% due 01/11/2031	1,100		0.97
2.950% due 15/01/2051	1,125	/51	0.75	3.750% due 15/06/2050	100	/6	0.08	4.000% due 15/11/2029	100	94	0.09

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Mutual of Omaha Cos. Global Fundi 5.800% due 27/07/2026 \$	. ,		0.05	Wells Fargo & Co. 3.526% due 24/03/2028	\$ 100 \$	95	0.09	Morgan Stanley Mortgage I 3.278% due 25/11/2037	oan Trust	127	0.13
Netflix, Inc. 4.875% due 15/04/2028	1,100	1,115	1.11	4.897% due 25/07/2033 Weyerhaeuser Co.	1,100	1,072	1.07	Residential Accredit Loans, 5.065% due 25/07/2035	2	2	0.00
Newell Brands, Inc. 4.875% due 01/06/2025	275	271	0.27	4.000% due 15/04/2030 4.000% due 09/03/2052	500 1,125	476 928	0.48	5.184% due 25/12/2035 5.500% due 25/08/2035	15 19 497	13 15 355	0.01 0.02 0.36
Newfold Digital Holdings Group, Inc 11.750% due 15/10/2028	100	108	0.11	7.375% due 15/03/2032 Zoetis, Inc.	99		0.11	6.220% due 25/11/2036 Residential Asset Securitiza 5.750% due 25/03/2037		72	0.30
NextEra Energy Operating Partners 7.250% due 15/01/2029	<b>LP</b> 100	105	0.10	2.000% due 15/05/2030	500 _	431 <b>51,413</b>	0.43 <b>51.38</b>	6.000% due 25/02/2036 6.250% due 25/11/2036	322 480	135 180	0.07 0.14 0.18
Nissan Motor Acceptance Co. LLC 2.450% due 15/09/2028	500	429	0.43	LOAN PARTICIPATIONS AND A	SSIGNME	NTS		Structured Adjustable Rate 5.950% due 25/05/2037	Mortgage L 73	oan Trust	0.06
OneMain Finance Corp. 7.875% due 15/03/2030	300	309	0.31	Al Aqua Merger Sub, Inc. TBD% due 31/07/2028	400	402	0.40	Washington Mutual Mortga Certificates Trust			
<b>ONEOK, Inc.</b> 5.550% due 01/11/2026	500	509	0.51	BCPE Empire Holdings, Inc. 10.106% due 11/12/2028	500	502	0.50	5.500% due 25/05/2035	1,178 _	949 <b>6,79</b> 3	0.95 <b>6.79</b>
Oracle Corp. 2.300% due 25/03/2028 (h)	220	201	0.20	Charter Communications Operat 7.360% due 07/12/2030	200	200	0.20	U.S. GOVERNMENT AGEN	CIES		
Pacific Gas & Electric Co. 2.500% due 01/02/2031	200		0.16	Cloud Software Group, Inc. 9.877% - 9.990%	500	400	0.40	Freddie Mac 5.992% due 25/11/2055	631	396	0.40
3.950% due 01/12/2047 4.550% due 01/07/2030	425 100		0.31 0.09	due 30/03/2029 LifePoint Health, Inc.	500	490	0.49	Uniform Mortgage-Backed 3.000% due 01/05/2052	Security 94	83	0.08
PennyMac Financial Services, Inc. 7.875% due 15/12/2029	200	206	0.21	11.168% due 16/11/2028	500	499	0.50	4.000% due 01/08/2052 4.500% due 01/09/2052	395 993	374 963	0.37 0.96
Plains All American Pipeline LP	200		0.21	Mauser Packaging Solutions Hol 9.343% due 14/08/2026	500	503	0.51	5.000% due 01/09/2053	985	982	0.98
4.500% due 15/12/2026 PRA Health Sciences, Inc.	800	790	0.79	Olympus Water U.S. Holding Cor 10.348% due 09/11/2028	<b>p.</b> 499	502	0.50	Uniform Mortgage-Backed 4.500% due 01/02/2054 5.000% due 01/02/2054	3,700 300	3,589 297	3.59 0.30
2.875% due 15/07/2026 Principal Life Global Funding	300	281	0.28	Trident TPI Holdings, Inc. 9.848% due 15/09/2028	199	200	0.20	5.500% due 01/02/2054	2,300	2,311	2.31
1.250% due 16/08/2026	200	181	0.18	5.0.10 /0 442 /5/05/2020	_		3.30	6.000% due 01/02/2054 6.500% due 01/02/2054	6,400 8,100 _	6,499 8,300	6.50 8.29
Rexford Industrial Realty LP 2.125% due 01/12/2030	200	164	0.16	NON-AGENCY MORTGAGE-BAG	CKED SEC	URITIES		U.S. TREASURY OBLIGATION	-	23,794	23.78
<b>RGA Global Funding</b> 6.000% due 21/11/2028	100	104	0.10	Banc of America Funding Trust 6.000% due 25/07/2037	180	143	0.14	U.S. Treasury Inflation Prote	ected Securi		
<b>Rocket Mortgage LLC</b> 2.875% due 15/10/2026	550	508	0.51	<b>BCAP LLC Trust</b> 5.910% due 25/05/2047	148	140	0.14	0.125% due 15/07/2024 (i) 0.125% due 15/04/2025	518 119	509 115	0.51
SBA Communications Corp. 3.125% due 01/02/2029	200	180	0.18	Bear Stearns Adjustable Rate Mo 4.213% due 25/07/2036	ortgage Tr 44	ust 39	0.04	0.250% due 15/01/2025  U.S. Treasury Notes	130	126	0.13
<b>Sealed Air Corp.</b> 1.573% due 15/10/2026	450	406	0.41	Countrywide Alternative Loan To 4.756% due 25/07/2035	136	127	0.13	0.500% due 31/10/2027 (i)	2,800 _	2,462 <b>3,212</b>	2.46 <b>3.21</b>
<b>Silgan Holdings, Inc.</b> 1.400% due 01/04/2026	300	274	0.27	5.500% due 25/12/2035 5.662% due 20/09/2046 5.850% due 25/09/2046	268 6 4	148 6 4	0.15 0.01 0.00	WARRANTS	SHARES		
<b>SLM Corp.</b> 3.125% due 02/11/2026	725	677	0.68	6.000% due 25/10/2035 6.000% due 25/08/2037	11 109	8 81	0.01	Guaranteed Rate, Inc	752	0	0.00
<b>Spirit AeroSystems, Inc.</b> 9.750% due 15/11/2030	100	108	0.11	6.412% due 25/08/2035 6.500% due 25/08/2037	10 1,884	9	0.00	Exp. 31/12/2060 Vistra Corp Exp.	753	0	0.00
Tallgrass Energy Partners LP 6.000% due 31/12/2030	100	93	0.09	6.518% due 25/09/2037	286	256	0.26	02/02/2024	31,815 _	0	0.00
Time Warner Cable Enterprises LLC 8.375% due 15/07/2033	100		0.12	Countrywide Home Loan Mortga 3.862% due 25/09/2037 5.750% due 25/07/2037	36 7	32	0.03 0.00	Total United States	_	95,288	95.23
Travel + Leisure Co. 6.625% due 31/07/2026	75		0.08	Credit Suisse First Boston Mortg 6.000% due 25/09/2035	-	ities Corp		VIRGIN ISLANDS (BRITIS	PAR (000S)		
United Airlines Pass-Through Trust				Credit Suisse Mortgage Capital		s		CORPORATE BONDS & NO	<u> </u>		
4.150% due 11/10/2025 5.875% due 15/04/2029	48 65		0.05 0.07	3.945% due 29/12/2037 Credit Suisse Mortgage Capital I	633 Mortgage-	342 Backed T		Studio City Finance Ltd. 5.000% due 15/01/2029	75	63	0.06
<b>United Airlines, Inc.</b> 4.375% due 15/04/2026	250	244	0.24	6.000% due 25/07/2036 6.500% due 25/10/2021	141 160	70	0.07 0.01	Total Transferable Securities		120,305	
United Rentals North America, Inc. 3.875% due 15/11/2027	800	764	0.76	Deutsche ALT-A Securities Morto 5.610% due 25/07/2047	gage Loan 13		0.01		SHARES		
Venture Global Calcasieu Pass LLC	1 675			5.620% due 25/02/2047 5.850% due 25/10/2036	3,009 168	1,754	1.75 0.05	INVESTMENT FUNDS	CCUENTEC		
3.875% due 15/08/2029 3.875% due 01/11/2033 4.125% due 15/08/2031	1,675 300 300		0.25 0.26	Deutsche ALT-A Securities, Inc. N 3.702% due 25/08/2035		Loan Trus		PIMCO Select Funds plc -	SCHEMES		
VICI Properties LP 3.875% due 15/02/2029	700		0.64	First Horizon Alternative Mortga 4.594% due 25/08/2035	nge Securit	ies Trust	0.00	PIMCO US Dollar Short- Term Floating NAV	200 200	2 002	3.08
4.500% due 15/01/2028	125		0.12	Impac Secured Assets Trust	11			Fund (f) PIMCO Specialty Funds	309,298	3,082	3.00
Vistra Operations Co. LLC 3.550% due 15/07/2024	300		0.30	5.770% due 25/11/2036 IndyMac Mortgage Loan Trust	11	11	0.01	Ireland p.l.c PIMCO China Bond Fund (f)	9,239	126	0.12
3.700% due 30/01/2027 6.950% due 15/10/2033	500 225		0.47 0.24	3.669% due 25/05/2037 3.766% due 25/12/2034	56 232	45 217	0.05		_	3,208	3.20
Vornado Realty LP 2.150% due 01/06/2026	275	248	0.25	5.970% due 25/02/2037 JPMorgan Mortgage Trust	21		0.01	PIMCO ETFs plc - PIMCO	S		
Walgreens Boots Alliance, Inc. 3.200% due 15/04/2030	200	176	0.18	6.500% due 25/07/2036 <b>Lehman XS Trust</b>	236	89	0.09	US Dollar Short Maturity UCITS ETF (f)	4,000	399	0.40
Warnermedia Holdings, Inc. 4.279% due 15/03/2032	600	549	0.55	5.830% due 25/07/2037 6.370% due 25/08/2047	265 172	243 143	0.24 0.14	Total Investment Funds	\$	3,607	3.60

#### REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Agreement Proceeds to be Received(1)	% of Net Assets
SSB	2.600%	29/12/2023	02/01/2024	\$ 737	U.S. Treasury Notes 0.250% due	\$ (752)	¢ 727	¢ 727	0.74
					31/07/2025 - 31/10/2025	\$ (752)	\$ 737	\$ 737	0.74
Total Repurcha	se Agreeme	ents				\$ (752)	\$ 737	\$ 737	0.74

<sup>(1)</sup> Includes accrued interest.

#### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Short	03/2024	50	\$ 340	0.34
Euro-Bund 10-Year Bond March Futures	Short	03/2024	3	(14)	(0.02)
Japan Government 10-Year Bond March Futures	Short	03/2024	1	(10)	(0.01)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	12	(49)	(0.05)
J.S. Treasury 10-Year Ultra March Futures	Short	03/2024	61	(351)	(0.35)
U.S. Treasury 30-Year Bond March Futures	Short	03/2024	52	(481)	(0.48)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	13	(151)	(0.15)
				\$ (716)	(0.72)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (716)	(0.72)

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

<sup>\*</sup> A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE	SOVEREIGN AND U.S.	MUNICIPAL ISSUES	- BUY PROTECTION(1)
CREDIT DELAGET STIALS ON COM CHAIL,	, SOVERLIGHT AND OLS	. Intollich AL 1330L3	DOTTROLECTION

			Unrealised		
Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Appreciation/ (Depreciation)	% of Net Assets
AutoZone, Inc.	(1.000)%	20/06/2024	\$ 1,400	\$ 31	0.03
ConocoPhillips	(1.000)	20/12/2024	100	(1)	0.00
Johnson Controls International PLC	(1.000)	20/12/2024	1,500	42	0.04
Tyson Foods, Inc.	(1.000)	20/06/2024	1,400	35	0.04
				\$ 107	0.11

#### CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(2)

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2027	\$ 100	\$ 2	0.00
AT&T, Inc.	1.000	20/06/2028	100	2	0.00
MetLife, Inc.	1.000	20/12/2024	100	(1)	0.00
Rolls-Royce PLC	1.000	20/06/2025	€ 100	21	0.02
Rolls-Royce PLC	1.000	20/12/2025	200	20	0.02
T-Mobile USA, Inc.	5.000	20/06/2028	\$ 300	3	0.00
Toll Brothers Finance Corp.	1.000	20/06/2026	200	4	0.01
Verizon Communications, Inc.	1.000	20/12/2024	100	0	0.00
Verizon Communications, Inc.	1.000	20/12/2028	100	1	0.00
				\$ 52	0.05

#### CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(1)

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	(Pay) Rate	Date	Amount(3)	(Depreciation)	Net Assets
CDX.IG-41 5-Year Index	(1.000)%	20/12/2028	\$ 2,700	\$ (20)	(0.02)

#### INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive(4)	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 100	\$ (17)	(0.02)
Receive(4)	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	100	(10)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/09/2027	¥ 94,200	9	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	20/09/2043	40,000	9	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.060	27/10/2053	\$ 1,500	353	0.35

### Schedule of Investments PIMCO Credit Opportunities Bond Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.750%	20/06/2029	\$ 3,500	\$ (3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	100	(4)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	100	(6)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	CAD 3,600	41	0.04
Receive	3-Month ZAR-JIBAR	7.300	28/04/2027	ZAR 15,500	13	0.01
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 1,000	24	0.02
Pay <sup>(4)</sup>	6-Month AUD-BBR-BBSW	4.500	20/03/2034	100	4	0.00
Receive	6-Month EUR-EURIBOR	0.000	17/03/2053	€ 440	199	0.20
Receive(4)	6-Month EUR-EURIBOR	2.750	20/03/2054	400	(63)	(0.06)
Receive(4)	6-Month EUR-EURIBOR	2.760	03/01/2029	100	(1)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	100	(2)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	100	(4)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	100	(2)	0.00
Receive	6-Month EUR-EURIBOR	2.970	15/12/2033	100	(4)	0.00
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	100	(5)	(0.01)
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	100	(3)	0.00
Receive <sup>(4)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	200	(8)	(0.01)
					\$ 520	0.52
Total Centr	ally Cleared Financial Derivative Instruments				\$ 659	0.66

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### **PURCHASED OPTIONS**

NTEREST RATE SWAPTIONS
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			Pay/Receive	Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Floating Rate Index	Floating Rate	Rate	Date	Amount(1)	Cost	Value	Net Assets
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.975%	29/05/2024	1,200	\$ 1	\$ 0	0.00

#### WRITTEN OPTIONS

INTEREST RATE SWAPTIONS

			Pay/Receive	Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Floating Rate Index	Floating Rate	Rate	Date	Amount <sup>(1)</sup>	Premium	Value	Net Assets
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545%	16/01/2024	100	\$ (1)	\$ (1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	100	(1)	0	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	100	0	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	100	0	0	0.00
GLM	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.195	29/05/2024	600	(1)	(2)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	100	(1)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	100	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	100	(1)	0	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	100	0	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	100	0	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	100	0	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	100	0	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	100	(1)	(2)	(0.01)

			Pay/Receive	Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Floating Rate Index	Floating Rate	Rate	Date	Amount(1)	Premium	Value	Net Assets
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955%	08/01/2024	100	\$ (1)	\$ 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	100	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	100	0	0	0.00
							\$ (13)	\$ (16)	(0.02)

OPTIONS ON	SECURITIES						
Counterparty	Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	\$ 97.891	09/01/2024	100	\$ 0	\$ (1)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.094	06/02/2024	100	0	(1)	0.00
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	95.813	06/02/2024	100	(1)	0	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	97.813	06/02/2024	100	(1)	(1)	0.00
					\$ (2)	\$ (3)	0.00

<sup>(1)</sup> Notional Amount represents the number of contracts.

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

						Unrealised		
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount <sup>(2)</sup>	Paid/(Received)	(Depreciation)	Value	Net Assets
BRC	Pertamina Persero PT	1.000%	20/12/2024	\$ 100	\$ 0	\$ 1	\$ 1	0.00

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

## TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Receive	iBoxx USD Liquid Investment Grade Index	N/A	1.113%	\$ 4,800	20/03/2024	\$ 59	\$ (425)	\$ (366)	(0.37)

#### FORWARD FOREIGN CURRENCY CONTRACTS

_Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	03/2024	\$ 39	INR 3,223	\$ 0	\$ 0	\$ 0	0.00
BPS	01/2024	€ 651	\$ 718	4	(5)	(1)	0.00
	01/2024	£ 161	205	0	(1)	(1)	0.00
	01/2024	\$ 447	¥ 65,800	20	0	20	0.02
	01/2024	ZAR 11,028	\$ 595	0	(7)	(7)	(0.01)
	02/2024	\$ 47	BRL 231	1	0	1	0.00
	03/2024	109	CNH 791	2	0	2	0.00
	03/2024	15	IDR 229,327	0	0	0	0.00
	03/2024	134	INR 11,195	0	0	0	0.00
BRC	02/2024	12	TRY 358	0	0	0	0.00
	04/2024	137	4,385	0	(2)	(2)	0.00
CBK	01/2024	MXN 10,467	\$ 588	0	(27)	(27)	(0.03)
	01/2024	\$ 42	NOK 446	2	0	2	0.00
	01/2024	ZAR 3,990	\$ 210	0	(8)	(8)	(0.01)
	02/2024	\$ 144	BRL 728	6	0	6	0.01
GLM	01/2024	MXN 4,077	\$ 234	0	(6)	(6)	(0.01)
	01/2024	\$ 449	MXN 7,871	14	0	14	0.02
	01/2024	77	ZAR 1,407	0	0	0	0.00
	01/2024	ZAR 2,872	\$ 151	0	(6)	(6)	(0.01)
	03/2024	\$ 29	IDR 438,856	0	0	0	0.00
JPM	03/2024	CNH 791	\$ 110	0	(2)	(2)	0.00
	03/2024	\$ 13	IDR 201,201	0	0	0	0.00
	03/2024	40	INR 3,355	0	0	0	0.00
MBC	01/2024	CAD 949	\$ 701	0	(19)	(19)	(0.02)
	01/2024	€ 147	159	0	(4)	(4)	0.00
	01/2024	\$ 237	AUD 358	7	0	7	0.01
	01/2024	ZAR 2,216	\$ 116	0	(5)	(5)	(0.01)
	03/2024	\$ 16	IDR 245,080	0	0	0	0.00
MYI	01/2024	CAD 91	\$ 69	0	0	0	0.00
	01/2024	€ 4,191	4,607	0	(24)	(24)	(0.03)
	01/2024	\$ 5	€ 5	0	0	0	0.00
	03/2024	206	IDR 3,172,202	0	0	0	0.00
RBC	04/2024	1	MXN 11	0	0	0	0.00
SCX	01/2024	ZAR 3,867	\$ 204	0	(7)	(7)	(0.01)
	03/2024	\$ 13	IDR 200,696	0	0	0	0.00

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

## Schedule of Investments PIMCO Credit Opportunities Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024	\$ 87	INR 7.305	\$ 0	\$ 0	\$ 0	0.00
	03/2024	193	THB 6.659	4	0	4	0.01
UAG	01/2024	£ 920	\$ 1,164	0	(9)	(9)	(0.01)
	01/2024	\$ 187	NOK 1,997	9	0	9	0.01
	01/2024	ZAR 5,687	\$ 298	0	(13)	(13)	(0.01)
				\$ 69	\$ (145)	\$ (76)	(0.08)

#### **HEDGED FORWARD FOREIGN CURRENCY CONTRACTS**

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 158	CHF 138	\$ 6	\$ 0	\$ 6	0.01
CBK	01/2024	144	125	5	0	5	0.01
DUB	01/2024	CHF 1,180	\$ 1,354	0	(49)	(49)	(0.05)
GLM	01/2024	\$ 4,810	CHF 4,215	201	0	201	0.20
MYI	01/2024	4,838	4,224	182	0	182	0.19
SCX	01/2024	115	100	4	0	4	0.00
UAG	01/2024	4,790	4,180	179	0	179	0.18
				\$ 577	\$ (49)	\$ 528	0.54

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 34	\$ 38	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$ 444	€ 405	4	0	4	0.00
CBK	01/2024	242	218	0	0	0	0.00
MBC	01/2024	9,438	8,585	47	0	47	0.05
MYI	01/2024	9,248	8,414	49	0	49	0.05
UAG	01/2024	9,209	8,372	41	0	41	0.04
				\$ 141	\$ 0	\$ 141	0.14
Total OTC Financial Derivat	tive Instruments					\$ 209	0.21
Total Investments						\$ 124,801	124.72
Other Current Assets & Lial	bilities					\$ (24,738)	(24.72)
Net Assets						\$ 100,063	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2022: 1.99%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Constellation Oil Services Holding S.A. 'B' Intelsat Emergence S.A. Oracle Corp.2.300% due 25/03/2028	10/06/2022 12/11/2019 04/10/2023	\$ 63 750 191	\$ 63 214 201	0.06 0.21 0.20
		\$ 1,004	\$ 478	0.47

<sup>(</sup>i) Securities with an aggregate fair value of \$2,971 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$1,360 (31 December 2022: \$1,243) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$270 (31 December 2022: \$290) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

#### Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 118,444	\$ 1,861	\$ 120,305
Investment Funds	3,208	399	0	3,607
Repurchase Agreements	0	737	0	737
Financial Derivative Instruments <sup>(3)</sup>	(24)	176	0	152
Totals	\$ 3,184	\$ 119,756	\$ 1,861	\$ 124,801

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 8	\$ 79,539	\$ 648	\$ 80,195
Investment Funds	9,253	396	0	9,649
Repurchase Agreements	0	6,910	0	6,910
Financial Derivative Instruments <sup>(3)</sup>	33	393	0	426
Totals	\$ 9,294	\$ 87,238	\$ 648	\$ 97,180

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

					Reverse	
Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Repurchase Agreements	% of Net Assets
GRE	5.520%	14/12/2023	04/01/2024	\$ (2,934)	\$ (2,942)	(2.94)
Total Reverse Repurchase Agreements					\$ (2,942)	(2.94)

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023	As at 31-Dec-2022						
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>			
AZD	\$ N/A	\$ N/A	\$ N/A	\$ (14)	\$ 0	\$ (14)			
BOA	(2)	0	(2)	(104)	0	(104)			
BPS	(349)	270	(79)	(290)	290	0			
BRC	5	0	5	5	0	5			
CBK	(23)	0	(23)	555	(550)	5			
DUB	(49)	0	(49)	4	(40)	(36)			
GLM	196	0	196	(23)	0	(23)			
GST	(1)	0	(1)	9	0	9			
JPM	(5)	0	(5)	(63)	0	(63)			
MBC	26	0	26	120	0	120			
MYC	(3)	0	(3)	(5)	0	(5)			
MYI	207	(260)	(53)	4	0	4			
RBC	N/A	N/A	N/A	3	0	3			
SAL	(1)	0	(1)	N/A	N/A	N/A			
SCX	1	0	1	253	0	253			
UAG	207	(260)	(53)	(8)	0	(8)			

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	52.54	40.41
Transferable securities dealt in on another regulated market*	66.59	40.99
Other transferable securities	1.10	1.15
Investment funds	3.60	9.93
Repurchase agreements	0.74	7.11
Financial derivative instruments dealt in on a regulated market	(0.72)	0.41
Centrally cleared financial derivative instruments	0.66	(0.43)
OTC financial derivative instruments	0.21	0.46
Reverse repurchase agreements	(2.94)	N/A

As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Argentina	0.28	0.24
Australia	0.96	0.90
Bermuda	0.67	N/A
Brazil	N/A	0.41
Canada	0.58	0.94
Cayman Islands	4.87	0.64
China	0.00	0.02
Czech Republic	0.53	N/A
France	1.40	1.06
Ireland	1.13	N/A
	2.41	
Italy	2.41 N/A	0.34
Japan		0.80
Liberia	0.48	N/A
Luxembourg	1.13	1.17
Mexico	0.50	N/A
Multinational	0.39	1.02
Netherlands	0.93	0.95
Panama	1.02	N/A
Peru	N/A	0.74
Qatar	N/A	0.40
South Africa	1.53	1.71
Spain	0.41	0.37
Switzerland	1.61	1.08
United Kingdom	4.11	3.36
United States	95.23	65.91
Virgin Islands (British)	0.06	0.23
Short-Term Instruments	N/A	0.26
Investment Funds	3.60	9.93
Repurchase Agreements	0.74	7.11
Financial Derivative Instruments Dealt in on a Regulated Market	0.7 1	,
Futures	(0.72)	0.41
Centrally Cleared Financial Derivative Instruments	(0.72)	0.41
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.11	0.08
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.05	0.04
Credit Default Swaps on Credit Indices — Buy Protection	(0.02)	N/A
Interest Rate Swaps	0.52	(0.55)
	0.32	(0.55)
OTC Financial Derivative Instruments Purchased Options		
	0.00	0.63
Interest Rate Swaptions	0.00	0.63
Written Options	NI/A	0.00
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	(0.02)	(1.06)
Options on Securities	0.00	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.03
Total Return Swaps on Indices	(0.37)	(0.16)
Forward Foreign Currency Contracts	(80.0)	(0.04)
Hedged Forward Foreign Currency Contracts	0.68	1.08
Other Current Assets & Liabilities	(24.72)	(0.03)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES ALBANIA SOVEREIGN ISSUES				Fairfax Financial Holdings Ltd. 2.750% due 29/03/2028 4.850% due 17/04/2028	€ 21,750 \$ 200	\$ 22,969 197	0.31	7.000% due 30/09/2029 7.250% due 30/09/2030 <b>Trafford Centre Finance Ltd.</b>		344	0.01
Albania Government Internation	nal Bond 16,800 \$	17 063	0.24	goeasy Ltd. 9.250% due 01/12/2028	3,450	3,688	0.05	6.064% due 28/07/2038 <b>Wynn Macau Ltd.</b> 4.875% due 01/10/2024	£ 3,700 \$ 300	3,797	0.05
ANGOLA	10,000 \$	17,505	0.24	Open Text Corp. 3.875% due 15/02/2028 Total Canada	3,000	2,789 50,181		5.500% due 15/01/2026 5.625% due 26/08/2028	3,900 1,700 _	3,810 1,576	0.05
SOVEREIGN ISSUES  Angolan Government Internation	nal Rond			CAYMAN ISLANDS		30/101	0.07	Total Cayman Islands	_	<b>124,830</b> 163,757	
3	7,600 9,900	6,771 8,106		ASSET-BACKED SECURITIES				CHILE		103,737	2.20
Total Angola	9,900 _	14,877		Atlas Senior Loan Fund Ltd. 6.805% due 16/01/2030	842	841	0.01	CORPORATE BONDS & NOT		C A	
ARGENTINA SOVEREIGN ISSUES				Catamaran CLO Ltd. 6.774% due 22/04/2030	3,038	3,038	0.04	Empresa de Transporte de P 3.650% due 07/05/2030 GNL Quintero S.A.	3,800	3,504	0.05
Argentina Government Internat 3.500% due 09/07/2041			0.61	<b>CIFC Funding Ltd.</b> 6.710% due 24/04/2030	20,394	20,351	0.27	4.634% due 31/07/2029	2,965 _	2,919	
3.625% due 09/07/2035	133,299 16,928	45,537 5,773	0.08	<b>OZLM Ltd.</b> 6.682% due 16/05/2030	3,056	3,052	0.04	Total Chile  CHINA	_	6,423	0.09
Total Argentina  AUSTRALIA	-	51,310	0.69	Venture CLO Ltd. 6.631% due 07/09/2030	6,697	6,685		CORPORATE BONDS & NOT	ES		
CORPORATE BONDS & NOTES				6.777% due 20/01/2029 Vibrant CLO Ltd.	3,310	3,311	0.04	Yango Justice International 17.500% due 15/04/2024 ^	Ltd. 28,200	155	0.00
CIMIC Finance Ltd. 1.500% due 28/05/2029 €	100	96	0.00	6.717% due 15/09/2030	1,235	1,232 38,510		7.500% due 17/02/2025 ^ 7.875% due 04/09/2024 ^	19,100 19,800	191	0.01
Pacific National Finance Pty. Ltd 4.750% due 22/03/2028	l.		0.01	CONVERTIBLE BONDS & NOT	ES			Total China	_	455	0.01
Santos Finance Ltd. 3.649% due 29/04/2031	3,200	2,789	0.01	Sunac China Holdings Ltd. 1.000% due 30/09/2032	5,379	417	0.01	COLOMBIA CORPORATE BONDS & NOT	FS		
6.875% due 19/09/2033 Woodside Finance Ltd.	2,200	2,335		CORPORATE BONDS & NOTE				Ecopetrol S.A.		450	0.00
3.700% due 15/09/2026 4.500% due 04/03/2029	600 2,200	577 2,116	0.01	Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	12,810	11,361	0.15	5.875% due 28/05/2045 SOVEREIGN ISSUES	200 _	158	0.00
Total Australia	2,200	8,851		2.875% due 15/02/2025 3.250% due 15/02/2027	6,800 4,900	6,564 4,536	0.09	Colombia Government Inter			0.45
BERMUDA				4.250% due 15/04/2026 5.250% due 15/05/2024	3,600 1,200	3,480 1,194	0.05	4.500% due 15/03/2029 5.000% due 15/06/2045	12,100 49,920	11,368 38,906	0.53
CORPORATE BONDS & NOTES  Aircastle Ltd.				5.500% due 15/01/2026  Diamond Foreign Asset Co.	10,500	10,439		5.625% due 26/02/2044 8.000% due 14/11/2035	3,100 4,200 _	2,616 4,603	0.06
2.850% due 26/01/2028 4.250% due 15/06/2026	9,900 1,600	8,842 1,547		8.500% due 01/10/2030  Gaci First Investment Co.	6,000	6,141	0.08	Total Colombia	_	<b>57,493</b> 57,651	
5.250% due 11/08/2025 Bacardi Ltd.	32,800	32,351		4.875% due 14/02/2035 5.125% due 14/02/2053	5,000 12,300	4,894 11,170		COSTA RICA	_		
4.700% due 15/05/2028 NCL Corp. Ltd.	22,840	22,399	0.30	Kaisa Group Holdings Ltd. 9.375% due 30/06/2024 ^	9,850	356	0.01	SOVEREIGN ISSUES Costa Rica Government Inte	matianal Dan	al.	
8.125% due 15/01/2029 8.375% due 01/02/2028	4,300 1,000	4,495 1,060		9.750% due 28/09/2023 ^ 10.500% due 15/01/2025 ^	22,900 21,600	836	0.01	7.300% due 13/11/2054	5,100	5,546	0.07
Seadrill Finance Ltd. 8.375% due 01/08/2030	7,400	7,727		10.875% due 23/07/2023 ^ 11.250% due 16/04/2025 ^	5,800 17,000	552	0.00 0.01	CYPRUS CORPORATE BONDS & NOT	FS		
<b>Valaris Ltd.</b> 8.375% due 30/04/2030	6,100	6,255		11.500% due 30/01/2023 ^ 11.650% due 01/06/2026 ^	900 9,300	314	0.00	Atrium Finance PLC		0.525	0.44
Total Bermuda	-	84,676		11.700% due 11/11/2025 ^ 11.950% due 12/11/2023 ^	5,750 4,400		0.00	2.625% due 05/09/2027	€ 9,900 _	8,535	0.11
BRAZIL				Lima Metro Line Finance Ltd. 5.875% due 05/07/2034	2,621	2,596	0.04	DENMARK  CORPORATE BONDS & NOT	ES		
CORPORATE BONDS & NOTES Banco do Brasil S.A.				Melco Resorts Finance Ltd. 4.875% due 06/06/2025	3,400	3,301		<b>TDC Net A/S</b> 5.056% due 31/05/2028	12,000	13,802	0.19
8.500% due 29/07/2026 MXN Odebrecht Oil & Gas Finance Ltd	89,000 d.	4,946	0.06	5.375% due 04/12/2029 5.750% due 21/07/2028	8,900 1,000	7,875 927	0.11	DOMINICAN REPUBLIC			
0.000% due 29/01/2024 (d)(f) \$	13,194	453	0.01	MGM China Holdings Ltd. 4.750% due 01/02/2027	400	381	0.01	SOVEREIGN ISSUES  Dominican Republic Government	mont Internat	ional Ron	d
Total Brazil	-	5,399	0.07	Park Aerospace Holdings Ltd. 5.500% due 15/02/2024	504	503	0.01	6.500% due 15/02/2048	\$ 40,600	38,925	
CANADA CORPORATE BONDS & NOTES				Sands China Ltd. 3.100% due 08/03/2029	500	436	0.01	ECUADOR SOVEREIGN ISSUES			
Air Canada Pass-Through Trust 3.300% due 15/07/2031	744	669	0.01	Seagate HDD Cayman 4.125% due 15/01/2031	5,318	4,761		Ecuador Government Interna 0.000% due 31/07/2030 (d)	ational Bond 21,275	6,138	0.08
4.125% due 15/11/2026 5.250% due 01/10/2030	1,046 2,803	1,008 2,751	0.01	9.625% due 01/12/2032 Spirit Loyalty Cayman Ltd.	8,386	9,596		2.500% due 31/07/2030 (d) 2.500% due 31/07/2040 3.500% due 31/07/2035	14,324 12,238	4,583 4,400	0.06
B.C. Unlimited Liability Co. 4.000% due 15/10/2030	5,075	4,558		8.000% due 20/09/2025 Suci Second Investment Co.	4,653	3,352		6.000% due 31/07/2030 Total Ecuador	29,344	13,733	0.19
4.375% due 15/01/2028  Bausch & Lomb Escrow Corp.	6,870	6,568		6.000% due 25/10/2028 Sunac China Holdings Ltd.	13,300	14,072		EGYPT		20,004	0.55
8.375% due 01/10/2028 Enbridge, Inc.	2,750	2,904	0.04	6.000% due 30/09/2026 6.250% due 30/09/2027	6,230 6,230	493	0.01	SOVEREIGN ISSUES			
5.700% due 08/03/2033	2,000	2,080	0.03	6.500% due 30/09/2027 6.750% due 30/09/2028	12,460 18,690		0.01	Egypt Government Internati 6.375% due 11/04/2031	onal Bond € 20,150	14,369	0.19

DESCRIPTION	PAR (000S)	. ,	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
7.500% due 16/02/2061 8.500% due 31/01/2047 Total Egypt	\$ 36,675 \$ 9,500 _	21,536 5,937 41,842	0.08	<b>ZF Finance GmbH</b> 2.750% due 25/05/2027 3.750% due 21/09/2028	€ 16,200 32,000	34,198	0.46	Ares European CLO DAC	€ 5,800 \$	6,320	0.08
FINLAND CORPORATE BONDS & NOT	ES			LOAN PARTICIPATIONS AN	ID ASSIGNN	169,635 IENTS	2.28	4.575% due 15/04/2030 4.625% due 15/10/2030 4.745% due 15/10/2031 4.843% due 20/04/2032	1,630 1,899 9,771 500	1,786 2,082 10,692	0.03
<b>Balder Finland Oyj</b> 1.000% due 18/01/2027 1.000% due 20/01/2029	€ 200 300	253	0.00	SCUR-Alpha 1503 GmbH 10.883% due 29/03/2030 Total Germany	\$ 2,481	2,290 171,925		Armada Euro CLO DAC 4.685% due 15/07/2031	11,041	12,067	
1.375% due 24/05/2030 2.000% due 18/01/2031 Total Finland	4,900 300 _	3,946 243 4,630	0.00	GHANA SOVEREIGN ISSUES				Aurium CLO DAC 4.695% due 16/01/2031 4.966% due 23/03/2032	4,789 10,400	5,233 11,399	
FRANCE	rc			Ghana Government Internat	14,200	6,242		Avoca CLO DAC 4.785% due 15/10/2032 Bain Capital Euro CLO DAC	2,900	3,164	0.04
CORPORATE BONDS & NOT Altarea S.C.A.				8.125% due 26/03/2032 ^ 8.750% due 11/03/2061 ^ 8.950% due 26/03/2051 ^	4,200 5,100 5,600	1,858 2,215 2,433	0.03	4.733% due 20/01/2032 Black Diamond CLO DAC	5,410	5,903	0.08
1.750% due 16/01/2030 1.875% due 17/01/2028 Altareit S.C.A.	500 600		0.01	Total Ghana	3,000	12,748		4.853% due 20/01/2032 4.982% due 15/05/2032	1,512 4,299	1,660 4,689	
2.875% due 02/07/2025 Altice France S.A.	100	106	0.00	GUATEMALA SOVEREIGN ISSUES				Blackrock European CLO DAC 4.585% due 15/10/2031 BlueMountain Fuji EUR CLO DAC	10,704	11,640	0.16
3.375% due 15/01/2028 4.000% due 15/07/2029 (j) 4.250% due 15/10/2029	3,100 10,900 20,100	2,727 9,435 17,734	0.13	Guatemala Government Inte 7.050% due 04/10/2032	ernational Bo 14,600	ond 15,551	0.21	1.050% due 15/01/2031 4.685% due 15/01/2031	993 7,747	1,039 8,465	
5.500% due 15/01/2028 11.500% due 01/02/2027 (a)(i)	\$ 600 € 4,870	495 5,420	0.01 0.07	GUERNSEY, CHANNEL IS CORPORATE BONDS & NO				BNPP AM Euro CLO DAC 4.565% due 15/04/2031	1,000	1,088	0.01
BPCE S.A. 6.714% due 19/10/2029 7.003% due 19/10/2034	\$ 7,000 5,000	7,378 5,440		Globalworth Real Estate Inv 3.000% due 29/03/2025	estments Lto € 16,606	d. 16,804	0.22	Bridgepoint CLO DAC 5.175% due 15/01/2034 Cairn CLO DAC	1,300	1,426	0.02
CGG S.A. 8.750% due 01/04/2027	2,000	1,824		Sirius Real Estate Ltd. 1.125% due 22/06/2026	200		0.00	4.745% due 15/10/2031 Carlyle Euro CLO DAC	8,594	9,338	0.13
Electricite de France S.A. 4.500% due 21/09/2028 6.900% due 23/05/2053	5,700 1,700	5,623 1,926	0.07	1.750% due 24/11/2028 Total Guernsey, Channel Island	500 <sub>.</sub>	17,464	0.01	4.632% due 15/08/2030 4.665% due 15/01/2031 4.892% due 15/08/2032	3,886 11,503 4,400	4,254 12,583 4,796	0.17
9.125% due 15/03/2033 (f) La Mondiale SAM	12,400	13,875	0.19	HONG KONG CORPORATE BONDS & NO	TES			Carlyle Global Market Strategies 4.752% due 15/11/2031 CVC Cordatus Loan Fund DAC	7,436	8,101	0.11
5.050% due 17/12/2025 (f) <b>Loxam S.A.S.</b> 2.875% due 15/04/2026	€ 12,665 1,600	1,718		Fortune Star BVI Ltd. 3.950% due 02/10/2026	8,300	5,861	0.08	4.615% due 15/10/2031 4.661% due 27/01/2031	13,172 1,372	14,356 1,495	
3.750% due 15/07/2026 4.500% due 15/02/2027	1,900 1,900 5,500	2,080 6,084	0.03	HUNGARY SOVEREIGN ISSUES				4.725% due 15/04/2032 4.782% due 15/08/2032 <b>Dryden Euro CLO DAC</b>	1,322 2,380	1,447 2,605	
New Immo Holding S.A. 2.750% due 26/11/2026 Renault S.A.	200	203	0.00	Hungary Government Intern 5.375% due 12/09/2033 Magyar Export-Import Bank	20,675	24,466	0.33	4.625% due 15/04/2033 4.862% due 15/05/2034	12,734 14,674	13,862 15,964	
2.375% due 25/05/2026 <b>TDF Infrastructure SASU</b> 1.750% due 01/12/2029	18,200 45,500	19,504 43,976		6.000% due 16/05/2029 Total Hungary	6,000	7,051 31,517		Euro-Galaxy CLO DAC 4.589% due 24/04/2034 4.693% due 11/04/2031	9,590 1,123	10,408 1,228	
<b>Ubisoft Entertainment S.A.</b> 0.878% due 24/11/2027 (j)	6,000	5,657		INDONESIA CORPORATE BONDS & NO	TES			GoldenTree Loan Management I 4.893% due 20/01/2032 Griffith Park CLO DAC	EUR CLO D 1,700	1,859	0.02
<b>Verallia S.A.</b> 1.875% due 10/11/2031	8,100 _	7,885 <b>174,113</b>		<b>Pertamina Persero PT</b> 6.500% due 07/11/2048	\$ 33,400	37,416	0.50	4.704% due 21/11/2031 Harvest CLO DAC	31,267	33,994	
LOAN PARTICIPATIONS AND	– D ASSIGNME			Perusahaan Perseroan Perse Listrik Negara			0.21	1.040% due 15/07/2031 4.566% due 26/06/2030 4.673% due 20/10/2031	1,600 1,786 18,497	1,674 1,952 20,132	0.03
<b>Altice France S.A.</b> 9.465% due 15/08/2028	3,064	3,049		3.000% due 30/06/2030 6.150% due 21/05/2048	17,600 15,000	15,706 15,405 <b>68,527</b>	0.21	4.725% due 15/07/2031 4.815% due 15/01/2032	10,497 10,400 17,600	11,324 19,194	0.15
Total France	_	177,162	2.38	SOVEREIGN ISSUES				Invesco Euro CLO DAC 4.615% due 15/07/2031	850	924	0.01
GERMANY CORPORATE BONDS & NOT	ES			Indonesia Government Inter 1.400% due 30/10/2031 4.850% due 11/01/2033	rnational Boi € 4,960 \$ 2,800	4,654 2,855		<b>Jubilee CLO DAC</b> 4.565% due 15/04/2030 4.575% due 15/04/2030	3,851 1,795	4,216 1,971	
Deutsche Bank AG 3.729% due 14/01/2032 (i) 3.742% due 07/01/2033 5.882% due 08/07/2031	\$ 2,900 1,900 37,300	2,432 1,561 36,234	0.02	5.650% due 11/01/2053	1,100	1,214 <b>8,723</b> 77,250	0.02 <b>0.12</b>	4.615% due 15/04/2031 <b>Laurelin DAC</b> 4.713% due 20/10/2031	5,850 10,356	6,341 11,327	
DVI Deutsche Vermoegens- 8 Immobilienverwaltungs Gr	nbH			Total Indonesia  INTERNATIONAL		77,230	1.04	Madison Park Euro Funding DAC 4.715% due 15/01/2032 4.765% due 15/07/2032	35,500 5,600	38,644 6,102	
2.500% due 25/01/2027 <b>Fraport AG Frankfurt Airport</b> 1.625% due 09/07/2024	€ 1,200 Services Wo 17,200	1,142 <b>rldwide</b> 18,756		LOAN PARTICIPATIONS AN	ID ASSIGNN	IENTS		Man GLG Euro CLO DAC 4.615% due 15/12/2031 4.775% due 15/10/2032	9,880 4,965	10,789 5,418	0.15
IHO Verwaltungs GmbH (3.75 3.750% due 15/09/2026 (b) INEOS Styrolution Ludwigsha	19,950	<b>4.500% P</b> 0 21,790		8.127% due 11/08/2030 IRELAND	€ 8,000	8,865	0.12	Oak Hill European Credit Partne 4.723% due 20/01/2032	rs <b>DAC</b> 2,006	2,194	0.03
2.250% due 16/01/2027 (j) Volkswagen Bank GmbH	19,000	19,427		ASSET-BACKED SECURITIE  Accunia European CLO DAC		636	0.01	4.733% due 20/10/2031 <b>OCP Euro CLO DAC</b> 4.785% due 15/01/2032	15,161 2,252	2,476	0.03
2.500% due 31/07/2026	15,800	17,020	0.23	4.895% due 15/10/2030	567	626	0.01	4.882% due 22/09/2034	12,700	13,829	0.19

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OZLME DAC 4.758% due 27/07/2032	€ 1,987 \$	2,175	0.03	JERSEY, CHANNEL ISLANDS CORPORATE BONDS & NOTES				Gazprom PJSC Via Gaz Capital S. 4.250% due 06/04/2024 £	<b>A.</b> 15,900 §	16,519	0.22
Palmer Square European Loan	Funding DA	C		AA Bond Co. Ltd.				Greensaif Pipelines Bidco SARL	•	,	
4.745% due 15/04/2031 5.015% due 15/10/2031	5,289 4,547	5,761 4,966		5.500% due 31/07/2050 f 7.375% due 31/07/2050	21,190 S 7,300	\$ 25,670 9,323		6.510% due 23/02/2042	2,900 4,700	3,028 4,977	
Palmerston Park CLO DAC 4.625% due 18/04/2030	748	822	0.01	Adient Global Holdings Ltd. 3.500% due 15/08/2024 €	687	754	0.01		13,710	13,094	0.18
Sculptor European CLO DAC 4.755% due 14/01/2032	6,700	7,295	0.10	Corsair International Ltd. 8.802% due 28/01/2027	18,800	20,767			1,100	1,187	
Segovia European CLO DAC 4.873% due 20/07/2032 Tikehau CLO DAC	10,100	11,015	0.15	9.152% due 28/01/2029 <b>G City Europe Ltd.</b>	8,200	9,058		Petrorio Luxembourg Trading SA		,	0.20
4.844% due 04/08/2034 Toro European CLO DAC	9,400	10,264	0.14	4.250% due 11/09/2025 <b>Kennedy Wilson Europe Real Es</b> 3.250% due 12/11/2025	19,820 tate Ltd. 900	20,167		6.125% due 09/06/2026 \$  Sberbank of Russia Via SB Capita 5.125% due 29/10/2022 ^	3,700 al <b>S.A.</b> 3,900	,	0.05
4.812% due 15/02/2034 4.885% due 15/07/2030	7,650 99	8,336 109	0.11	Total Jersey, Channel Islands	900 _	86,643	1.16	Tierra Mojada Luxembourg SARL			0.26
4.908% due 12/01/2032	2,500	2,740 <b>454,666</b>	0.04 <b>6.11</b>	JORDAN				TMS Issuer SARL 5.780% due 23/08/2032	2,109	2,196	
CORPORATE BONDS & NOTE	<u> </u>			SOVEREIGN ISSUES  Jordan Government Internation	al Rond			5.700 /0 due 25/00/2032	2,100 _	177,601	
ABH Financial Ltd. Via Alfa Ho				7.500% due 13/01/2029 \$	4,000	4,061	0.05	LOAN PARTICIPATIONS AND A	- SSIGNM	ENTS	
2.700% due 11/06/2023 ^ AerCap Ireland Capital DAC	26,550	4,399	0.06	KAZAKHSTAN				Albion Financing SARL			
	\$ 12,900 34,750	12,850 34,056		CORPORATE BONDS & NOTES KazMunayGas National Co. JSC				9.252% due 17/08/2026	6,946	7,705 203,344	
SMBC Aviation Capital Finance 2.300% due 15/06/2028	• <b>DAC</b> 900		0.01	5.375% due 24/04/2030 5.750% due 19/04/2047	1,500 3,400	1,491 2,989		MACEDONIA	_		
2.300 /6 due 13/00/2028	900	52,097		6.375% due 24/10/2048	6,000	5,663	0.08	SOVEREIGN ISSUES			
Total Ireland	_	506,763	6.81	Total Kazakhstan	-	10,143	0.14	North Macedonia Government In 2.750% due 18/01/2025	ternatio	nal Bond 1,731	0.02
ISRAEL				LUXEMBOURG				3.675% due 03/06/2026	5,200	5,588	0.08
SOVEREIGN ISSUES  Israel Government Internation	al Rond			COMMON STOCKS	SHARES			Total Macedonia	SHARES	7,319	0.10
	€ 6,000	6,783	0.09	Corestate Capital Holding S.A. (c)(i)	3,586,721	0	0.00	MEXICO	JIIANES		
ITALY				DrillCo Holding Lux S.A. (c)	25		0.00	COMMON STOCKS			
CORPORATE BONDS & NOTE Aeroporti di Roma SpA	S			DrillCo Holding Lux S.A. (c)(i)	443,430	11,011	0.15	Hipotecaria Su Casita S.A. de C.V. (c)	28,925	0	0.00
1.750% due 30/07/2031 Banca Monte dei Paschi di Sier	3,400	3,249	0.04	Intelsat Emergence S.A. (c)(i)	184,535	5,257	0.07	Urbi Desarrollos Urbanos S.A.B. de C.V. (c)	477	0	0.00
2.625% due 28/04/2025 3.625% due 24/09/2024	30,685 9,656	33,090 10,597		Total Common Stocks		16,269		Total Common Stocks	-	0	0.00
8.500% due 10/09/2030	20,780	23,137			PAR (000S)				PAR (000S)		
	\$ 7,900	7,759		CONVERTIBLE BONDS & NOTE				CORPORATE BONDS & NOTES Petroleos Mexicanos			
4.000% due 23/09/2029 5.148% due 10/06/2030	10,276 £ 6,000	9,363 6,938		Corestate Capital Holding S.A. (9.000% PIK)			0.02	6.350% due 12/02/2048 \$	3,800 76,800	2,416 58,997	
Mundys SpA 1.625% due 03/02/2025	€ 7,200	7,740	0.10	8.000% due 31/12/2026 ^(b) €	3,057	1,769	0.02	6.625% due 15/06/2038	3,900 33,787	2,755 28,076	0.04
1.875% due 13/07/2027 1.875% due 12/02/2028	3,000 78,050	3,106 79,418		CORPORATE BONDS & NOTES Albion Financing SARL				6.750% due 21/09/2047	20,900	13,702	0.19
Nexi SpA 2.125% due 30/04/2029 (j)	40,500	39,607		5.250% due 15/10/2026 6.125% due 15/10/2026 \$	15,600 5,500	17,276 5,455		7.690% due 23/01/2050	8,400 _	5,984 <b>111,930</b>	
Societa per Azioni Esercizi Aer 3.500% due 09/10/2025		A SpA	0.00	Altice Financing S.A. 5.750% due 15/08/2029	26,500	23,552	0.32	SOVEREIGN ISSUES			
Telecom Italia SpA				Altice France Holding S.A. 6.000% due 15/02/2028	23,300	11,212		Mexico Government Internationa 3.771% due 24/05/2061	al Bond 7,360	5,013	0.07
7.875% due 31/07/2028 UniCredit SpA	10,000	12,303	0.17	Aroundtown S.A.		·		4.500% due 31/01/2050	26,100 10,000	21,400 8,987	0.29
1.982% due 03/06/2027 7.296% due 02/04/2034	\$ 10,500 4,401	9,608 4,530		5.375% due 21/03/2029 Constellation Oil Services Holdi	14,700 ng S.A. (3.	12,118 <b>000% C</b> as			15,300	16,066	0.21
Total Italy	_	250,554	3.37	<b>4.000% PIK)</b> 3.000% due 31/12/2026 (b)	773		0.01	Total Mexico	-	<b>51,466</b> 163,396	
IVORY COAST				Corestate Capital Holding S.A. (11.000% PIK)	(10.000% (	Cash or		MULTINATIONAL	-	103/330	2.20
SOVEREIGN ISSUES  Ivory Coast Government Intern	national Pon	d		10.000% due 31/12/2026 (b) €	1,700	1,878	0.02	CORPORATE BONDS & NOTES			
	€ 10,400 3,400	9,193 3,155		Corestate Capital Holding S.A. 9.000% PIK) 8.000% due 31/12/2026 ^(b)			0.05	Connect Finco SARL 6.750% due 01/10/2026	13,400	13,331	0.18
Total Ivory Coast		12,348		CPI Property Group S.A.	7,151	4,138		NETHERLANDS			
JAPAN				1.500% due 27/01/2031 1.625% due 23/04/2027 1.750% due 14/01/2030	8,900 6,500 7,200	5,201 5,293 4,546	0.07	CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTE Nissan Motor Co. Ltd.	5			2.750% due 22/01/2028 £	3,200	2,874		<b>ASR Nederland NV</b> 7.000% due 07/12/2043 €	1,400	1,750	0.02
	\$ 20,700 3,000	19,818 2,807		Cromwell Ereit Lux Finco SARL 2.125% due 19/11/2025 €	600	626	0.01	<b>Athora Netherlands NV</b> 7.000% due 19/06/2025 (f)(h)	4,300	4,654	0.06
Total Japan		22,625		<b>FORESEA Holding S.A.</b> 7.500% due 15/06/2030 \$	4,579	4,244	0.06	Citycon Treasury BV 1.625% due 12/03/2028	3,400	3,012	
								,	-,	3,312	2.01

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR 9 VALUE (000S) AS
CTP NV	G 4 200	¢ 4350	0.00	PHILIPPINES				SOUTH AFRICA		
0.500% due 21/06/2025 1.250% due 21/06/2029	€ 1,200 ± 200		0.02	SOVEREIGN ISSUES				CORPORATE BONDS & NOTES		
1.500% due 27/09/2031	1,500	1,294		Philippines Government Internation 5.000% due 17/07/2033	ational Bon \$ 2.000 \$		0.03	AngloGold Ashanti Holdings PLC 3.750% due 01/10/2030 \$	2,000 9	1,740 0.
Enel Finance International NV		4.001	0.07		\$ 2,000 <u>\$</u>	2,030	0.03	Sasol Financing USA LLC	2,000	1,740 0.
5.000% due 15/06/2032 Imperial Brands Finance Neth	\$ 5,000	4,881	0.07	PORTUGAL				6.500% due 27/09/2028	8,800	8,393 0.
1.750% due 18/03/2033	€ 28,800	24,960	0.34	CORPORATE BONDS & NOTES	5			8.750% due 03/05/2029	5,600	5,720 0.
ING Groep NV				Banco Espirito Santo S.A.	C 200	C1	0.00		-	15,853 0.
5.750% due	\$ 9.000	8,409	0.11	4.750% due 15/01/2018 ^ Galp Energia SGPS S.A.	€ 200	ы	0.00	SOVEREIGN ISSUES		
16/11/2026 (f)(h) 6.500% due	\$ 9,000	0,409	0.11	2.000% due 15/01/2026	12,300	13,148	0.18	South Africa Government Interna		
16/04/2025 (f)(h)	18,702	18,248	0.24	Total Portugal	_	13,209	0.18	5.650% due 27/09/2047	13,700	10,993 0.
6.750% due 16/04/2024 (f)(h)	14,280	14,229	0.10	ROMANIA	_			Total South Africa	-	26,846 0.
NE Property BV	14,200	17,223	0.15	SOVEREIGN ISSUES				SPAIN		
3.375% due 14/07/2027	€ 25,250	26,405	0.35		anal Danal			CORPORATE BONDS & NOTES		
NN Group NV	17.000	10.761	0.27	Romania Government Internati 2.000% due 14/04/2033	1,500	1,244	0.02	ACS Actividades de Construccion	y Servici	os S.A.
4.500% due 15/01/2026 (f) Q-Park Holding BV	17,900	19,761	0.27	2.875% due 13/04/2042	8,000	6,002	0.08	, , , , , , , , , , , , , , , , , , ,	700	748 0.
3.500% due 01/02/2025	33,350	35,648	0.48	5.500% due 18/09/2028 6.375% due 18/09/2033	4,000	4,550 19,191		Banco Bilbao Vizcaya Argentaria 6.000% due 29/03/2024 (f)(h)	<b>S.A.</b> 2,800	3,091 0.
Sandoz Finance BV	,500	,		6.625% due 27/09/2029	16,400 14,500	17,156		6.000% due 25/03/2024 (f)(h) 6.000% due 15/01/2026 (f)(h)	9,200	10,124 0.
4.220% due 17/04/2030	1,225	1,406		7.625% due 17/01/2053	\$ 3,000 _	3,371	0.04	6.138% due 14/09/2028 \$	15,800	16,241 0.
4.500% due 17/11/2033	2,300	2,702	0.04	Total Romania	_	51,514	0.69	Cellnex Finance Co. S.A. 2.000% due 15/09/2032 €	14.400	13,644 0.
Syngenta Finance NV 4.892% due 24/04/2025	\$ 19,895	19,639	0.26	RUSSIA				Lorca Telecom Bondco S.A.	14,400	13,044 0.
Teva Pharmaceutical Finance		'		CORPORATE BONDS & NOTES				4.000% due 18/09/2027	1,900	2,054 0.
4.375% due 09/05/2030	€ 100		0.00	ALROSA Finance S.A.						45,902 0.
4.500% due 01/03/2025	1,808	2,001	0.03	3.100% due 25/06/2027 ^	22,400	1,344	0.02	LOAN PARTICIPATIONS AND A	SCICNIME	NITC
United Group BV 3.625% due 15/02/2028	1,600	1,643	0.02	4.650% due 09/04/2024 ^	3,200	192	0.00		SSIGIVIVIE	:1112
5.250% due 01/02/2030	4,300	4,515		MMK International Capital DAG		F16	0.01	<b>Grifols S.A.</b> 6.223% due 15/11/2027	1,292	1,415 0.
Volkswagen International Fin				4.375% due 13/06/2024 ^	8,600 _	2,052	0.01	Total Spain	.,252	47,317 0.
3.500% due 17/06/2025 (f)	10,100	10,864			_	2,032	0.03	·		
		207,559	2.79	SOVEREIGN ISSUES				SRI LANKA		
NON-AGENCY MORTGAGE-	BACKED SE	CURITIES		Russia Government Internation				SOVEREIGN ISSUES		
EMF-NL Prime BV				5.250% due 23/06/2047 ^	14,200 _	5,041		Sri Lanka Government Internation 7.550% due 28/03/2030 ^ \$	nal Bond 16,800	8,482 0.
4.785% due 17/04/2041	18	19	0.00	Total Russia	_	7,093	0.10	7.850% due 14/03/2029 ^	5,800	2,929 0.
<b>Eurosail BV</b> 5.485% due 17/10/2040	22	2/	0.00	SAUDI ARABIA				Total Sri Lanka		11,411 0.
3.403 /0 duc 17/10/2040	22 .		0.00	SOVEREIGN ISSUES				SWEDEN		
Total Netherlands		207,602		Saudi Arabia Government Inter	rnational Bo			CORPORATE BONDS & NOTES		
				3.450% due 02/02/2061	34,500	24,342				
NIGERIA				4.875% due 18/07/2033 5.000% due 18/01/2053	20,000 20,000	20,453 18,885		Castellum AB 0.750% due 04/09/2026 €	200	200 0.
SOVEREIGN ISSUES				Total Saudi Arabia		63,680		Sagax AB		
Nigeria Government Internat	ional Bond			CENTERAL				2.000% due 17/01/2024	119	132 0.
7.625% due 28/11/2047	\$ 17,700	14,089		SENEGAL				2.250% due 13/03/2025 Volvo Car AB	400	430 0.
7.875% due 16/02/2032	23,600	21,281		SOVEREIGN ISSUES				4.250% due 31/05/2028 (j)	29,900	33,400 0.
Total Nigeria		35,370	0.48	Senegal Government Internation 5.375% due 08/06/2037	onal Bond € 3,800	3,115	0.04	Total Sweden		34,162 0.
OMAN					3,000	5,115	U.U-T	SWITZERLAND		
SOVEREIGN ISSUES				SERBIA				CORPORATE BONDS & NOTES		
Oman Government Internation				SOVEREIGN ISSUES						
6.750% due 17/01/2048	21,300	22,340	0.30	Serbia Government Internation		7 207	0.10	UBS Group AG 3.869% due 12/01/2029 \$	700	661 0.
PANAMA				1.650% due 03/03/2033 6.500% due 26/09/2033	8,900 \$ 9,400	7,297 9,670		4.125% due 15/04/2026	15,100	14,754 0.
SOVEREIGN ISSUES				Total Serbia		16,967		4.194% due 01/04/2031 4.703% due 05/08/2027	1,400 1,200	1,305 0. 1,183 0.
Panama Government Interna	tional Rond				_			6.442% due 11/08/2028	3,200	3,325 0.
6.700% due 26/01/2036	20,600	20,466	0.27	SINGAPORE				6.537% due 12/08/2033	5,500	5,873 0.
6.853% due 28/03/2054	2,000	1,876		CORPORATE BONDS & NOTES				Total Switzerland	-	27,101 0.
6.875% due 31/01/2036 Total Panama	5,700	5,702 28,044		Flex Ltd.	14,000	10 557	Λ 10	TURKEY		
Total Lanania		20,044	0.56	3.750% due 01/02/2026	14,000 _	13,557	U. Iŏ	SOVEREIGN ISSUES		
PERU				SLOVENIA				Turkey Government Internationa	l Bond	
CORPORATE BONDS & NOT	ES			CORPORATE BONDS & NOTES	5			4.875% due 16/04/2043	33,067	24,232 0.
Credicorp Capital Sociedad T				Nova Kreditna Banka Maribor				5.750% due 11/05/2047	58,300	45,861 0.
10.100% due 15/12/2043 P	PEN 68,400	18,639	0.25	1.875% due 27/01/2025	€ 8,300	9,128	0.12	Total Turkey		70,093 0.
SOVEREIGN ISSUES				Nova Ljubljanska Banka d.d. 3.400% due 05/02/2030 (j)	7,100	6,808	0.09	UKRAINE		
Peru Government Internation	nal Bond			Total Slovenia	7,100	15,936		CORPORATE BONDS & NOTES		
8.750% due 21/11/2033	\$ 15,000	18,924	0.26		_	1-50		NPC Ukrenergo		
Total Peru		37,563	0.51					6.875% due 09/11/2028	1,000	272 0.

PAR DESCRIPTION (0005)	FAIR % OF VALUE NET (000S) ASSETS	PAR DESCRIPTION (0005)	FAIR % OF VALUE NET (000S) ASSETS	PAR DESCRIPTION (000S)	FAIR VALUE (000S)	NET
SOVEREIGN ISSUES		3.125% due 22/06/2025 £ 500		5.890% due 25/12/2036 \$ 1,285		
State Agency of Roads of Ukraine 6.250% due 24/06/2030 \$ 1,400 \$	360 0.01	3.375% due 24/04/2026 1,400 4.000% due 25/09/2026 4,200 4.000% due 03/09/2027 4,700	1,707 0.02 5,145 0.07 5,688 0.08	Citigroup Mortgage Loan Trust, Inc. 5.730% due 25/03/2037 945 6.205% due 25/09/2035 128		0.01
Ukraine Government International Bond 4.375% due 27/01/2032 € 67,619	15,537 0.21	Vmed O2 UK Financing PLC	5.070007	Countrywide Asset-Backed Certificates		
6.750% due 20/06/2028 6,300	1,681 0.02	3.250% due 31/01/2031 € 4,975 4.000% due 31/01/2029 £ 38,700	5,070 0.07 43,846 0.59	5.970% due 25/01/2046 6,624	6,197	
6.876% due 21/05/2031 \$ 6,400 7.375% due 25/09/2034 5,300	1,490 0.02 1,265 0.02	4.500% due 15/07/2031 8,200	9,068 0.12	6.370% due 25/03/2047 53 6.570% due 25/05/2047 741	41 583	0.00
8.994% due 01/02/2026 8,200	2,462 0.03		349,680 4.70	Countrywide Asset-Backed Certificates Ti		0.01
	22,795 0.31	LOAN PARTICIPATIONS AND ASSIGNM	/ENTS	4.512% due 25/07/2036 30	28	0.00
Total Ukraine	23,067 0.31		VILIVIS	4.512% due 25/07/2036 1,334 5.610% due 25/07/2037 368	1,202	0.02
UNITED ARAB EMIRATES		INEOS Finance PLC 6.593% due 08/11/2028	7,610 0.10	5.690% due 25/06/2037 843		0.01
CORPORATE BONDS & NOTES		INEOS Quattro Holdings U.K. Ltd.	·	5.690% due 25/09/2037 66		0.00
		6.593% due 29/01/2026 4,900	5,440 0.08	5.700% due 25/10/2047 790 5.770% due 25/03/2047 701		0.01
<b>DAE Sukuk Difc Ltd.</b> 3.750% due 15/02/2026 11,800	11,357 0.15		13,050 0.18	5.780% due 25/09/2037 654	533	0.01
- LINUTED WINGS ON	•	Total United Kingdom	362,730 4.88	5.950% due 25/02/2037 2,600 5.995% due 25/08/2036 3,829	2,357 3,701	
UNITED KINGDOM		UNITED STATES		6.070% due 25/06/2036 50		0.00
CORPORATE BONDS & NOTES		ASSET-BACKED SECURITIES		6.160% due 25/05/2036 181		0.00
<b>AGPS BondCo PLC</b> 4.625% due 14/01/2026 € 1,100	430 0.01	Accredited Mortgage Loan Trust		6.170% due 25/03/2036 1,291 6.310% due 25/10/2047 3,517	1,126 3,365	
5.500% due 13/11/2026 2,000	778 0.01	5.369% due 25/01/2035 \$ 212	205 0.00	6.460% due 25/02/2036 10,608	9,256	0.12
Barclays PLC		5.730% due 25/09/2036 484 6.190% due 25/09/2035 240	478 0.01 239 0.00	6.565% due 25/07/2035 68 7.045% due 25/11/2034 704		0.00
0.577% due 09/08/2029 2,500 6.125% due 15/12/2025 (f)(h) \$ 11,100	2,380 0.03 10,631 0.14	6.415% due 25/09/2035 7,750	6,402 0.09	Countrywide Asset-Backed Certificates Ti		0.01
7.437% due 02/11/2033 8,500	9,524 0.13	ACE Securities Corp. Home Equity Loan		6.190% due 25/07/2034 27		0.00
Bellis Acquisition Co. PLC		5.650% due 25/02/2037 2,963 5.680% due 25/02/2037 2,993	1,253 0.02 1,291 0.02	6.325% due 25/08/2034 71	71	0.00
3.250% due 16/02/2026 £ 21,500	25,502 0.34	5.770% due 25/04/2036 280	270 0.00	Countrywide Asset-Backed Certificates, In 6.030% due 25/04/2034		0.00
<b>Greene King Finance PLC</b> 5.106% due 15/03/2034 343	424 0.01	5.770% due 25/07/2036 11,208	2,639 0.04	6.220% due 25/03/2034 10		0.00
HSBC Holdings PLC	727 0.01	5.780% due 25/08/2036 474 5.790% due 25/08/2036 2,325	451 0.01 569 0.01	6.270% due 25/08/2047 23		0.00
2.848% due 04/06/2031 \$ 4,200	3,615 0.05	6.070% due 25/02/2036 389	382 0.01	6.970% due 25/02/2035 110		0.00
3.973% due 22/05/2030 9,300 5.887% due 14/08/2027 2,400	8,695 0.12 2,434 0.03	6.130% due 25/11/2035 187 6.265% due 25/01/2035 584	190 0.00 542 0.01	Credit Suisse First Boston Mortgage Secu 5.077% due 25/01/2032		ρ. 0.00
Informa PLC	2,434 0.03	6.370% due 25/12/2034 1,010	915 0.01	Credit-Based Asset Servicing & Securitiza	tion LLC	
1.250% due 22/04/2028 € 7,500	7,594 0.10	6.400% due 25/02/2036 66	61 0.00	5.677% due 25/07/2037 174		0.00
John Lewis PLC	2.070004	6.445% due 25/06/2034 416 Aegis Asset-Backed Securities Trust	387 0.01	Credit-Based Asset Servicing & Securitiza 3.400% due 25/07/2036 3,511	tion Trust 3,231	
4.250% due 18/12/2034 f 3,210 6.125% due 21/01/2025 5,600	2,978 0.04 7,125 0.09	6.115% due 25/12/2035 667	607 0.01	Ellington Loan Acquisition Trust		
Lloyds Banking Group PLC 4.976% due 11/08/2033 \$ 1,300	1,267 0.02	6.470% due 25/03/2035 198 Ameriquest Mortgage Securities, Inc. As	186 0.00	6.520% due 25/05/2037 1,972	1,917	0.03
Market Bidco Finco PLC	1,207 0.02	Pass-Through Certificates		EMC Mortgage Loan Trust 6.570% due 25/11/2041 3	3	0.00
4.750% due 04/11/2027 € 19,800	19,670 0.26	4.532% due 25/11/2034 80 6.340% due 25/07/2034 88	80 0.00 87 0.00	First Franklin Mortgage Loan Trust		
Marks & Spencer PLC	124 000	6.400% due 25/05/2035 346	341 0.01	5.790% due 25/04/2036 116 5.950% due 25/04/2036 400		0.00
3.750% due 19/05/2026 £ 100 4.500% due 10/07/2027 10,138	124 0.00 12,495 0.17	6.475% due 25/07/2035 3,500 6.490% due 25/09/2034 681	2,933 0.04	5.950% due 25/08/2036 140		0.00
Mitchells & Butlers Finance PLC	•	6.490% due 25/09/2034 681 6.490% due 25/10/2034 75	670 0.01 75 0.00	6.415% due 25/03/2035 43		0.00
5.789% due 15/12/2030 3,152	3,711 0.05	6.520% due 25/11/2034 277	271 0.00	6.670% due 25/01/2035 66 6.895% due 25/10/2034 169		0.00
6.013% due 15/12/2030 337 6.135% due 15/12/2030 \$ 1,271	407 0.01 1,180 0.01	6.580% due 25/03/2035 177  Amortizing Residential Collateral Trust	173 0.00	7.345% due 25/07/2034 881		0.01
6.469% due 15/09/2032 £ 1,700	1,975 0.03	6.470% due 25/10/2034 81	80 0.00	First NLC Trust	154	0.00
Nationwide Building Society 5.750% due 20/06/2027 (f)(h) 4,300	5,069 0.07	Argent Securities Trust	404 000	2.842% due 25/05/2035 174  Fremont Home Loan Trust	154	0.00
NatWest Group PLC	3,003 0.07	6.010% due 25/05/2036 782	191 0.00	5.810% due 25/02/2036 1,623	1,538	
6.000% due 29/12/2025 (f)(h) \$ 17,800	17,254 0.23	Asset-Backed Funding Certificates Trust 5.580% due 25/01/2037 173	99 0.00	5.810% due 25/02/2037 1,058 6.400% due 25/06/2035 3,077	355 2,660	0.01
<b>Pinnacle Bidco PLC</b> 8.250% due 11/10/2028 € 6,000	6.010 0.00	5.630% due 25/01/2037 601	345 0.01	GSAA Home Equity Trust	2,000	0.04
10.000% due 11/10/2028 £ 0,000 1 1,000	6,910 0.09 1,329 0.02	5.690% due 25/01/2037 200 6.520% due 25/03/2034 247	115 0.00 236 0.00	5.590% due 25/11/2036 405		0.00
Rolls-Royce PLC		6.720% due 25/06/2037 11,498	8,117 0.11	5.710% due 25/04/2047 66 6.370% due 25/08/2037 40		0.00
5.750% due 15/10/2027 3,300	4,233 0.06	Bear Stearns Asset-Backed Securities Tr		GSAMP Trust	50	0.00
<b>Royalty Pharma PLC</b> 3.300% due 02/09/2040 \$ 5,000	3,761 0.05	5.031% due 25/11/2035 28 5.401% due 25/06/2035 472	27 0.00 462 0.01	3.689% due 25/11/2034 319		0.00
Santander UK Group Holdings PLC		6.670% due 25/01/2045 25	25 0.00	5.520% due 25/12/2046 230 5.560% due 25/01/2037 263		0.00
3.823% due 03/11/2028 15,824	14,883 0.20	6.720% due 25/08/2037 224  Carrington Mortgage Loan Trust	220 0.00	5.610% due 25/12/2036 5,688	2,991	0.04
6.750% due 24/06/2024 (f)(h)	15,100 0.20	5.630% due 25/10/2036 692	537 0.01	6.010% due 25/04/2036 2,807 6.055% due 25/01/2036 20		0.02
7.375% due 12/12/2041 3,000	4,106 0.05	5.690% due 25/01/2037 1,200 5.720% due 25/10/2036 692	849 0.01 537 0.01	Home Equity Loan Trust	21	0.00
Tesco Property Finance PLC	2.402 0.02	5.730% due 25/02/2037 2,113	1,947 0.03	5.810% due 25/04/2037 2,000	1,667	0.02
5.744% due 13/04/2040 1,933 TP ICAP Finance PLC	2,492 0.03	5.950% due 25/06/2036 2,379	2,257 0.03	Home Equity Mortgage Loan Asset-Backe 5.610% due 25/11/2036 277		0.00
5.250% due 29/05/2026 5,182	6,406 0.09	<b>Chase Funding Trust</b> 6.333% due 25/04/2032 40	39 0.00	5.710% due 25/04/2037 762	493	0.01
Virgin Media Secured Finance PLC	20 /22 0 /1	Citigroup Mortgage Loan Trust		5.850% due 25/06/2036 58	57	0.00
4.125% due 15/08/2030 27,700 4.250% due 15/01/2030 17,900	30,433 0.41 20,012 0.27	5.630% due 25/01/2037 717 5.670% due 25/05/2037 775	224 0.00 508 0.01	HSI Asset Securitization Corp. Trust 5.690% due 25/12/2036 489	130	0.00
Virgin Money UK PLC		5.790% due 25/09/2036 582	423 0.01	5.750% due 25/01/2037 2,866	2,009	0.03
2.875% due 24/06/2025 € 21,500	23,605 0.32	5.870% due 25/11/2046 567	549 0.01	5.970% due 25/07/2036 2,451	1,076	0.02

PAR DESCRIPTION (000S)	FAIR VALUE (000S)		DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
JPMorgan Mortgage Acquisition Trust			5.620% due 25/03/2037 \$	1,069 \$	360	0.01	Structured Asset Investment	Loan Trust		
4.470% due 25/01/2037 \$ 473	\$ 250	0.00	5.630% due 25/09/2037	753	743	0.01		\$ 89 \$	87	0.00
4.724% due 25/11/2036 7,700	7,770		5.670% due 25/01/2037	1,006		0.01	5.770% due 25/06/2036	20		0.00
5.660% due 25/03/2047 302	300	0.00	5.890% due 25/01/2037	1,200		0.01	6.070% due 25/01/2036	77	75	0.00
5.710% due 25/08/2036 172		0.00	7.345% due 25/03/2035	487	478	0.01	6.145% due 25/11/2035	7,202		
5.730% due 25/03/2037 105		0.00	Option One Mortgage Loan Trust				6.235% due 25/08/2035	3,913		
5.730% due 25/06/2037 45		0.00	5.610% due 25/01/2037	147		0.00	6.370% due 25/09/2034	43		
5.750% due 25/01/2037 43 5.770% due 25/03/2037 4,349	42 3,998	0.00	5.640% due 25/05/2037 5.650% due 25/04/2037	127 444		0.00	6.400% due 25/01/2035 6.595% due 25/07/2033	227 20		
5.875% due 25/03/2037 4,549 5.875% due 25/07/2036 141		0.03	5.720% due 25/07/2037	2,232	1,421		6.850% due 25/04/2033	11		0.00
	137	0.00	5.750% due 25/07/2036	13,419	7,546		Structured Asset Securities C			
Lehman ABS Mortgage Loan Trust 5.560% due 25/06/2037 241	154	0.00	6.010% due 25/01/2036	400		0.01	5.700% due 25/01/2037	2,025	1,204	
5.670% due 25/06/2037 123		0.00	6.040% due 25/01/2036	5,043	3,626	0.05	5.810% due 25/12/2036	70		0.00
Long Beach Mortgage Loan Trust			6.235% due 25/08/2035	350	335	0.00	5.810% due 25/12/2036	90		0.00
5.650% due 25/09/2036 14,012	3,888	0.05	Option One Mortgage Loan Trust				5.890% due 25/02/2037	124		0.00
6.010% due 25/05/2046 2,479		0.01	Asset-Backed Certificates				6.370% due 25/08/2037	30	29	0.00
6.070% due 25/02/2036 11,128	8,920		6.160% due 25/11/2035	384	362	0.01	Structured Asset Securities C			
6.115% due 25/11/2035 20		0.00	Ownit Mortgage Loan Trust	422	116	0.00	6.160% due 25/09/2035	150	140	0.00
6.520% due 25/06/2035 249	240		6.370% due 25/10/2036	122	116	0.00	Truman Capital Mortgage Lo			
6.745% due 25/02/2035 1,762	1,720	0.02	Park Place Securities, Inc.	164	160	0.00	5.730% due 25/03/2036	300		0.00
MASTR Asset-Backed Securities Trust	1 522	0.02	6.205% due 25/09/2035	164	160	0.00	WaMu Asset-Backed Certifica			
5.670% due 25/08/2036 4,923 5.690% due 25/08/2036 1,888	1,523 728		Park Place Securities, Inc. Asset-B	acked			5.620% due 25/01/2037	1,455	1,227	
5.740% due 25/08/2036 1,000 3,260	1,285		Pass-Through Certificates 6.205% due 25/08/2035	316	308	0.00	Washington Mutual Asset-Ba			
5.770% due 25/03/2036 996		0.01	6.205% due 25/09/2035	5,162	4,982		5.950% due 25/05/2036	630		0.01
5.830% due 25/02/2036 325	124		6.265% due 25/07/2035	72		0.00	Wells Fargo Home Equity Ass			
5.950% due 25/03/2036 982	603		6.295% due 25/07/2035	400		0.01	5.965% due 25/05/2036	1,288	1,284	0.02
6.220% due 25/10/2035 280		0.00	6.520% due 25/10/2034	233	228	0.00	Wells Fargo Home Equity Tru	st Mortgage		
6.250% due 25/02/2034 435		0.01	6.595% due 25/03/2035	222		0.00	Pass-Through Certificates	120	124	0.00
6.370% due 25/04/2034 284 6.370% due 25/10/2035 1,325		0.00	6.715% due 25/01/2036	1,282	1,262		6.210% due 25/04/2034	139 _		0.00
· ·	1,172	0.02	7.270% due 25/12/2034	395		0.01		_	240,652	3.23
MASTR Specialized Loan Trust 6.595% due 25/11/2035 133	126	0.00	People's Choice Home Loan Secur			0.01		SHARES		
	120	0.00	6.820% due 25/01/2035	388		0.01	COMMON STOCKS			
Merrill Lynch Mortgage Investors Trust 4.471% due 25/11/2037 2,770	973	0.01	People's Financial Realty Mortgag			0.00	ENERGY			
5.770% due 25/08/2037 2,672		0.02	5.610% due 25/09/2036	981	252	0.00				
6.190% due 25/05/2036 49		0.00	Popular ABS Mortgage Pass-Thro 5.680% due 25/01/2037	ugh Trust 334	221	0.00	Constellation Oil Services	844,339	01	0.00
6.370% due 25/02/2047 103	61	0.00	5.730% due 25/11/2036	0		0.00	Holding S.A. 'B' (c)(i)	044,333 _	31	0.00
6.520% due 25/04/2035 88	83	0.00	6.055% due 25/02/2036	31		0.00		PAR (000S)		
Morgan Stanley ABS Capital, Inc. Trust			RAAC Trust				CORPORATE BONDS & NOT			
5.540% due 25/10/2036 65		0.00	6.070% due 25/06/2044	47	40	0.00				
5.600% due 25/11/2036 297 5.600% due 25/01/2037 864		0.00	6.070% due 25/09/2045	72	70	0.00	Alaska Airlines Pass-Through 4.800% due 15/02/2029	\$ 2,386	2,322	0.02
5.610% due 25/10/2036 1,887		0.01	6.170% due 25/11/2046	152		0.00		\$ 2,300	2,322	0.03
5.610% due 25/11/2036 184	86		6.670% due 25/10/2045	0		0.00	Ally Financial, Inc. 8.000% due 01/11/2031	12,575	13,784	0.10
5.610% due 25/05/2037 3,203			6.970% due 25/09/2047		3/2	0.01	AMC Networks, Inc.	12,373	13,704	0.19
3.010 /0 due 23/03/2037 3,203	2,343	0.05	B 1 11 E 11 E	388						
5.620% due 25/10/2036 170	89	0.00	Renaissance Home Equity Loan Tr	rust	122	0.01		750	573	0.01
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863	1,630	0.00 0.02	5.340% due 25/01/2037	r <b>ust</b> 1,247	423	0.01	4.250% due 15/02/2029	750	573	0.01
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3	, 1,630 1	0.00 0.02 0.00	5.340% due 25/01/2037 Residential Asset Mortgage Prod	rust 1,247 ucts Trust			4.250% due 15/02/2029 American Airlines Pass-Throu	gh Trust		
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/11/2036 230	1,630 1 1 107	0.00 0.02 0.00 0.00	5.340% due 25/01/2037 Residential Asset Mortgage Prod 6.110% due 25/01/2036	rust 1,247 ucts Trust 388		0.01	4.250% due 15/02/2029			0.01
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/11/2036 230 5.720% due 25/03/2037 896	89 1,630 1 107 384	0.00 0.02 0.00 0.00 0.01	5.340% due 25/01/2037 Residential Asset Mortgage Prodi 6.110% due 25/01/2036 Residential Asset Securities Corp.	rust 1,247 ucts Trust 388 Trust	358	0.01	4.250% due 15/02/2029 <b>American Airlines Pass-Throu</b> 3.000% due 15/04/2030	739 2,946 3,575	668 2,583 3,260	0.01 0.03 0.04
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/11/2036 230 5.720% due 25/03/2037 896	89 1,630 1 107 384 497	0.00 0.02 0.00 0.00	5.340% due 25/01/2037 Residential Asset Mortgage Prodi 6.110% due 25/01/2036 Residential Asset Securities Corp. 5.730% due 25/11/2036	rust 1,247 ucts Trust 388 Trust 233	358 214	0.01	4.250% due 15/02/2029 American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029 3.350% due 15/04/2031	739 2,946 3,575 2,599	668 2,583 3,260 2,350	0.01 0.03 0.04 0.03
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/11/2036 230 5.720% due 25/03/2037 896 5.720% due 25/03/2037 1,161 6.050% due 25/01/2035 686 6.090% due 25/12/2035 114	89 1,630 1 107 384 497 684 110	0.00 0.02 0.00 0.00 0.01 0.01 0.01 0.00	5.340% due 25/01/2037 Residential Asset Mortgage Prodi 6.110% due 25/01/2036 Residential Asset Securities Corp.	rust 1,247 ucts Trust 388 Trust	358 214 58	0.01	4.250% due 15/02/2029 American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029 3.350% due 15/04/2031 3.375% due 01/11/2028	739 2,946 3,575 2,599 3,624	668 2,583 3,260 2,350 3,324	0.01 0.03 0.04 0.03 0.04
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/10/2036 3 5.690% due 25/11/2036 230 5.720% due 25/03/2037 896 5.790% due 25/03/2037 1,161 6.050% due 25/01/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2034 78	89 1,630 1 107 384 497 684 110 73	0.00 0.02 0.00 0.00 0.01 0.01 0.01 0.00 0.00	5.340% due 25/01/2037 Residential Asset Mortgage Prodi 6.110% due 25/01/2036 Residential Asset Securities Corp. 5.730% due 25/11/2036 6.030% due 25/11/2036 6.070% due 25/02/2036	rust 1,247 ucts Trust 388 Trust 233 62 25 124	358 214 58 25 122	0.01 0.00 0.00 0.00 0.00	4.250% due 15/02/2029 American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/02/2029 3.350% due 15/04/2031 3.375% due 01/11/2028 3.575% due 15/07/2029	739 2,946 3,575 2,599 3,624 2,134	668 2,583 3,260 2,350 3,324 1,992	0.01 0.03 0.04 0.03 0.04 0.03
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/11/2036 230 5.720% due 25/03/2037 896 5.790% due 25/09/2036 1,161 6.050% due 25/01/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/01/2035 1,380	89 1,630 1 107 384 497 684 110 73 1,330	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodi 6.110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 5.810% due 25/11/2036 6.030% due 25/04/2036 6.070% due 25/02/2036 6.100% due 25/02/2035	rust 1,247 ucts Trust 388 .Trust 233 62 25 124 41	358 214 58 25 122 41	0.01 0.00 0.00 0.00 0.00 0.00	4.250% due 15/02/2029 American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029 3.350% due 15/04/2031 3.375% due 01/11/2028 3.575% due 15/07/2029 3.650% due 15/12/2029	739 2,946 3,575 2,599 3,624 2,134 4,047	668 2,583 3,260 2,350 3,324 1,992 3,623	0.01 0.03 0.04 0.03 0.04 0.03 0.05
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/11/2036 230 5.720% due 25/03/2037 896 5.790% due 25/09/2036 1,161 6.050% due 25/01/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/12/2034 1,380 6.265% due 25/03/2034 569	89 1,630 1 107 384 497 684 110 73 1,330	0.00 0.02 0.00 0.00 0.01 0.01 0.01 0.00 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodi 6.110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 5.810% due 25/11/2036 6.030% due 25/04/2036 6.070% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/11/2035	rust 1,247 ucts Trust 388 .Trust 233 62 25 124 41 10	358 214 58 25 122 41 10	0.01 0.00 0.00 0.00 0.00 0.00 0.00	4.250% due 15/02/2029 American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/02/2029 3.350% due 15/04/2031 3.375% due 01/11/2028 3.575% due 15/07/2029	739 2,946 3,575 2,599 3,624 2,134	668 2,583 3,260 2,350 3,324 1,992	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/09/2036 230 5.720% due 25/03/2037 896 5.790% due 25/03/2037 896 6.050% due 25/01/2035 686 6.050% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/12/2034 78 6.265% due 25/03/2034 569 6.325% due 25/03/2034 340	89 1,630 1 107 384 497 684 110 73 1,330 569 340	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodi 6.110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 5.810% due 25/11/2036 6.030% due 25/04/2036 6.070% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/11/2035 6.130% due 25/12/2035	1,247 1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144	358 214 58 25 122 41 10 128	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029 3.350% due 15/04/2031 3.375% due 01/11/2028 3.575% due 15/07/2029 3.650% due 15/12/2029 3.650% due 15/12/2029 3.650% due 01/14/2028	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/11/2036 230 5.720% due 25/03/2037 896 5.790% due 25/09/2036 1,161 6.050% due 25/01/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/12/2034 1,380 6.265% due 25/03/2034 569	1,630 1,630 1 107 384 497 684 110 73 1,330 569 340 3,512	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodi 6.110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 5.810% due 25/11/2036 6.030% due 25/04/2036 6.070% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2034	rust 1,247 ucts Trust 388 .Trust 233 62 25 124 41 10	358 214 58 25 122 41 10 128	0.01 0.00 0.00 0.00 0.00 0.00 0.00	4.250% due 15/02/2029 American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029 3.350% due 15/04/2031 3.375% due 01/11/2028 3.575% due 15/07/2029 3.650% due 15/12/2029 3.650% due 15/08/2030	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/11/2036 230 5.720% due 25/03/2037 896 5.790% due 25/03/2037 896 6.050% due 25/01/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/01/2035 1,380 6.265% due 25/03/2034 569 6.325% due 25/03/2034 340 6.340% due 25/09/2035 4,318	1,630 1,630 1 107 384 497 684 110 73 1,330 569 340 3,512 815	0.00 0.02 0.00 0.00 0.01 0.01 0.01 0.00 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodi 6.110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 5.810% due 25/11/2036 6.030% due 25/04/2036 6.070% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/11/2035 6.130% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust	rust 1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4	358 214 58 25 122 41 10 128 4	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029 3.350% due 15/04/2031 3.375% due 01/11/2028 3.575% due 15/07/2029 3.650% due 15/12/2029 3.650% due 15/08/2030 3.700% due 01/04/2028  American Tower Corp.	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05 0.04
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/11/2036 230 5.720% due 25/03/2037 896 5.790% due 25/03/2037 896 6.050% due 25/01/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/12/2034 78 6.175% due 25/03/2034 569 6.265% due 25/03/2034 569 6.325% due 25/03/2034 340 6.340% due 25/09/2035 4,318 6.460% due 25/06/2035 834	1,630 1,630 1 107 384 497 684 110 73 1,330 569 340 3,512 815 337	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodi 6.110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 5.810% due 25/11/2036 6.030% due 25/04/2036 6.070% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust 5.770% due 25/05/2047	rust 1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4	358 214 58 25 122 41 10 128 4	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029 3.350% due 15/04/2031 3.375% due 01/11/2028 3.575% due 15/07/2029 3.650% due 15/12/2029 3.650% due 15/08/2030 3.700% due 01/04/2028  American Tower Corp. 2.950% due 15/01/2051	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05 0.04
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/11/2036 230 5.720% due 25/03/2037 896 5.720% due 25/03/2037 896 6.050% due 25/03/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/01/2035 1,380 6.265% due 25/03/2034 569 6.325% due 25/03/2034 340 6.340% due 25/09/2035 4,318 6.460% due 25/06/2035 834 6.720% due 25/07/2037 400	1,630 1,630 1 107 384 497 684 110 73 1,330 569 340 3,512 815 337 551	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodi 6.110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 6.030% due 25/11/2036 6.070% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/11/2035 6.130% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047	rust 1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4	358 214 58 25 122 41 10 128 4 4,347 10,529	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029 3.350% due 15/04/2031 3.375% due 01/11/2028 3.575% due 15/07/2029 3.650% due 15/12/2029 3.650% due 15/08/2030 3.700% due 01/04/2028  American Tower Corp. 2.950% due 15/11/2033	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05 0.04
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/09/2036 230 5.720% due 25/03/2037 896 5.790% due 25/03/2037 896 6.050% due 25/01/2035 686 6.050% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/12/2034 561 6.175% due 25/12/2034 569 6.325% due 25/03/2034 340 6.340% due 25/09/2035 4,318 6.340% due 25/09/2035 4,318 6.720% due 25/06/2035 834 6.720% due 25/06/2037 400 9.270% due 25/02/2047 676  Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92	1,630 1,630 1 107 384 497 684 110 73 1,330 569 340 3,512 815 337 551	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodice. 110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 6.030% due 25/11/2036 6.070% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust 5.770% due 25/02/2047 5.870% due 25/03/2036	1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4 6,212 11,523 1,465	358 214 58 25 122 41 10 128 4 4,347 10,529 1,401	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029 3.350% due 15/04/2031 3.375% due 01/11/2028 3.575% due 15/07/2029 3.650% due 15/12/2029 3.650% due 15/12/2029 3.650% due 01/04/2028  American Tower Corp. 2.950% due 15/01/2051 5.900% due 15/11/2033  Amgen, Inc.	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380 10,000 4,000	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677 4,238	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05 0.04 0.09 0.06
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/09/2036 230 5.720% due 25/09/2037 896 5.790% due 25/09/2036 1,161 6.050% due 25/01/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/12/2034 569 6.265% due 25/03/2034 569 6.325% due 25/03/2034 340 6.325% due 25/09/2035 4,318 6.460% due 25/09/2035 4,318 6.460% due 25/06/2035 834 6.720% due 25/07/2037 400 9.270% due 25/07/2047 676  Morgan Stanley Capital, Inc. Trust	1,630 1,630 1 107 384 497 684 110 73 1,330 569 340 3,512 815 337 551	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodi 6.110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 6.030% due 25/11/2036 6.070% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/11/2035 6.130% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047	1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4 6,212 11,523 1,465	358 214 58 25 122 41 10 128 4 4,347 10,529 1,401 irust	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/04/2031 3.375% due 01/11/2029 3.350% due 15/07/2029 3.650% due 15/07/2029 3.650% due 15/08/2030 3.700% due 01/04/2028  American Tower Corp. 2.950% due 15/11/2031  Amgen, Inc. 5.250% due 02/03/2033	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380 10,000 4,000 5,000	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677 4,238	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05 0.04 0.09 0.06
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/09/2036 230 5.720% due 25/03/2037 896 5.790% due 25/03/2037 896 6.050% due 25/01/2035 686 6.050% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/12/2034 561 6.175% due 25/12/2034 569 6.325% due 25/03/2034 340 6.340% due 25/09/2035 4,318 6.340% due 25/09/2035 4,318 6.720% due 25/06/2035 834 6.720% due 25/06/2037 400 9.270% due 25/02/2047 676  Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92	1,630 1,630 1,077 384 497 684 110 73 1,330 569 340 3,512 815 337 551	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodi 6.110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 6.030% due 25/11/2036 6.070% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust 5.770% due 25/09/2047 5.870% due 25/09/2047 5.875% due 25/03/2036  Securitized Asset-Backed Receiva	1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4 6,212 11,523 1,465 bles LLC T	358 214 58 25 122 41 10 128 4 4,347 10,529 1,401 rust 83	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/08/2031 3.375% due 01/11/2029 3.350% due 15/07/2029 3.650% due 15/07/2029 3.650% due 15/08/2030 3.700% due 01/04/2028  American Tower Corp. 2.950% due 15/11/2031 5.900% due 15/11/2031 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380 10,000 4,000 5,000	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677 4,238	0.01 0.03 0.04 0.03 0.04 0.05 0.05 0.04 0.09 0.06 0.07 0.04
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/09/2036 230 5.720% due 25/03/2037 896 5.790% due 25/03/2037 896 6.050% due 25/12/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/12/2034 569 6.325% due 25/03/2034 569 6.325% due 25/03/2034 340 6.340% due 25/09/2035 4,318 6.460% due 25/09/2035 4,318 6.720% due 25/07/2037 400 9.270% due 25/07/2037 400 9.270% due 25/07/2037 400 9.270% due 25/03/2034 6.720% due 25/07/2037 90 9.270% due 25/03/2037 400 9.270% due 25/03/2036 92 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust	1,630 1,630 1,077 384 497 684 110 73 1,330 3,512 815 337 551 73 <b>Trust</b> 206	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.02 0.01 0.05 0.01 0.00 0.00 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodice.110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 5.810% due 25/11/2036 6.030% due 25/04/2036 6.070% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/05/2047 5.870% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.750% due 25/07/2036	rust 1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4 6,212 11,523 1,465 bles LLC T 240 688 1,215	358 214 58 25 122 41 10 128 4 4,347 10,529 1,401 rust 83 563 744	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.02	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029 3.350% due 15/04/2031 3.375% due 01/11/2028 3.575% due 01/11/2029 3.650% due 15/07/2029 3.650% due 15/08/2030 3.700% due 01/04/2028  American Tower Corp. 2.950% due 15/01/2051 5.900% due 15/11/2033  Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063  Antares Holdings LP 2.750% due 15/01/2027  AT&T, Inc.	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380 10,000 4,000 5,000 2,800 2,700	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677 4,238 5,128 2,941 2,394	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05 0.04 0.09 0.06 0.07 0.04
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/09/2036 230 5.720% due 25/03/2037 896 5.790% due 25/03/2037 896 6.090% due 25/01/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2035 1,380 6.265% due 25/01/2035 1,380 6.265% due 25/01/2035 4,318 6.325% due 25/03/2034 340 6.340% due 25/09/2035 4,318 6.460% due 25/06/2035 4,318 6.460% due 25/06/2035 6,720% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. 6.820% due 25/02/2033 204 Morgan Stanley Dean Witter Capital, Inc. 5.570% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/12/2036 1,401	1,630 1,630 1,07 384 497 684 110 73 1,330 569 340 3,512 815 337 551 73 <b>Trust</b> 206	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.02 0.01 0.05 0.01 0.00 0.00 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodice. 110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 6.030% due 25/11/2036 6.070% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/03/2036  Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/03/2036 5.970% due 25/05/2036	1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4 6,212 11,523 1,465 bles LLC T 240 688 1,215 248	358 214 58 25 122 41 10 128 4 4,347 10,529 1,401 rust 83 563 744 130	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.14 0.02 0.00 0.01 0.01	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/04/2031 3.350% due 15/04/2031 3.375% due 01/11/2028 3.575% due 15/07/2029 3.650% due 15/08/2030 3.700% due 15/08/2030 3.700% due 01/04/2028  American Tower Corp. 2.950% due 15/12/2033  Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063  Antares Holdings LP 2.750% due 15/01/2027	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380 10,000 4,000 5,000 2,800	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677 4,238 5,128 2,941	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05 0.04 0.09 0.06 0.07 0.04
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/09/2036 230 5.720% due 25/03/2037 896 5.790% due 25/03/2037 896 6.090% due 25/01/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2035 1,380 6.265% due 25/01/2035 5,250% due 25/01/2035 4,318 6.175% due 25/01/2035 1,380 6.265% due 25/03/2034 569 6.325% due 25/03/2034 340 6.340% due 25/09/2035 4,318 6.460% due 25/06/2035 834 6.720% due 25/06/2035 834 6.720% due 25/06/2035 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/02/2047 676 Morgan Stanley Dean Witter Capital, Inc. 6.820% due 25/02/2033 204 Morgan Stanley Dean Witter Capital, Inc. 5.570% due 25/12/2036 1,401 5.700% due 25/12/2036 1,401 5.700% due 25/04/2037 2,315	1,630 1,630 1,07 384 497 684 110 73 1,330 569 340 3,512 815 337 551 73 <b>Trust</b> 206 680 1,206	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.00 0.01 0.05 0.01 0.00 0.00 0.00 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodice. 110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 6.030% due 25/11/2036 6.070% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/05/2047 5.870% due 25/05/2047 5.870% due 25/07/2036 5.750% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/05/2036 6.970% due 25/05/2036 6.970% due 25/05/2036	1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4 6,212 11,523 1,465 bles LLC T 240 688 1,215 248 105	358 214 58 25 122 41 10 128 4 4,347 10,529 1,401 rust 83 563 744 130 94	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.01 0.01 0.01 0.00 0.00	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029 3.350% due 15/04/2031 3.375% due 01/11/2028 3.575% due 01/11/2029 3.650% due 15/07/2029 3.650% due 15/08/2030 3.700% due 01/04/2028  American Tower Corp. 2.950% due 15/01/2051 5.900% due 15/01/2051 5.900% due 02/03/2033 5.750% due 02/03/2033 5.750% due 02/03/2063  Antares Holdings LP 2.750% due 15/01/2027  AT&T, Inc. 3.800% due 01/12/2057  Aviation Capital Group LLC	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380 10,000 4,000 5,000 2,800 2,700	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677 4,238 5,128 2,941 2,394 9,079	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05 0.04 0.09 0.06 0.07 0.04 0.03
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/11/2036 230 5.720% due 25/03/2037 896 5.790% due 25/09/2036 1,161 6.050% due 25/01/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2035 1,780 6.175% due 25/12/2035 1,380 6.265% due 25/03/2034 569 6.325% due 25/03/2034 340 6.340% due 25/03/2034 340 6.340% due 25/09/2035 4,318 6.460% due 25/06/2035 834 6.720% due 25/07/2037 400 9.270% due 25/07/2037 400 9.270% due 25/07/2037 9.270% due 25/07/2037 9.270% due 25/07/2037 9.270% due 25/07/2037 400 9.270% due 25/07/2037 400 9.270% due 25/07/2037 200 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/12/2036 1,401 5.700% due 25/04/2037 2,315 5.790% due 25/04/2036 66	89 1,630 1 107 384 497 684 110 73 1,330 569 340 3,512 815 337 551  73  Trust 206 680 1,206 47	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.02 0.01 0.05 0.01 0.00 0.00 0.00 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodice. 110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 6.030% due 25/11/2036 6.070% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/05/2047 5.870% due 25/03/2036  Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/07/2036 5.970% due 25/05/2036 6.010% due 25/05/2036 6.010% due 25/03/2036 6.010% due 25/03/2036 6.010% due 25/03/2036	1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4 6,212 11,523 1,465 bles LLC T 240 688 1,215 248	358 214 58 25 122 41 10 128 4 4,347 10,529 1,401 rust 83 563 744 130 94	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.14 0.02 0.00 0.01 0.01	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029 3.350% due 15/04/2031 3.375% due 01/11/2028 3.575% due 15/07/2029 3.650% due 15/12/2029 3.650% due 15/12/2029 3.650% due 15/12/2029 3.650% due 15/12/2029 3.650% due 15/12/2030 3.700% due 01/04/2028  American Tower Corp. 2.950% due 15/01/2051 5.900% due 15/11/2033  Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2033 Antares Holdings LP 2.750% due 15/01/2027  AT&T, Inc. 3.800% due 01/12/2057  Aviation Capital Group LLC 4.375% due 30/01/2024	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380  10,000 4,000  5,000 2,800  2,700  12,200  800	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677 4,238 5,128 2,941 2,394 9,079	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05 0.04 0.09 0.06 0.07 0.04 0.03 0.04
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/11/2036 230 5.720% due 25/03/2037 896 5.790% due 25/09/2036 1,161 6.050% due 25/01/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2035 1,780 6.265% due 25/01/2035 4,318 6.265% due 25/03/2034 569 6.325% due 25/03/2034 340 6.340% due 25/03/2034 340 6.340% due 25/09/2035 4,318 6.460% due 25/09/2035 4,318 6.460% due 25/09/2035 4,318 6.720% due 25/07/2037 400 9.270% due 25/07/2037 2040 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/12/2036 1,401 5.700% due 25/04/2037 2,315 5.790% due 25/04/2037 15,810	1,630 1,630 1,07 384 497 684 110 73 1,330 569 340 3,512 815 337 551 73 <b>Trust</b> 206 680 1,206	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.02 0.01 0.05 0.01 0.00 0.00 0.00 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodice.110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 6.030% due 25/11/2036 6.030% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/03/2036  Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/07/2036 5.970% due 25/03/2036 5.970% due 25/03/2036 6.010% due 25/03/2036 6.130% due 25/08/2035  SG Mortgage Securities Trust	1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4 6,212 11,523 1,465 bles LLC T 240 688 1,215 248 105 108	358 214 58 215 122 41 10 128 4 4,347 10,529 1,401 rust 83 563 744 130 94 86	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.01	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/08/2031 3.375% due 01/11/2028 3.575% due 01/11/2029 3.650% due 15/12/2029 3.650% due 15/12/2029 3.650% due 15/12/2029 3.650% due 01/04/2028  American Tower Corp. 2.950% due 01/04/2031 5.900% due 01/04/2031 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2033 5.750% due 01/03/2043  Antares Holdings LP 2.750% due 01/12/2057  AT&T, Inc. 3.800% due 01/12/2057  Aviation Capital Group LLC 4.375% due 30/01/2024 4.875% due 01/10/2025	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380  10,000 4,000  5,000 2,800  2,700  12,200  800 600	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677 4,238 5,128 2,941 2,394 9,079 799 589	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05 0.04 0.09 0.06 0.07 0.04 0.03 0.12
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/09/2036 230 5.720% due 25/03/2037 896 5.790% due 25/03/2037 896 5.790% due 25/03/2035 1,161 6.050% due 25/12/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/12/2034 569 6.325% due 25/03/2034 340 6.340% due 25/03/2034 340 6.340% due 25/09/2035 4,318 6.720% due 25/06/2035 834 6.720% due 25/06/2035 834 6.720% due 25/06/2035 67 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2034 92 Morgan Stanley Dean Witter Capital, Inc. 6.820% due 25/02/2037 204 Morgan Stanley Home Equity Loan Trust 5.770% due 25/12/2036 1,401 5.700% due 25/04/2037 2,315 5.790% due 25/04/2037 15,810 Morgan Stanley Mortgage Loan Trust	1,630 1,630 1,077 384 497 684 110 73 1,330 569 340 3,512 815 337 551 73 <b>Trust</b> 206 680 1,206 47 8,255	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.02 0.01 0.05 0.01 0.00 0.00 0.00 0.01 0.00 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodice.110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 6.030% due 25/11/2036 6.030% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust 5.770% due 25/03/2047 5.870% due 25/03/2047 5.870% due 25/03/2036  Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.970% due 25/07/2036 5.970% due 25/03/2036 5.970% due 25/03/2036 6.010% due 25/03/2036 6.010% due 25/03/2036 6.010% due 25/03/2036 6.130% due 25/08/2035  SG Mortgage Securities Trust 5.680% due 25/10/2036	1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4 6,212 11,523 1,465 bles LLC T 240 688 1,215 248 105	358 214 58 25 122 41 10 128 4 4,347 10,529 1,401 rust 83 563 744 130 94	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.01	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029 3.350% due 15/12/2029 3.350% due 15/12/2029 3.650% due 15/08/2030 3.700% due 01/04/2028  American Tower Corp. 2.950% due 15/01/2051 5.900% due 02/03/2033 5.750% due 02/03/2033 5.750% due 02/03/2033 5.750% due 02/03/2033 Antares Holdings LP 2.750% due 15/01/2027 AT&T, Inc. 3.800% due 01/12/2057  Aviation Capital Group LLC 4.375% due 30/01/2024 4.875% due 01/10/2025 5.500% due 15/12/2024	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380  10,000 4,000  5,000 2,800  2,700  12,200  800	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677 4,238 5,128 2,941 2,394 9,079	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05 0.04 0.09 0.06 0.07 0.04 0.03 0.12
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/03/2037 896 5.790% due 25/03/2037 896 5.790% due 25/03/2035 1,161 6.050% due 25/12/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/12/2034 569 6.265% due 25/03/2034 569 6.325% due 25/03/2034 340 6.340% due 25/09/2035 4,318 6.720% due 25/09/2035 4,318 6.720% due 25/09/2035 4,318 6.720% due 25/09/2035 834 6.720% due 25/09/2035 4,318 6.720% due 25/09/2035 92.70% due 25/09/2035 30.70% due 25/09/2037 400 9.270% due 25/02/2047 676  Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92  Morgan Stanley Dean Witter Capital, Inc. 6.820% due 25/02/2033 204  Morgan Stanley Home Equity Loan Trust 5.570% due 25/04/2037 2,315 5.790% due 25/04/2037 15,810  Morgan Stanley Mortgage Loan Trust 6.000% due 25/02/2037 52	89 1,630 1 107 384 497 684 110 73 1,330 3,512 815 337 551 73 <b>Trust</b> 206 680 1,206 47 8,255	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.02 0.01 0.05 0.01 0.00 0.00 0.00 0.00 0.00 0.01	5.340% due 25/01/2037  Residential Asset Mortgage Prodi 6.110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 5.810% due 25/11/2036 6.030% due 25/11/2036 6.030% due 25/04/2036 6.010% due 25/02/2035 6.130% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/05/2047 5.870% due 25/03/2036  Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.970% due 25/07/2036 5.970% due 25/07/2036 5.970% due 25/03/2036 5.970% due 25/03/2036 5.970% due 25/03/2036 6.010% due 25/03/2036 6.130% due 25/08/2035  SG Mortgage Securities Trust 5.680% due 25/10/2036  Soundview Home Loan Trust	1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4 6,212 11,523 1,465 bles LLC T 240 688 1,215 248 105 108	358 214 58 25 122 41 10 128 4 4,347 10,529 1,401 rust 83 563 744 130 94 86	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.01	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/08/2031 3.375% due 01/11/2029 3.350% due 15/07/2029 3.650% due 15/07/2029 3.650% due 15/08/2030 3.700% due 01/04/2028  American Tower Corp. 2.950% due 15/01/2051 5.900% due 01/04/2033  Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2033 5.750% due 02/03/2033 4.750% due 01/12/2027  AT&T, Inc. 3.800% due 01/12/2057  Aviation Capital Group LLC 4.375% due 30/01/2024 4.875% due 01/10/2025 5.500% due 15/12/2024  Bank of America Corp.	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380 10,000 4,000 5,000 2,800 2,700 12,200 800 600 8,900	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677 4,238 5,128 2,941 2,394 9,079 799 589 8,857	0.01 0.03 0.04 0.03 0.05 0.05 0.05 0.06 0.07 0.06 0.07 0.03 0.12
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/09/2036 230 5.720% due 25/03/2037 896 5.790% due 25/03/2037 896 5.790% due 25/03/2035 1,161 6.050% due 25/12/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/12/2034 569 6.325% due 25/03/2034 340 6.340% due 25/03/2034 340 6.340% due 25/09/2035 4,318 6.720% due 25/06/2035 834 6.720% due 25/06/2035 834 6.720% due 25/06/2035 67 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2034 92 Morgan Stanley Dean Witter Capital, Inc. 6.820% due 25/02/2037 204 Morgan Stanley Home Equity Loan Trust 5.770% due 25/12/2036 1,401 5.700% due 25/04/2037 2,315 5.790% due 25/04/2037 15,810 Morgan Stanley Mortgage Loan Trust	1,630 1,630 1,077 384 497 684 110 73 1,330 3,512 815 337 551 73 <b>Trust</b> 206 47 8,255 29 3,514	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.02 0.01 0.05 0.01 0.00 0.00 0.00 0.00 0.00 0.01	5.340% due 25/01/2037  Residential Asset Mortgage Prodice.110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 5.810% due 25/11/2036 6.030% due 25/11/2036 6.030% due 25/12/2036 6.100% due 25/12/2035 6.130% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/05/2047 5.870% due 25/05/2047 5.935% due 25/03/2036 5.970% due 25/03/2036 5.970% due 25/03/2036 5.970% due 25/03/2036 5.970% due 25/03/2036 6.010% due 25/03/2036 6.130% due 25/03/2036 6.130% due 25/03/2036 6.130% due 25/03/2036 6.30% due 25/03/2036	1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4 6,212 11,523 1,465 bles LLC T 240 688 1,215 248 108 1,500 33	358 214 58 25 122 41 10 128 4 4,347 10,529 1,401 rust 83 563 744 130 94 86 1,068	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.01 0.00	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/04/2031 3.370% due 15/04/2031 3.375% due 01/11/2029 3.650% due 15/07/2029 3.650% due 15/08/2030 3.700% due 15/08/2030 3.700% due 01/04/2028  American Tower Corp. 2.950% due 15/11/2033  Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2033 5.750% due 01/01/2027  AT&T, Inc. 3.800% due 01/12/2057  Aviation Capital Group LLC 4.375% due 30/01/2024 4.875% due 01/10/2025 5.500% due 15/12/2024  Bank of America Corp. 2.592% due 29/04/2031	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380  10,000 4,000  5,000 2,800 2,700  12,200  800 600 8,900  10,000	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677 4,238 5,128 2,941 2,394 9,079 799 589 8,857 8,624	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05 0.04 0.09 0.06 0.07 0.04 0.03 0.12
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/09/2036 230 5.720% due 25/03/2037 896 5.790% due 25/03/2037 896 5.790% due 25/03/2035 1,161 6.050% due 25/12/2035 144 6.175% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/12/2034 569 6.325% due 25/03/2034 569 6.325% due 25/03/2034 340 6.340% due 25/09/2035 4,318 6.460% due 25/06/2035 834 6.720% due 25/07/2037 400 9.270% due 25/07/2037 400 9.270% due 25/07/2037 400 Morgan Stanley Capital, Inc. Trust 5.830% due 25/02/2047 676 Morgan Stanley Loan Witter Capital, Inc. 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/04/2037 2,315 5.790% due 25/04/2037 15,810 Morgan Stanley Mortgage Loan Trust 6.000% due 25/04/2037 15,810 Morgan Stanley Mortgage Loan Trust 6.000% due 25/04/2037 9,877 7.049% due 25/04/2037 9,877	1,630 1,630 1,077 384 497 684 110 73 1,330 3,512 815 337 551 73 <b>Trust</b> 206 47 8,255 29 3,514	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.02 0.01 0.05 0.01 0.00 0.00 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodi 6.110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 5.810% due 25/11/2036 6.030% due 25/11/2036 6.030% due 25/04/2036 6.010% due 25/02/2035 6.130% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/05/2047 5.870% due 25/03/2036  Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.970% due 25/07/2036 5.970% due 25/07/2036 5.970% due 25/03/2036 5.970% due 25/03/2036 5.970% due 25/03/2036 6.010% due 25/03/2036 6.130% due 25/08/2035  SG Mortgage Securities Trust 5.680% due 25/10/2036  Soundview Home Loan Trust	1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4 6,212 11,523 1,465 bles LLC T 240 688 1,215 248 105 108 1,500	358 214 58 25 122 41 10 128 4 4,347 10,529 1,401 rust 83 563 744 130 94 86 1,068	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.01 0.00	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/04/2031 3.375% due 01/11/2029 3.350% due 15/04/2031 3.375% due 01/11/2029 3.650% due 15/08/2030 3.700% due 15/08/2030 3.700% due 01/04/2028  American Tower Corp. 2.950% due 15/01/2051 5.900% due 02/03/2033 5.750% due 02/03/2033 5.750% due 02/03/2033 5.750% due 01/04/2027  AT&T, Inc. 3.800% due 01/12/2057  Aviation Capital Group LLC 4.375% due 01/10/2024 4.875% due 01/10/2025 5.500% due 15/12/2024 Bank of America Corp. 2.592% due 29/04/2031 4.571% due 27/04/2033	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380  10,000 4,000  5,000 2,800  2,700  12,200  800 600 8,900  10,000 5,000 5,000	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677 4,238 5,128 2,941 2,394 9,079 799 589 8,857 8,624 4,768	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05 0.04 0.09 0.06 0.07 0.04 0.03 0.12 0.01 0.12
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/03/2037 896 5.790% due 25/03/2037 896 5.790% due 25/03/2035 686 6.050% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/12/2034 78 6.175% due 25/12/2034 569 6.325% due 25/12/2034 569 6.325% due 25/03/2034 340 6.340% due 25/03/2034 340 6.340% due 25/09/2035 4,318 6.460% due 25/06/2035 834 6.720% due 25/06/2035 834 6.720% due 25/02/2037 400 9.270% due 25/02/2037 400 9.270% due 25/02/2037 400 Morgan Stanley Capital, Inc. Trust 5.830% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/02/2037 204 Morgan Stanley Loan Witter Capital, Inc. 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/04/2037 2,315 5.790% due 25/04/2037 15,810 Morgan Stanley Mortgage Loan Trust 6.000% due 25/04/2037 55 6.000% due 25/02/2037 52 6.000% due 25/02/2037 55	1,630 1,630 1,030 1,030 684 110 73 1,330 569 340 3,512 815 337 551 73 <b>Trust</b> 206 47 8,255 29 3,514 78	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.02 0.01 0.05 0.01 0.00 0.00 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00	5.340% due 25/01/2037  Residential Asset Mortgage Prodice. 110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 6.030% due 25/11/2036 6.070% due 25/12/2036 6.100% due 25/12/2035 6.130% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/05/2047 5.870% due 25/05/2047 5.875% due 25/05/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/03/2036 6.010% due 25/03/2036	1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4 6,212 11,523 1,465 bles LLC T 240 688 1,215 248 105 108 1,500 33 15,508 200	358 214 58 25 122 41 10 128 4 4,347 10,529 1,401 rust 83 563 744 130 94 86 1,068 10 12,919 174	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.01 0.01 0.00 0.00 0.01 0.01 0.00 0.01 0.01 0.00 0.01 0.00	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/04/2031 3.375% due 01/11/2029 3.350% due 15/04/2031 3.375% due 01/11/2029 3.650% due 15/08/2030 3.700% due 15/08/2030 3.700% due 15/08/2030 3.700% due 01/04/2028  American Tower Corp. 2.950% due 15/01/2051 5.900% due 02/03/2033 5.750% due 02/03/2033 5.750% due 02/03/2063  Antares Holdings LP 2.750% due 01/12/2057  Aviation Capital Group LLC 4.375% due 01/10/2024 4.875% due 01/10/2025 5.500% due 15/12/2024  Bank of America Corp. 2.592% due 29/04/2031 4.571% due 27/04/2033 5.202% due 25/04/2029	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380  10,000 4,000  5,000 2,800 2,700  12,200  800 600 8,900  10,000	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677 4,238 5,128 2,941 2,394 9,079 799 589 8,857 8,624	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05 0.04 0.09 0.06 0.07 0.04 0.03 0.12 0.01 0.12
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/01/2036 230 5.720% due 25/03/2037 896 5.790% due 25/03/2037 896 6.050% due 25/01/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/12/2034 78 6.175% due 25/01/2035 1,380 6.265% due 25/01/2035 4,318 6.265% due 25/03/2034 569 6.325% due 25/03/2034 340 6.340% due 25/09/2035 4,318 6.460% due 25/06/2035 834 6.720% due 25/06/2035 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/02/2037 92.70% due 25/02/2036 1,401 5.700% due 25/02/2036 1,401 5.700% due 25/04/2037 2,315 5.790% due 25/04/2037 2,315 5.790% due 25/04/2037 15,810 Morgan Stanley Mortgage Loan Trust 6.000% due 25/04/2037 5,200% due 25/04/2037 5,790% due 25/04/2037 5,810 Morgan Stanley Mortgage Loan Trust 6.000% due 25/04/2037 9,877 7.049% due 25/11/2036 220 New Century Home Equity Loan Trust	89 1,630 1 107 384 497 684 110 73 1,330 569 340 3,512 815 337 551  73  Trust 206 680 1,206 47 8,255 29 3,514 78	0.00 0.02 0.00 0.00 0.01 0.01 0.01 0.02 0.01 0.05 0.01 0.00 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.00 0.01 0.00	5.340% due 25/01/2037 Residential Asset Mortgage Prodice.110% due 25/01/2036 Residential Asset Securities Corp. 5.730% due 25/11/2036 6.030% due 25/11/2036 6.030% due 25/11/2036 6.070% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2034 Saxon Asset Securities Trust 5.770% due 25/02/2047 5.870% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/07/2036 5.970% due 25/03/2036 6.010% due 25/03/2036 6.010% due 25/03/2036 6.010% due 25/03/2036 6.30% due 25/03/2036 6.30% due 25/03/2036 6.35950% due 25/01/2036 Soundview Home Loan Trust 5.590% due 25/11/2036 Soundview Home Loan Trust 5.590% due 25/11/2036 Specialty Underwriting & Residen 4.074% due 25/02/2037	1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4 6,212 11,523 1,465 bles LLC T 240 688 1,215 248 105 108 1,500 33 15,508 200	358 214 58 25 122 41 10 128 4 4,347 10,529 1,401 rust 83 563 744 130 94 86 1,068 1,068	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.01 0.01 0.00 0.00 0.01 0.01 0.00 0.01 0.01 0.00 0.01 0.00	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/04/2031 3.375% due 01/11/2029 3.350% due 15/04/2031 3.375% due 01/11/2029 3.650% due 15/08/2030 3.700% due 15/08/2030 3.700% due 01/04/2028  American Tower Corp. 2.950% due 15/01/2051 5.900% due 02/03/2033 5.750% due 02/03/2033 5.750% due 02/03/2033 5.750% due 01/04/2027  AT&T, Inc. 3.800% due 01/12/2057  Aviation Capital Group LLC 4.375% due 01/10/2024 4.875% due 01/10/2025 5.500% due 15/12/2024 Bank of America Corp. 2.592% due 29/04/2031 4.571% due 27/04/2033	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380  10,000 4,000  5,000 2,800  2,700  12,200  800 600 8,900  10,000 5,000 5,000	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677 4,238 5,128 2,941 2,394 9,079 799 589 8,857 8,624 4,768 15,102	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05 0.04 0.09 0.06 0.07 0.04 0.03 0.12 0.01 0.12
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/09/2036 230 5.720% due 25/09/2037 896 5.790% due 25/09/2036 1,161 6.050% due 25/12/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2034 78 6.175% due 25/12/2034 569 6.325% due 25/03/2034 569 6.325% due 25/03/2034 340 6.325% due 25/03/2034 340 6.325% due 25/09/2035 4,318 6.460% due 25/09/2035 4,318 6.460% due 25/06/2035 67.20% due 25/06/2035 40.20% due 25/06/2037 40.20% due 25/06/2036 40.20% due 25/06/2036 40.20% due 25/06/2036 50.20% due 25/06/2037 20.315 5.790% due 25/04/2037 20.315 5.790% due 25/04/2037 15,810 25/06/2037 5.20% due 25/04/2037 5.20% due 25/06/2037 5.20% due 25/06/2035 6.20% due 25/06/2035 6.20% due 25/06/2035 6.20% due 25/06/2035 6.2	89 1,630 1 107 384 497 684 110 73 1,330 569 340 3,512 815 337 551  73  Trust 206 680 1,206 47 8,255 29 3,514 78 6 164	0.00 0.02 0.00 0.00 0.01 0.01 0.01 0.01	5.340% due 25/01/2037  Residential Asset Mortgage Prodice.110% due 25/01/2036  Residential Asset Securities Corp. 5.730% due 25/11/2036 6.030% due 25/11/2036 6.030% due 25/12/2036 6.100% due 25/12/2035 6.130% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2034  Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/03/2036  Securitized Asset-Backed Receiva 5.650% due 25/07/2036 5.970% due 25/07/2036 5.970% due 25/07/2036 5.970% due 25/03/2036 6.010% due 25/03/2036 6.010% due 25/03/2036 6.010% due 25/03/2036 6.010% due 25/03/2036 5.970% due 25/03/2036 5.970% due 25/03/2036 6.950% due 25/07/2036 5.950% due 25/07/2036 Soundview Home Loan Trust 5.590% due 25/11/2036 5.935% due 25/06/2036 5.950% due 25/07/2036	1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4 6,212 11,523 1,465 bles LLC T 240 688 1,215 248 105 108 1,500 33 15,508 200 utial Financ 477 114	358 214 58 25 122 41 10 128 4 4,347 10,529 1,401 rust 83 563 744 130 94 86 1,068 1,068 10 12,919 174 ce Trust 173 79	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.01 0.01 0.00	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029 3.350% due 15/12/2029 3.350% due 15/07/2029 3.650% due 15/12/2029 3.650% due 15/12/2030 3.700% due 01/04/2028  American Tower Corp. 2.950% due 15/01/2051 5.900% due 15/11/2033  Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063  Antares Holdings LP 2.750% due 01/12/2057  Aviation Capital Group LLC 4.375% due 01/10/2025 5.500% due 15/12/2024 4.875% due 01/10/2025 5.500% due 15/12/2024  Bank of America Corp. 2.592% due 29/04/2031 4.571% due 27/04/2033 5.202% due 25/04/2029  BAT Capital Corp.	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380  10,000 5,000 2,800  2,700  12,200  800 600 8,900  10,000 5,000 15,000	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677 4,238 5,128 2,941 2,394 9,079 799 589 8,857 8,624 4,768 15,102	0.01 0.03 0.04 0.03 0.04 0.03 0.05 0.05 0.04 0.09 0.06 0.07 0.04 0.03 0.12 0.01 0.12 0.12
5.620% due 25/10/2036 170 5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3 5.690% due 25/01/2036 230 5.720% due 25/03/2037 896 5.790% due 25/03/2037 896 6.090% due 25/01/2035 686 6.090% due 25/12/2035 114 6.175% due 25/12/2035 1,380 6.265% due 25/01/2035 56,265% due 25/01/2035 4,318 6.175% due 25/01/2035 1,380 6.265% due 25/03/2034 569 6.325% due 25/03/2034 340 6.340% due 25/09/2035 4,318 6.460% due 25/06/2035 334 6.720% due 25/06/2035 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2037 92.70% due 25/02/2047 676 Morgan Stanley Dean Witter Capital, Inc. 6.820% due 25/02/2037 204 Morgan Stanley Dean Witter Capital, Inc. 6.820% due 25/02/2037 2,315 5.790% due 25/04/2037 2,315 5.790% due 25/04/2037 2,315 5.790% due 25/04/2037 5,810 Morgan Stanley Mortgage Loan Trust 6.000% due 25/04/2037 5,810 Morgan Stanley Mortgage Loan Trust 6.000% due 25/04/2037 5,810 Morgan Stanley Mortgage Loan Trust 6.000% due 25/04/2037 9,877 7.049% due 25/11/2036 66 5.820% due 25/04/2037 9,877 7.049% due 25/04/2037 9,877 7.049% due 25/05/2036 66 6.190% due 25/05/2036 66 6.190% due 25/05/2036 66	89 1,630 1 107 384 497 684 110 73 1,330 569 340 3,512 815 337 551  73  Trust 206 680 1,206 47 8,255 29 3,514 78 6 164	0.00 0.02 0.00 0.00 0.01 0.01 0.00 0.00 0.01 0.05 0.01 0.00 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00	5.340% due 25/01/2037 Residential Asset Mortgage Prodice.110% due 25/01/2036 Residential Asset Securities Corp. 5.730% due 25/11/2036 6.030% due 25/11/2036 6.030% due 25/11/2036 6.070% due 25/02/2036 6.100% due 25/12/2035 6.130% due 25/12/2035 6.310% due 25/12/2035 6.310% due 25/12/2034 Saxon Asset Securities Trust 5.770% due 25/02/2047 5.870% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/07/2036 5.970% due 25/03/2036 6.010% due 25/03/2036 6.010% due 25/03/2036 6.010% due 25/03/2036 6.30% due 25/03/2036 6.30% due 25/03/2036 6.35950% due 25/01/2036 Soundview Home Loan Trust 5.590% due 25/11/2036 Soundview Home Loan Trust 5.590% due 25/11/2036 Specialty Underwriting & Residen 4.074% due 25/02/2037	1,247 ucts Trust 388 Trust 233 62 25 124 41 10 144 4 6,212 11,523 1,465 bles LLC T 240 688 1,215 248 105 108 1,500 33 15,508 200 utial Finance 477	358 214 58 25 122 41 10 128 4 4,347 10,529 1,401 rust 83 563 744 130 94 86 1,068 1,068 10 12,919 174 ce Trust 173 79	0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.01 0.00 0.00 0.01 0.00 0.00 0.01 0.00	4.250% due 15/02/2029  American Airlines Pass-Throu 3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029 3.350% due 15/12/2029 3.350% due 15/07/2029 3.650% due 15/12/2029 3.650% due 15/08/2030 3.700% due 01/04/2028  American Tower Corp. 2.950% due 15/01/2051 5.900% due 15/11/2033  Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2033 Antares Holdings LP 2.750% due 01/12/2057  Aviation Capital Group LLC 4.375% due 01/10/2025 5.500% due 15/12/2024  4.875% due 01/10/2025 5.500% due 15/12/2024  Bank of America Corp. 2.592% due 29/04/2031 4.571% due 27/04/2033 5.202% due 25/04/2029  BAT Capital Corp. 3.557% due 15/08/2027	739 2,946 3,575 2,599 3,624 2,134 4,047 4,118 3,380  10,000 5,000 2,800  2,700  12,200  800 600 8,900  10,000 5,000 15,000	668 2,583 3,260 2,350 3,324 1,992 3,623 3,817 3,149 6,677 4,238 5,128 2,941 2,394 9,079 799 589 8,857 8,624 4,768 15,102	0.01 0.03 0.04 0.03 0.04 0.05 0.05 0.06 0.07 0.04 0.03 0.07 0.04 0.03 0.12 0.01 0.12 0.12 0.12 0.06 0.20

Security	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET
April   Apri										(0005)	(0005)	ASSETS
ASSYS As (1900)   Asset   As	Booz Allen Hamilton, Inc.	,	,		4.271% due 09/01/2027	1,700	1,631	0.02	5.625% due 28/04/2027	\$ 20,400 \$	20,331	0.27
2-2005   1-2006   1			1,132	0.02						20.900	22.253	0.30
\$2,000   \$2,	2.900% due 15/09/2036	1,202					, .					
24595 to a 1501/2029   2,000		2,301	2,148	0.03	5.584% due 18/03/2024	4,600	4,594	0.06			193	0.00
2-25% days   15/00/2019   15/00   15									OneMain Finance Corp.			
2,000%   1,000   1,0	4.926% due 15/05/2037				5.500% due 01/05/2028	19,600	18,864	0.25		,		
Center Graph   1,000   2,000   3,000		4,875	5,001	0.07		13 100	12 516	0.17		€ 41,400	42,124	0.57
4.625% due 15/02/2029   3,500   3,600   0.000   5,000		F 000	4 227	0.00								
Service of the Order Order of Communication   1,400   1,409   0,400	4.625% due 15/12/2029	3,500				700	743	0.01	2.500% due 01/02/2031	1,300	1,074	0.01
4.2005 due 1503202038			7.052	0.00	Genesis Energy LP					,		
5.27% do 1004/2038 3,80 3,62 5,00 5,500% do 1007/2026 1,500 1,500 1,689 0.02 5,500% do 1007/2026 1,500 1,500 1,689 0.02 5,500% do 1007/2026 1,500 1,50						1,400	1,449	0.02		,		
Section   Contingency   1,000   1,488   0.05   1,590	5.375% due 01/04/2038		3,432	0.05		11.620	10 711	0.14		,		
200   200		4.500	4 400	0.00		11,020	10,711	0.14				
2.27%   2.27			,		5.750% due 01/06/2028	3,700	3,736	0.05	3.500% due 15/06/2025	2,000	1,939	0.03
Commontment Group	***	6,900	5,898	0.08		7 700	7 528	0.10		,	,	
26198 due 1909/20199   9,100   6,118 0.08   27998 due 1909/20199   9,100   6,118 0.08   2,37998 due 1909/20199   9,100   6,118 0.08   2,37998 due 1909/20199   2,200   1,988 0.03   2,381 0.04   2,400   2,200   1,988 0.03   2,200		4.000	2 012	0.05		7,700	7,320	0.10		,		
A750% do 1019/2029		4,000	3,013	0.05	1.7	5,000	4,199	0.06				
Community Health Systems,		9,100	6,118	0.08								
8.000% due 15002/2026	Community Health Systems, Inc					6,900	6,425	0.09	4.600% due 15/06/2043	3,600	2,972	0.04
Coty, Inc.  3.87% due 1504/2028 € 16,400 18,126 0.24  3.87% due 1504/2028 € 16,400 18,126 0.24  3.87% due 1504/2028 5 5,000 5,336 0.07  7.250% due 1501/2028 5 5,000 5,336 0.07  7.250% due 1501/2028 6,000 10,000 1,200 1,200 1,30						// 125	1 262	0.06			96	0.00
September   Sept		2,124	2,119	0.03		4,123	4,302	0.00			11 026	0.15
Cedit Asceptance Corp.   1,500   5,336   0.77   3,500   6,001   5,000   6,001   6,000   6,001   6,000   6,001   6,000   6,001   6,000   6,001   6,000   6,00		€ 16.400	18 126	0.24		3.300	3.441	0.05				
9.25% due 1507/2028 \$ 5,000 \$ 5,336 0.07 \$ 5,000		G 10,400	10,120	0.24	HCA, Inc.	,	•				,	
Crown Castle, Inc. 2.100% due 0104/2031 6,500 5,298 0.07 2.500% due 0104/2031 5,000 4,173 0.06 2.500% due 15007/2031 5,000 4,173 0.06 2.500% due 15007/2031 5,000 4,173 0.06 2.500% due 15008/2039 8,330 7,67 0.10 2.500% due 15008/2039 8,330 7,67 0.10 2.500% due 15008/2039 8,330 7,67 0.10 2.500% due 15008/2039 8,300 0.11 2.625% due 2003/2028 8,700 8,030 0.11 2.500% due 15008/2039 9,300 0.2677 0.04 2.500% due 15008/2039 9,300 0.2678 due 15008/2039 9,300 0.268 due 15008/2039 9,300 0.269 due 15		\$ 5,000	5,336	0.07					9.750% due 06/01/2027	1,330	1,386	0.02
Crown Castle, Inc.   10VM, In	Credit Suisse AG AT1 Claim	10,400	1,248	0.02						1.000	1 517	0.00
2.750% due 15/07/2031 5,000 4,173 0.06 5,000 6,480 0.09 4,173 0.06 5,000% due 15/07/2031 5,000% due 15/07/2031 5,000 4,173 0.06 5,000% due 15/07/2031 5,000 4,173 0.06 5,000% due 15/07/2031 5,000% due 15/07/2031 8,170 0.00 4,173 0.06 5,000% due 15/07/2031 5,000 4,173 0.06 5,000% due 15/07/2031 5,000 4,173 0.06 4,000% due 15/05/2032 4,000% due 15/05/2033 8,17 6,10 0.00 4,173 0.06 4,000% due 15/05/2032 4,000% due 15/05/2033 5,000 4,830 0.01 1,650% due 0.01/03/2032 5,700 0.01 1,650% due 0.01/03/2033 5,000 0.01 1,650% due 0.01/03/2032 5,700		6.500	F 200	0.07		1,773	1,022	0.02		1,600	1,517	0.02
2.509% due 1507/2031 5,000 4,173 0.06 5,000 6,480 0.09 5,480 0.09 6,480 0.09 5,490 6,480 0.09 5,490 6,490 6,490 0.09 6,480 0						2,000	2,040	0.03		100	97	0.00
CVS Health Corp.   3,250% due 1508/2029   8,330   7,767   0.10   3,250% due 1508/2029   8,330   7,767   0.10   3,250% due 1508/2024   15,800   15,396   0.18   4,568% due 2604/2033   5,000   4,832   0.06   6,258% due 10108/2025   7,700   7,395   0.10   13,428   0.11   3,250% due 2003/2025   7,700   7,395   0.10   13,428   0.11   3,250% due 2003/2025   7,700   7,395   0.10   13,428   0.11   3,250% due 1003/2025   7,700   7,395   0.10   13,428   0.11   3,250% due 1003/2025   7,700   7,395   0.10   13,428   0.11   3,250% due 1003/2025   7,700   7,395   0.10   1,250% due 1003/2025   7,900   7,001   7,0			4,173	0.06					4.800% due 15/05/2030		13,195	0.18
A		6,500	6,480	0.09						5,000	4,787	0.06
DAF Funding LIC   1.550% due 10/08/2024   15,000   15,396   0.21   1.550% due 15/00/2004   13,500   13,428   0.18   4.750% due 01/02/2030   24,300   19,727   0.26   0.2625% due 20/03/2028   8,700   8,030   0.11   3.200% due 18/08/2026   5,500   0.08   1.250% due 15/07/2036   2,337   2,877   0.04   3.200% due 18/08/2029   3,100   2,860   0.08   1.250% due 15/07/2036   2,337   2,877   0.04   3.200% due 18/08/2029   3,100   2,860   0.08   1.250% due 15/07/2036   2,337   2,877   0.04   1.250% due 15/07/2038   2,000   0.08   1.250% due 15/07/2038   0.04   1.250% due 15/07/2038   0.04   1.250% due 15/07/2038   0.04   1.250% due 15/07/2039   0.04   1.250%		8,330	7,767	0.10	JPMorgan Chase & Co.	,				40,625	40,731	0.54
1,625% due 15/02/2024	3					5,000	4,832	0.06		7.000	7.004	
2625% due 2003/2028 8,70 8,03 0.11 3.375% due 2003/2028 8,70 8,03 0.11 3.20% due 1808/2026 6,500 6,500 6,500 0.08 1.25% due 01/07/2036 2,37 2,877 0.04 1808/2026 6,500 6,500 0.08 1808/2026 6,500 0.04 2,860 0.04 1808/2026 6,500 0.08 1808/2026 6,500 0.04 2,860 0.04 1808/2026 6,500 0.08 1808/2026 6,500 0.04 1808/2026 1,000 0.08 1808/2026 1,000 0.08 1808/2026 1,000 0.08 1808/2029 1,000 0.08 1808/2029 1,000 0.08 1808/2029 1,000 0.08 1808/2029 1,000 0.08 1808/2029 1,000 0.08 1808/2029 1,000 0.08 1808/2029 1,000 0.08 1808/2029 1,000 0.09 0.09 0.09 0.09 0.09 0.09 0.09						24 300	19 727	0.26		7,900	7,681	0.10
Sample   S						24,500	13,121	0.20		4 300	4 044	0.05
8.100% due 15/07/2036			8,030	0.11	3.200% due 08/08/2024							
DISH DBS Corp. 5.750% due 01/12/2028 7,100 5,676 0.08  HifePoint Health, Inc. 1.1000% due 15/10/2030 13,350 14,076 0.19 9.750% due 15/11/2030 3,100 3,336 0.04  Spirit AeroSystems, Inc. 9.750% due 15/06/2032 1,000 1,168 0.02 8.375% due 15/06/2032 1,000 1,168 0.02 8.375% due 15/06/2032 2,400 2,400 2,402 0.03 8.375% due 15/06/2033 2,400 2,400 2,402 0.03 8.375% due 15/06/2033 2,400 2,400 2,402 0.03 8.375% due 15/06/2030 8,000 8,000 1,000												
5.750% due 01/12/2028 7,100 5,676 0.08		2,337	2,8//	0.04		3,100	2,000	0.04		2,000	2,074	0.03
Edison International 5.750% due 15/06/2027 100 102 0.00 4.625% due 15/06/2030 900 884 0.01 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 282 259 0.00 8.375% due 15/06/2032 1,000 1,168 0.02 5.750% due 15/02/2079 2,300 2,378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 282 259 0.00 5.750% due 15/02/2033 2,400 2,402 0.03 3.375% due 15/02/2039 2,300 2,378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 282 259 0.00 5/prit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.03 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.00 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.00 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 2.378 0.00 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 5/pirit Airlines Pass-Through Trust 4.100% due 01/10/2029 5/pirit Airlines Pass-		7 100	5 676	0.08		13,350	14,076	0.19		900	986	0.01
5.750% due 15/06/2027 100 102 0.00 4.625% due 15/06/2030 900 884 0.01 5		7,100	3,070	0.00								
8.375% due 15/06/2032		100	102	0.00		900	884	0.01				
Elevance Health, Inc. 4.750% due 15/02/2033		1.000	1.160	0.00	33.	2 300	2 278	U U3		282	259	0.00
A.75% due 15/02/2033         2,400         2,402         0.03         3.375% due 01/04/2026         2,800         2,665         0.04         5print LLC         7.625% due 01/03/2026         1,176         0.02           Energy Transfer LP         4.950% due 15/05/2028         14,763         14,703         0.20         1.980         0.00         1,829         0.02         5tandard Industries, Inc.         2.250% due 01/03/2026         € 37,000         38,776         0.52           6.050% due 01/05/2041         3,811         3,841         0.05         3,875% due 01/04/2029         6,000         5,432         0.07         4,750% due 15/01/2026         € 37,000         38,776         0.52           6.100% due 15/02/2042         800         805         0.01         5,250% due 01/04/2029         6,000         5,432         0.07         4,750% due 15/01/2028         \$ 3,450         3,324         0.04           6.025% due 01/07/2038         800         803         0.01         7,554         0.10         Midwest Connector Capital Co. LLC         1,293         0.02         7.106/10/2029         300         292         0.00           6.025% due 01/07/2038         12,865         14,913         0.02         18         0.02         1,014         0.01         1,014         0.01		1,000	1,168	0.02		2,300	2,370	0.03		12 000	14 825	0.20
Energy Transfer LP 4.950% due 15/05/2028 14,763 14,703 0.20 5.950% due 01/10/2043 200 198 0.00 5.950% due 01/10/2041 3,811 3,841 0.05 6.050% due 01/05/2041 800 805 0.01 6.050% due 01/05/2042 800 805 0.01 6.625% due 15/10/2036 800 863 0.01 7.500% due 01/07/2038 12,865 14,913 0.20 6.625% due 15/10/2036 800 863 0.01 7.500% due 01/07/2038 12,865 14,913 0.20 6.125% due 01/07/2038 28,205 28,205 28,348 0.38 6.125% due 01/07/2025 28,205 28,348 0.38 6.125% due 15/10/2026 4 0.08 6.125% due 15/10/2026 5 1,4913 0.20 6.125% due 01/07/2025 12,805 14,913 0.20 6.125% due 01/07/2		2.400	2.402	0.03		2,800	2,665	0.04		12,000	14,023	0.20
5.950% due 01/10/2043 200 198 0.00 6.050% due 01/06/2041 3,811 3,841 0.05 6.050% due 01/06/2042 800 805 0.01 6.500% due 01/02/2042 7,140 7,554 0.10 6.625% due 15/10/2036 800 863 0.01 7.500% due 01/07/2038 12,865 14,913 0.20 6.125% due 01/02/2025 28,205 28,348 0.38 Fidelity National Financial, Inc. 3.400% due 15/06/2030 200 178 0.00 First Student Bidco, Inc. 4.000% due 31/07/2029 1,400 1,215 0.02 Ford Motor Credit Co. LLC 2.386% due 17/02/2026 € 4,200 4,516 0.06 2.700% due 10/08/2026 \$ 13,600 12,600 2,768% due 15/10/2039 2,650 2,776 0.04 3.250% due 10/08/2025 € 4,000 4,367 0.06  Medline Borrower LP 2.2.550% due 21/11/2026 € 37,000 38,776 0.52 2.2.550% due 01/02/2029 \$ 3,450 3,324 0.04 4.750% due 15/01/2028 \$ 3,450 3,324 0.04 5.6000 5,664 0.08 5ynchrony Financial 5.150% due 19/03/2029 300 292 0.00 5.150% due 15/03/2028 1,000 1,014 0.01 5.250% due 21/04/2034 5,000 5,002 0.07 5.6650% due 15/03/2028 1,000 1,014 0.01 5.250% due 01/03/2031 1,017 853 0.01 5.550% due 15/01/2028 3,400 3,217 0.04 5.600% due 15/01/2028 3,400 3,217 0.04 5.600% due 15/01/2028 3,400 3,217 0.04 5.550% due 15/01/2028 3,400 3,217 0.04 5.600% due 15/01/2028 1,351 1,577 0.02 5.650% due 15/01/2028 3,400 3,217 0.04 5.600% due 15/01/2028 3,400 3,217 0.04 5.600% due 15/01/2028 3,400 3,217 0.04 5.500% due 15/01/2029 2,650 2,776 0.04 5.600% due 15/01/2028 1,351 1,577 0.02 5.600% due 15/01/2028 1,351 1,577 0.02 5.600% due 15/01/2029 2,650 2,776 0.04 5.600% due 15/01/2030 1,700 1,688 0.02 5.700% due 10/08/2026 \$ 13,600 1,260 0.07 5.768% due 15/01/2037 21,356 23,815 0.32 5.768% due 15/01/2031 7,375 7,378 0.10 5.768% due 15/01/2031 7,375 7,378 0.10 5.768% due 15/01/2031 7,375 7,378 0.10		2, .00	2,.02	0.05						1,125	1,176	0.02
6.050% due 01/06/2041 3,811 3,841 0.05 805 0.01 6.100% due 15/02/2042 800 805 0.01 6.625% due 15/10/2036 800 803 0.01 7,500% due 01/07/2038 12,865 14,913 0.20 83,348 0.38 Fidelity National Financial, Inc. 3.400% due 15/06/2030 200 178 0.00 First Student Bidco, Inc. 4.000% due 31/07/2029 1,400 1,215 0.02 Ford Motor Credit Co. LLC 2.386% due 17/02/2026 € 4,200 4,516 0.06 2.700% due 15/002/2025 € 4,000 4,367 0.06 2.50% due 15/10/2029 2,450 2.50% due 15/10/2031 7,375 7,378 0.10 2.000 4.000 4.000 4.000 4.000 4.000 4.367 0.06 4.000 4						2,000	1,829	0.02	•			
6.100% due 15/02/2042 800 805 0.01 6.500% due 01/02/2042 7,140 7,554 0.10 6.55% due 15/10/2036 800 863 0.01 7.500% due 01/07/2038 12,865 14,913 0.20 EQT Corp. 6.125% due 01/02/2025 28,205 28,348 0.38 Fidelity National Financial, Inc. 3.400% due 15/06/2030 200 178 0.00 First Student Bidco, Inc. 4.000% due 31/07/2029 1,400 1,215 0.02 Ford Motor Credit Co. LLC 2.386% due 17/02/2026 ₹ 4,200 4,516 0.06 2.700% due 10/08/2026 \$ 13,600 12,602 0.17 2.748% due 14/06/2024 £ 6,500 \$ 8,176 0.10 \$ 1.000						6,000	5 /132	0.07				
6.500% due 01/02/2042 7,140 7,554 0.10 6.625% due 15/10/2036 800 863 0.01 7.500% due 01/07/2038 12,865 14,913 0.20 EQT Corp. 6.125% due 01/02/2025 28,205 28,348 0.38 Fidelity National Financial, Inc. 3.400% due 15/06/2030 200 178 0.00 First Student Bidco, Inc. 4.000% due 31/07/2029 1,400 1,215 0.02 Ford Motor Credit Co. LLC 2.386% due 17/02/2026 € 4,200 4,516 0.06 2.700% due 10/08/2026 \$ 13,600 12,602 0.17 2.748% due 14/06/2024 £ 6,500 8,176 0.11 3.250% due 15/09/2025 € 4,000 4,367 0.06										\$ 3,430	3,324	0.04
Tool due 01/07/2038 12,865 14,913 0.20  EQT Corp. 6.125% due 01/02/2025 28,205 28,348 0.38  Fidelity National Financial, Inc. 3.400% due 15/06/2030 200 178 0.00  First Student Bidco, Inc. 4.950% due 15/03/2028 1,000 1,014 0.01  Netflix, Inc. 4.875% due 15/06/2030 7,450 6,936 0.09  First Student Bidco, Inc. 4.950% due 15/03/2028 1,000 2,084 0.03  Netflix, Inc. 4.875% due 15/06/2030 7,450 6,936 0.09  Ford Motor Credit Co. LLC 2.386% due 17/02/2026	6.500% due 01/02/2042		7,554	0.10	Midwest Connector Capital Co		·			300	292	0.00
EQT Corp. 6.125% due 01/02/2025 28,205 28,348 0.38 Fidelity National Financial, Inc. 3.400% due 15/06/2030 200 178 0.00 First Student Bidco, Inc. 4.000% due 31/07/2029 1,400 1,215 0.02 Ford Motor Credit Co. LLC 2.386% due 17/02/2026 € 4,200 4,516 0.06 2.700% due 10/08/2026 \$ 13,600 12,600 0.17 2.748% due 14/06/2024 £ 6,550 8,176 0.11 3.250% due 15/09/2025 € 4,000 4,367 0.06 First Student Bidco, Inc. 4.750% due 15/09/2025 € 4,000 4,367 0.06 First Student Bidco, Inc. 4.750% due 15/09/2025 € 4,000 4,367 0.06 First Student Bidco, Inc. 4.750% due 15/06/2030 21,000 21,285 0.29 Ford Motor Credit Co. LLC 2.386% due 17/02/2026 € 4,200 4,516 0.06 2.700% due 10/08/2026 \$ 13,600 0.17 2.748% due 14/06/2024 £ 6,550 8,176 0.11 3.250% due 15/09/2025 € 4,000 4,367 0.06						1,300	1,293	0.02	T-Mobile USA, Inc.			
6.125% due 01/02/2025 28,205 28,348 0.38 Fidelity National Financial, Inc. 3.400% due 15/06/2030 200 178 0.00 First Student Bidco, Inc. 4.000% due 31/07/2029 1,400 1,215 0.02 Ford Motor Credit Co. LLC 2.386% due 17/02/2026 € 4,200 4,516 0.06 2.700% due 10/08/2026 \$ 13,600 12,600 0.17 2.745% due 15/06/2037 21,356 23,815 0.32 1750% due 15/06/2039 1,700 1,688 0.02 1748% due 15/09/2025 € 4,000 4,367 0.06 1.250% due 15/09/2025 € 4,000 4,367 0.06 1.250% due 15/09/2025 € 4,000 4,367 0.06 1.250% due 15/09/2025 1,2600 0.17 2,735 7,738 0.10 1.250% due 15/09/2025 1,2600 0.17 2,745% due 15/09/2025 1,745% due 15/09/2025 1		12,003	14,313	0.20		F 000	F 002	0.07				
Fidelity National Financial, Inc. 3.400% due 15/06/2030  200  178  0.00  National Financial, Inc. 3.400% due 15/06/2030  200  178  0.00  Netflix, Inc. 4.000% due 31/07/2029  1,400  1,215  0.02  Ford Motor Credit Co. LLC 2.386% due 17/02/2026  2.700% due 10/08/2026  3,400  3,217  0.04  Netflix, Inc. 4.875% due 15/06/2030  21,000  21,285  0.29  Tennessee Gas Pipeline Co. LLC 8.375% due 15/06/2032  1,351  1,577  0.02  NextEra Energy Operating Partners LP 7.250% due 15/01/2029  2,650  2,776  0.04  Time Warner Cable LLC 4.500% due 15/09/2042  4,516  0.07  7,68% due 15/01/2037  2,1356  23,815  0.32  Transpigm, Inc. 7,158% due 15/06/2031  7,255  7,738  0.10		28,205	28,348	0.38		5,000	5,002	0.07		2,000	2,084	0.03
3.400% due 15/06/2030	Fidelity National Financial, Inc.					1 017	853	0.01		3 400	3 217	0.04
First Student Bidco, Inc. 4.000% due 31/07/2029  1,400  1,215  0.02  4.875% due 15/06/2030  21,000  21,285  0.29  Tennessee Gas Pipeline Co. LLC  8.375% due 15/06/2032  1,351  1,577  0.02  NextEra Energy Operating Partners LP  7.250% due 15/01/2029  2,650  2,7706  0.04  Time Warner Cable LLC  4,500% due 15/09/2042  1,200  943  0.01  2,748% due 14/06/2024  1,768% due 15/12/2037  21,356  23,815  0.32  Tennessee Gas Pipeline Co. LLC  8.375% due 15/06/2032  1,351  1,577  0.02  Time Warner Cable LLC  4,500% due 15/09/2042  1,200  943  0.01  7,768% due 15/12/2037  7,768% due 15/12/2037  7,768% due 15/06/2039  1,700  1,688  0.02  TransDigm, Inc.  7,158% due 01/12/2021  7,275  7,738  0.10		200	178	0.00		.,517	333					
Ford Motor Credit Co. LLC 2.386% due 17/02/2026 2.700% due 10/08/2026 3.13,600 3.250% due 15/09/2025 4,000 4,516 0.06 2.708% due 15/09/2029 2,650 2,776 0.04  Time Warner Cable LLC 4.500% due 15/09/2042 4,510 0.09 4,516 0.01 7.250% due 15/01/2029 2,650 2,776 0.04  Time Warner Cable LLC 4.500% due 15/09/2042 4,500% due 15/09/2042 1,200 943 0.01 7.768% due 15/12/2037 21,356 23,815 0.32 7.768% due 15/06/2039 1,700 1,688 0.02 7.7768% due 15/09/2025 7.7778 7.7788 due 15/09/2021 7.7778 7.7788 due 15/09/2021 7.7778 7.7788 due 15/09/2021 7.7778 7.7788 due 15/09/2021 7.7778 7.7788 due 0.1/12/2021 7.7778 7.7788 due 0.1/12/2021		1 400	1 215	0.02		21,000	21,285	0.29				
2.386% due 17/02/2026		1,400	1,215	0.02			2 776	0.04		1,351	1,577	0.02
2.700% due 10/08/2026 \$ 13,600 12,602 0.17 2.748% due 14/06/2024 £ 6,500 8,176 0.11 3.250% due 15/09/2025 € 4,000 4,367 0.06		€ 4,200	4,516	0.06		2,650	2,776	0.04		1 200	0/13	0.01
2.748% due 14/06/2024	2.700% due 10/08/2026	\$ 13,600	12,602	0.17		21.356	23,815	0.32		,		
3.230 /0 ddc 13/03/2023						,550	2,3.3		TransDigm, Inc.			
					8.000% due 15/04/2030	3,050	3,176	0.04	7.125% due 01/12/2031	7,375	7,738	0.10

	FAII PAR VALU 00S) (000S	E NET	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
U.S. Acute Care Solutions LLC			MUNICIPAL BONDS & NOTES				Citigroup Mortgage Loan Trust, Inc			
6.375% due 01/03/2026 \$ 1,2 U.S. Airways Pass-Through Trust	250 \$ 1,046	5 0.01	Massachusetts Port Authority Reve Series 2011	enue Bond	ds,		4.429% due 25/02/2034 \$ 7.198% due 25/09/2035	9 S 7	8 7	0.00
3.950% due 15/05/2027 1,8	320 1,74	0.02		425 \$	444	0.01	CitiMortgage Alternative Loan Trus	st 41	26	0.00
United Airlines Pass-Through Trust 2.700% due 01/11/2033 1,4	: 117 1,202	2 0.02	NON-AGENCY MORTGAGE-BACK	ED SECUI	RITIES		6.000% due 25/01/2037 6.000% due 25/06/2037	507		0.00
	52 1,878		Adjustable Rate Mortgage Trust 3.874% due 25/01/2036	59	55	0.00	Countrywide Alternative Loan Rese 6.000% due 25/05/2036			o.00
	683 624 765 71		4.611% due 25/02/2036	79		0.00	Countrywide Alternative Loan Trus	212 <b>t</b>	121	0.00
	367 1,22 <i>°</i> 781 1,626		American Home Mortgage Assets 1		1 264	0.02	1.575% due 25/02/2036	265		0.00
4.000% due 11/10/2027	512	0.01	5.850% due 25/09/2046 6.750% due 25/06/2037	1,409 97	1,264 83	0.02	4.326% due 25/05/2036 5.250% due 25/06/2035	157 217	137 166	0.00
4.150% due 11/10/2025 1,8 4.150% due 25/02/2033 2,8	311 1,803 291 269		American Home Mortgage Investm			0.00	5.500% due 25/02/2035 5.500% due 25/11/2035	826 1,689	766 977	0.01
5.875% due 15/04/2029 26,2			7.549% due 25/12/2035 Angel Oak Mortgage Trust	703	229	0.00	5.500% due 25/12/2035	505	321	0.01
Univision Communications, Inc. 6.625% due 01/06/2027 1,8	300 1,796	5 0.02	1.469% due 25/06/2065	161	151	0.00	5.500% due 25/05/2036 5.652% due 20/02/2047	306 152		0.00
Venture Global Calcasieu Pass LLC		0.02	Banc of America Alternative Loan T 6.000% due 25/06/2046	Frust 89	77	0.00	5.662% due 20/09/2046	109	110	0.00
•	900 8,864	0.12	6.000% due 25/07/2046	91		0.00	5.682% due 20/07/2046 5.750% due 25/01/2035	57 174	46 167	
<b>Venture Global LNG, Inc.</b> 8.125% due 01/06/2028 18,7	75 18,978	0.25	Banc of America Funding Trust 4.423% due 20/09/2047	76	64	0.00	5.750% due 25/07/2037 5.750% due 25/08/2037	339 322	196 281	0.00
8.375% due 01/06/2031 21,7 9.500% due 01/02/2029 3,3	725 21,746 880 3,579		4.817% due 20/09/2035	81	64	0.00	5.750% due 25/04/2047	3,938	3,465	0.05
Verizon Communications, Inc.	5,57	0.03	5.061% due 20/01/2047 5.750% due 25/03/2036	227 73		0.00	5.810% due 25/11/2036 5.820% due 25/08/2036	3 54	355 26	0.01
2.355% due 15/03/2032 26,8	300 22,300	0.30	5.892% due 20/04/2047 6.050% due 25/07/2037	240 226		0.00	5.830% due 25/11/2036 5.850% due 25/07/2046	28 32	32	0.00
VICI Properties LP 3.500% due 15/02/2025 3,2	200 3,120	0.04	6.270% due 25/05/2037	56		0.00	5.850% due 25/09/2046	179	166	0.00
	750 3,448 750 2,625		Banc of America Mortgage Trust 3.887% due 25/02/2036	2	2	0.00	5.892% due 20/03/2046 5.892% due 20/05/2046	77 1,298	62 1,095	0.00
4.300 % due 13/01/2028 2,4	30 2,02.	0.04	5.033% due 25/01/2035	25	24	0.00	5.950% due 25/12/2046	2,314	1,536	0.02
,	3,849	0.05	5.217% due 25/07/2035 6.000% due 25/10/2036	6 26		0.00	5.970% due 25/06/2035 5.970% due 25/04/2036	71 3,068	62 1,248	0.00
<b>Walgreens Boots Alliance, Inc.</b> 3.600% due 20/11/2025 f 5,8	350 7,120	0.10	BCAP LLC Trust 3.667% due 26/05/2037	4,110	3,667		5.990% due 25/07/2035 6.000% due 25/03/2035	55 4,194	47 1,968	
Wells Fargo & Co. 1.741% due 04/05/2030 € 5,8	300 5,833	3 0.08	5.910% due 25/05/2047 6.250% due 26/08/2036	174 1,925	164	0.00	6.000% due 25/02/2036 6.000% due 25/03/2036	140 337	71 153	
5.557% due 25/07/2034 \$ 5,0	000 5,093	3 0.07	6.770% due 25/09/2047	51		0.00	6.000% due 25/08/2036	150	87	0.00
Western Midstream Operating LP 5.250% due 01/02/2050 1,5	500 1,347	7 0.02	Bear Stearns Adjustable Rate Mort 3.648% due 25/05/2034	gage Trus		0.00	6.000% due 25/08/2036 6.000% due 25/01/2037	53 510	31 410	
WMG Acquisition Corp.			4.067% due 25/06/2047	89	80	0.00	6.000% due 25/02/2037 6.000% due 25/03/2037	1,988 491	811 188	0.01
	000 4,290 000 2,717		4.213% due 25/07/2036 4.329% due 25/03/2035	19 24		0.00	6.000% due 25/04/2037	1,459	697	0.01
Wynn Las Vegas LLC 5.250% due 15/05/2027	'00 682	2 0.01	4.635% due 25/02/2036 4.647% due 25/06/2035	31 1		0.00	6.000% due 25/05/2037 6.000% due 25/06/2037	196 203	97	
Wynn Resorts Finance LLC	002	0.01	4.892% due 25/01/2035	88 2		0.00	6.000% due 25/08/2037 6.000% due 25/02/2047	41 309	21 155	0.00
	100 8,882	2 0.12	4.924% due 25/01/2035 5.099% due 25/07/2034	16		0.00	6.090% due 25/08/2035 6.132% due 20/11/2035	76 264		0.00
<b>XPO, Inc.</b> 6.250% due 01/06/2028 5,0	5,069	0.07	5.566% due 25/10/2035 8.065% due 25/12/2046	23 54		0.00	6.250% due 25/12/2036	238	101	0.00
Zayo Group Holdings, Inc.	ICE C1	1 0 01	Bear Stearns ALT-A Trust	34		0.00	6.492% due 25/01/2036 6.500% due 25/08/2032	328 12		0.01
4.000% due 01/03/2027	65 <u>614</u> 1,197,934		4.027% due 25/05/2036 4.180% due 25/03/2036	349 278		0.00	6.500% due 25/09/2037	8,976	3,487	0.05
LOAN DARTICIDATIONS AND ACC			4.228% due 25/11/2036	235	130	0.00	6.500% due 25/11/2037  Countrywide Home Loan Mortgage	798 Pass-Th		0.01 <b>Frust</b>
LOAN PARTICIPATIONS AND ASS Avolon TLB Borrower (U.S.) LLC	OIGNIVIEN 13		4.235% due 25/08/2036 4.730% due 25/09/2035	245 61		0.00	3.701% due 20/10/2035	3	2	0.00
7.708% due 22/06/2028 28,3	362 28,424	0.38	5.790% due 25/01/2047 5.910% due 25/04/2036	124 69	101 61	0.00	3.862% due 25/09/2037 4.301% due 25/10/2035	19 212		0.00
<b>Carnival Corp.</b> 8.357% due 08/08/2027 3,7	'31 3,745	5 0.05	6.445% due 25/07/2035	8,500	7,735		4.377% due 25/03/2037 4.430% due 25/09/2047	43 4	36 3	0.00
CenturyLink, Inc.	3,74.	0.03	Bear Stearns Structured Products, I 4.805% due 26/01/2036	Inc. Trust 78	57	0.00	4.488% due 20/12/2035	19	17	0.00
7.720% due 15/03/2027 19,0		0.18	Chase Mortgage Finance Trust	70	31	0.00	5.116% due 20/11/2035 5.500% due 25/10/2034	71 327		0.00
Charter Communications Operatin 7.133% due 01/02/2027 48,2		0.65	4.114% due 25/03/2037 4.501% due 25/01/2036	44 188		0.00	5.500% due 25/09/2035	112	101	0.00
CommScope, Inc.			4.885% due 25/03/2037	188	179	0.00	5.500% due 25/10/2035 5.970% due 25/03/2036	47 87	69	0.00
8.720% due 06/04/2026  DirecTV Financing LLC	766 687	7 0.01	6.000% due 25/11/2036 6.000% due 25/02/2037	57 45		0.00	5.972% due 25/04/2046 6.000% due 25/05/2036	747 116		0.00
	40 6,15	0.08	6.000% due 25/03/2037	111	63	0.00	6.000% due 25/02/2037	431	302	0.01
	2 205 9,228	0.13	ChaseFlex Trust 6.070% due 25/07/2037 6.300% due 25/06/2036	138 53		0.00	6.000% due 25/03/2037 6.000% due 25/09/2037 6.010% due 25/04/2046	30 26 7,068	13	0.00 0.00 0.03
Level 3 Financing, Inc. 7.220% due 01/03/2027 17,9	778 17,182	0.23	Citicorp Mortgage Securities Trust 6.000% due 25/09/2037	21		0.00	6.150% due 25/03/2035 6.250% due 25/09/2036	44 618	39 249	0.00 0.01
Marriott Ownership Resorts, Inc. 7.206% due 29/08/2025	371 874	1 0.01	Citigroup Mortgage Loan Trust				6.500% due 25/11/2036  Credit Suisse First Boston Mortgage	158 • Securi		0.00
Standard Industries, Inc.			3.772% due 25/10/2046 3.826% due 25/09/2037	57 14		0.00	Credit Suisse First Boston Mortgage 4.631% due 25/06/2033	9	8	0.00
7.721% due 22/09/2028 11,7	65 11,20°		3.840% due 25/03/2037	2,474	2,129	0.03	6.000% due 25/01/2036 6.500% due 25/04/2033	192 0		0.00
	130,373	, 1.07	4.318% due 25/03/2034 4.523% due 25/09/2037	3 66	58	0.00	Credit Suisse Mortgage Capital Cer	tificates	;	
			4.783% due 25/09/2037 4.816% due 25/07/2046	129 156		0.00	3.913% due 28/04/2037 4.817% due 27/09/2035	153 1,352		0.00
			25,07,2010	.55		2.00		.,552	., 150	5.02

PAR DESCRIPTION (0005)	FAIR VALUE (000S)	NET	PA DESCRIPTION (000		FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Credit Suisse Mortgage Capital Mortgage-I	Backed '	Trust	5.057% due 25/11/2035 \$ 2	7 \$		0.00	Structured Adjustable Rate Mortga	age Loar	Trust	
6.000% due 25/07/2036 \$ 718 \$		0.01		1		0.00	4.021% due 25/11/2035 \$	21 \$		0.00
6.000% due 25/04/2037 165		0.00		15 9		0.00	4.213% due 25/09/2035	18		0.00
6.500% due 25/02/2022 616		0.00	6.144% due 25/04/2035 6.500% due 25/07/2036 23	-		0.00	4.471% due 25/10/2036	75		0.00
6.750% due 25/08/2036 610 7.000% due 25/08/2037 600	325	0.01	Lehman XS Trust		03	0.00	5.121% due 25/04/2035 5.159% due 25/09/2035	9 65		0.00
	312	0.01	5.830% due 25/12/2036 1,96	(a	1,886	0.03	5.448% due 25/11/2036	331		0.00
Credit Suisse Mortgage Capital Trust 3.618% due 25/10/2043 741	706	0.01	5.870% due 25/03/2047 3,89		3,500		5.790% due 25/10/2035	61		0.00
		0.01	•	3		0.00	5.910% due 25/06/2037	94		0.00
Deutsche ALT-A Securities Mortgage Loan 5.850% due 25/08/2047 89		0.00	5.950% due 25/09/2046	9	12	0.00	6.212% due 25/02/2035	141		0.00
			5.990% due 25/02/2046 18		163		7.299% due 25/10/2037	67	58	0.00
Deutsche ALT-A Securities, Inc. Mortgage L 5.970% due 25/02/2035 2,506	2,411		6.370% due 25/08/2047 38		322		Structured Asset Mortgage Investr			
Deutsche Mortgage & Asset Receiving Corp		0.05	7.170% due 25/10/2037 1,76	15	1,541	0.02	5.660% due 25/09/2047	374		0.01
4.006% due 27/11/2036 46		0.00	Luminent Mortgage Trust	Е	715	0.01	5.830% due 25/07/2046 5.830% due 25/09/2047	121 35		0.00
First Horizon Alternative Mortgage Securiti			5.870% due 25/10/2046 81		715	0.01	5.850% due 25/06/2036	46		0.00
5.856% due 25/06/2036 35		0.00	MASTR Adjustable Rate Mortgages Trus 5.386% due 21/11/2034 4	i 5	/13	0.00	5.890% due 25/04/2036	29		0.00
6.250% due 25/08/2037 62	26	0.00		3		0.00	5.890% due 25/05/2036	30		0.00
First Horizon Mortgage Pass-Through Trust			Merrill Lynch Alternative Note Asset Tru		_		6.070% due 25/08/2036	387		0.01
5.967% due 25/09/2035 270	254	0.01	5.690% due 25/03/2037 22		55	0.00	6.130% due 19/10/2034	23		0.00
GreenPoint Mortgage Funding Trust			Merrill Lynch Mortgage Investors Trust				6.170% due 19/03/2034	3		0.00
5.870% due 25/10/2046 387		0.01	3.853% due 25/03/2036 32	16	177	0.00	Structured Asset Securities Corp. N Pass-Through Certificates	lortgag	5	
6.010% due 25/04/2036 79	75	0.00	4.015% due 25/02/2036	9	8	0.00	7.323% due 25/06/2033	3	3	0.00
GSR Mortgage Loan Trust	4.2	0.00	4.347% due 25/05/2036 12		112		SunTrust Alternative Loan Trust	3	J	0.00
4.149% due 25/04/2035 15		0.00	5.598% due 25/11/2035 8			0.00	5.750% due 25/12/2035	247	210	0.00
4.285% due 25/03/2047 257 4.489% due 25/11/2035 40	164 39			1		0.00	Thornburg Mortgage Securities Tru			
4.630% due 25/01/2036 10	9					0.00	3.826% due 25/09/2037	10	9	0.00
5.750% due 25/02/2036 143		0.00	Merrill Lynch Mortgage-Backed Securitie 3.628% due 25/04/2037	es iri 7		0.00	Towd Point Mortgage Trust			
5.750% due 25/03/2036 35	31	0.00		,	17	0.00	2.750% due 25/06/2057	499	480	0.01
5.750% due 25/01/2037 92	56		Morgan Stanley Mortgage Loan Trust 4.487% due 25/09/2035	.7	49	0.00	Wachovia Mortgage Loan Trust LLO	2		
5.778% due 25/09/2035 11		0.00	4.521% due 25/05/2036 36		201		6.161% due 20/10/2035	33	31	0.00
5.778% due 25/09/2035 16 5.810% due 25/12/2034 4	3	0.00		2	35	0.00	WaMu Mortgage Pass-Through Ce	rtificates	Trust	
6.000% due 25/02/2036 350		0.00	5.790% due 25/01/2035 1			0.00	3.270% due 25/01/2037	12		0.00
6.500% due 25/09/2036 251		0.00	6.000% due 25/10/2037 1,11		609		3.315% due 25/05/2037	13		0.00
6.970% due 25/04/2032 24	20	0.00		9 3		0.00	3.325% due 25/04/2037 3.704% due 25/02/2037	9 27	7 22	0.00
HarborView Mortgage Loan Trust				)	J	0.00	3.769% due 25/07/2037	437		0.00
4.082% due 19/06/2036 161		0.00	Morgan Stanley Re-REMIC Trust 2.278% due 26/02/2037 9	17	25	0.00	3.864% due 25/03/2036	109		0.00
4.322% due 19/08/2036 39	30			9		0.00	3.918% due 25/12/2036	22		
4.725% due 19/08/2036 0	0		New Residential Mortgage Loan Trust		0,	0.00	3.927% due 25/04/2035	10		0.00
4.952% due 19/07/2035 2 5.950% due 19/06/2035 208	2 197		3.500% due 25/12/2057 1,48	4	1,420	0.02	3.972% due 25/10/2036	241		0.00
6.010% due 19/03/2035 19		0.00	Nomura Asset Acceptance Corp. Alterna				4.272% due 25/12/2036	8 110		0.00
6.090% due 19/11/2035 94	63			0		0.00	4.335% due 27/02/2034 4.397% due 25/12/2046	46		0.00
6.170% due 19/01/2035 202	178	0.00	Opteum Mortgage Acceptance Corp. As:	set-B	acked		4.469% due 25/09/2036	466		0.01
HomeBanc Mortgage Trust			Pass-Through Certificates				4.469% due 25/09/2036	23	20	0.00
5.970% due 25/03/2035 89		0.00	6.030% due 25/12/2035 26		243		4.485% due 25/08/2036	43		0.00
5.990% due 25/01/2036 88	83	0.00		32	88	0.00	4.745% due 25/02/2033	7		0.00
HSI Asset Securitization Corp. Trust	1 112	0.00	Prime Mortgage Trust	7	_	0.00	4.821% due 25/06/2033 4.853% due 25/05/2046	29 64		0.00
5.910% due 25/11/2035 1,174	1,113	0.02		7	б	0.00	4.926% due 25/12/2035	60		0.00
Impac Secured Assets Trust	21	0.00	RBSGC Structured Trust	11	60	0.00	5.822% due 25/07/2047	425		0.01
5.690% due 25/05/2037 39	31	0.00		1	00	0.00	6.012% due 25/08/2046	272		0.00
IndyMac Mortgage Loan Trust 3.088% due 25/06/2037 41	35	0.00	Residential Accredit Loans, Inc. Trust 4.129% due 25/02/2035 4	a	12	0.00	6.050% due 25/10/2045	24		0.00
3.326% due 25/07/2037 47	31		4.699% due 25/08/2035 91		837		6.110% due 25/01/2045	271		0.00
3.355% due 25/06/2036 109		0.00	5.500% due 25/08/2035 38		305		6.210% due 25/11/2034 6.212% due 25/11/2042	259 3		0.00
3.669% due 25/05/2037 142	113	0.00	5.500% due 25/03/2037 6	8	52	0.00	6.310% due 25/06/2044	237		0.00
3.674% due 25/08/2035 582		0.01	5.620% due 25/02/2047 71		260		6.412% due 25/04/2044	1	1	0.00
3.876% due 25/11/2035 26 4.259% due 25/12/2036 56		0.00	5.670% due 25/05/2037 30 5.750% due 25/01/2037 5		279		6.512% due 25/10/2046	17	15	0.00
4.259% due 25/12/2036 56 4.353% due 25/11/2035 445		0.00	5.770% due 25/01/2037 5 5.770% due 25/02/2037 22		201	0.00	Washington Mutual Mortgage Pass	s-Throug	h	
4.392% due 25/06/2035 141		0.00	5.850% due 25/08/2036 10		102		Certificates Trust	100	450	0.00
4.995% due 25/10/2034 223		0.00	5.850% due 25/09/2036 39		378		5.500% due 25/05/2035	196		0.00
5.830% due 25/07/2047 168		0.00	5.870% due 25/11/2036 13	8	94	0.00	5.500% due 25/07/2035 5.500% due 25/11/2035	395 112		0.01
5.870% due 25/06/2046 515		0.01	5.900% due 25/05/2046 58		497		5.790% due 25/02/2037	537		0.00
5.890% due 25/07/2036 5,130	4,981		6.000% due 25/09/2035 7			0.00	6.000% due 25/06/2037	453		0.01
5.950% due 25/07/2035 5 6.070% due 25/07/2035 130		0.00	6.000% due 25/06/2036 33 6.000% due 25/08/2036 77		259 629		Wells Fargo Alternative Loan Trust			
	104	0.00	6.250% due 25/03/2037 15		120		5.750% due 25/07/2037	49	41	0.00
JPMorgan Alternative Loan Trust 3.843% due 25/05/2036 160	20	0.00	6.500% due 25/07/2037 21		166		Wells Fargo Mortgage-Backed Sec	urities T	rust	
4.762% due 25/05/2037 177		0.00	6.500% due 25/09/2037 21		169		4.662% due 25/04/2036	7	7	0.00
5.790% due 25/10/2036 822		0.01	Residential Asset Securitization Trust				4.674% due 25/04/2036	136		0.00
5.843% due 26/05/2037 1,515		0.02	5.500% due 25/09/2035 8			0.00	5.924% due 25/11/2037	67 1 707		0.00
JPMorgan Mortgage Trust			5.500% due 25/12/2035 20			0.00	6.000% due 25/06/2037 6.355% due 25/12/2036	1,797 53	1,627 51	0.02
4.136% due 25/10/2036 248		0.00	6.500% due 25/04/2037 1,21		329	0.01	0.555 /0 duc 25/ 12/2050	JJ _	89,289	
4.354% due 25/06/2037 37		0.00	Residential Funding Mortgage Securities			0.00		_	03,203	1.20
4.354% due 25/06/2037 155		0.00	6.000% due 25/10/2036 10			0.00	U.S. GOVERNMENT AGENCIES			
4.424% due 25/08/2035 22 4.642% due 25/07/2035 9		0.00		57	48	0.00	Uniform Mortgage-Backed Security	ı		
4.852% due 25/10/2035 122		0.00	Sequoia Mortgage Trust 3.701% due 20/01/2047	4	2	0.00		y 5,067	15,164	0.20
			5.7 0 1.70 due 20/0 1/207/		2	5.00		,	.,	

# Schedule of Investments Diversified Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
Uniform Mortgage-Backed 5.000% due 01/01/2054 5.500% due 01/02/2054 6.000% due 01/02/2054 6.500% due 01/02/2054	\$ 185,800 \$ 205,600 209,900 309,650	183,843 206,532 213,139	2.47 2.78 2.86 4.27 <b>2.58</b>	SHORT-TERM INSTRUME ARGENTINA TREASURY BIL (34.368)% due 20/05/2024 (d)(e) ARS	LS 2,067	\$ 3	0.00	PIMCO Funds: Global Investors Series plc - US Short-Term Fund (g) PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating	34,226,990 \$	346,377	4.65
U.S. TREASURY OBLIGAT	IONS			10.900% due 04/01/2024 (d)(e) HUF 11,	991,000	34,634	0.47	NAV Fund (g)	8,884,015	88,526	1.19
U.S. Treasury Bonds				Total Short-Term Instruments		34,637	0.47		_	470,418	6.32
4.000% due 15/11/2042 Total United States	98,500 _	95,757 2,699,124	1.29 36.27	<b>Total Transferable Securities</b>		\$ 6,280,493	84.41	EXCHANGE-TRADED FUN	DS		
VENEZUELA				INVESTMENT FUNDS	SHARES			PIMCO ETFs plc - PIMCO US Dollar Short			
CORPORATE BONDS & NO	OTES			COLLECTIVE INVESTMENT	SCHEME	S		Maturity UCITS ETF (g)	2,698,640	269,108	3.62
<b>Petroleos de Venezuela S./</b> 6.000% due 16/05/2034	A. 8,400 _	966	0.01	PIMCO Funds: Global Investors				Total Investment Funds	<u>\$</u>	739,526	9.94
SOVEREIGN ISSUES				Series plc - PIMCO Asia High							
Venezuela Government Int 6.000% due 09/12/2020 ^ 7.000% due 31/03/2048 ^ 9.250% due 07/05/2038 ^ Total Venezuela	e <b>rnational Bo</b> 2,651 16,792 7,813	371 2,569 1,364 <b>4,304</b>	0.01 0.03 0.02 <b>0.06</b> 0.07	Yield Bond Fund (g) 3, PIMCO Funds: Global Investors Series plc - Asia Strategic Interest Bond	514,066	32,470	0.44				
				Fund (g)	329,154	3,045	0.04				

## REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date		rincipal Amount	Collateralised By		Collateral (Received)	Agı	purchase reements, t Value	Ag Pı	ourchase reement oceeds to be ceived <sup>(1)</sup>	% of Net Assets
BSN	4.980%	28/12/2023	03/01/2024	CAD	110,000	Canada Government International							
						Bond 1.500% due 01/12/2031	\$	(84,905)	\$	83,422	\$	83,512	1.12
CEW	4.960	27/12/2023	03/01/2024		200,000								
						3.500% due 02/06/2024		(155,333)		151,676		151,866	2.04
	4.980	11/12/2023	03/01/2024		1,000,000	Province of Ontario							
						2.800% - 3.650%		(574 200)					40.00
						due 02/06/2033 - 02/06/2048		(674,322)		758,380		761,518	10.20
						Province of Quebec							
						3.100% - 3.250% due		(127.000)					
DEU	5.480	02/01/2024	03/01/2024	\$	81,300	01/09/2032 - 01/12/2051		(127,655)					
DEO	3.400	02/01/2024	03/01/2024	Þ	01,300	U.S. Treasury Notes 1.750% due 31/01/2029		(83,024)		81,300		81,312	1.09
	5.510	02/01/2024	03/01/2024		100	U.S. Treasury Inflation Protected		(03,024)		01,300		01,312	1.09
	3.310	02/01/2024	03/01/2024		100	Securities 0.750% due 15/02/2042		(103)		100		100	0.00
FICC	2.600	29/12/2023	02/01/2024		42,525			(103)		100		100	0.00
	2.000	237 1272023	02/01/2021		.2,525	4.875% due 30/11/2025		(43,376)		42,525		42,534	0.57
	5.330	29/12/2023	02/01/2024		62,000			( / /		,		,	
					, , , , , ,	1.375% due 31/12/2028		(63,240)		62,000		62,000	0.83
IND	5.215	18/12/2023	03/01/2024	£	33,000	United Kingdom Inflation-Linked Gilt				•		,	
						3.750% due 22/10/2053		(43,772)		42,068		42,144	0.57
Total Repurch	ase Agreen	nents					\$	(1,275,730)	\$ 1	,221,471	\$ 1	,224,986	16.42
							_	( ) -				, ,	

<sup>(1)</sup> Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

<sup>\*</sup> A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond March Futures	Long	03/2024	156	\$ 355	0.01
Euro-Bobl March Futures	Short	03/2024	648	(4)	0.00
Euro-Bund 10-Year Bond March Futures	Long	03/2024	1,311	6,291	0.08
Euro-Schatz March Futures	Short	03/2024	4,548	(3,124)	(0.04)
J.S. Treasury 2-Year Note March Futures	Long	03/2024	3,590	6,821	0.09
J.S. Treasury 5-Year Note March Futures	Long	03/2024	5,643	12,633	0.17
J.S. Treasury 10-Year Note March Futures	Long	03/2024	4,100	15,578	0.21
J.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	2,350	27,868	0.38
Jnited Kingdom Long Ğilt March Futures	Long	03/2024	207	1,814	0.02
				\$ 68,232	0.92
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 68,232	0.92

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

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

				Unrealised	
Defendes Futitu	Fixed Deal Receive Rate	Maturity	Notional Amount <sup>(2)</sup>	Appreciation/	% of
Reference Entity		Date		(Depreciation)	Net Assets
AT&T, Inc.	1.000%	20/06/2024	\$ 18,200	\$ 49	0.00
AT&T, Inc.	1.000	20/06/2026	12,800	(110)	0.00
AT&T, Inc.	1.000	20/06/2028	4,400	69	0.00
Boeing Co.	1.000	20/12/2026	500	10	0.00
Boeing Co.	1.000	20/06/2027	1,200	17	0.00
Carnival Corp.	1.000	20/12/2028	6,200	778	0.01
Cellnex Telecom S.A.	5.000	20/12/2030	€ 12,400	734	0.01
Charter Communications, Inc.	5.000	20/12/2027	\$ 21,000	675	0.01
Ford Motor Credit Co. LLC	5.000	20/12/2024	600	1	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2025	1,300	27	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2026	800	36	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2027	6,900	248	0.00
General Electric Co.	1.000	20/06/2024	14,300	358	0.01
General Electric Co.	1.000	20/06/2026	35,000	330	0.00
General Electric Co.	1.000	20/12/2026	4,300	35	0.00
General Motors Co.	5.000	20/06/2026	4,200	(378)	(0.01)
Glencore Finance Europe Ltd.	5.000	20/12/2025	€ 20,900	(2,705)	(0.04)
Glencore Finance Europe Ltd.	5.000	20/12/2027	26,000	(3,048)	(0.04)
Marks & Spencer PLC	1.000	20/12/2024	18,600	1,082	0.02
Marks & Spencer PLC	1.000	20/12/2028	11,000	853	0.01
Rolls-Royce PLC	1.000	20/12/2024	40,600	252	0.00
T-Mobile USA, Inc.	5.000	20/06/2028	\$ 1,400	14	0.00
Volkswagen International Finance NV	1.000	20/12/2026	€ 5,200	(43)	0.00
Volkswagen International Finance NV	1.000	20/06/2027	8,300	341	0.01
				\$ (375)	(0.01)

#### CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-41 5-Year Index	5.000%	20/12/2028	\$ 569,844	\$ 29,055	0.40
CDX.IG-40 5-Year Index CDX.IG-41 5-Year Index	1.000 1.000	20/06/2028 20/12/2028	2,900 245,700	26 1,743	0.00 0.02
			_	\$ 30,824	0.42

#### **INTEREST RATE SWAPS**

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date		lotional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	0.500%	16/09/2025	£	21,100	\$ 1,978	0.03
Pay <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054		4,600	766	0.01
Receive(3)	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029		45,700	(3,329)	(0.04)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	¥	12,250,000	1,092	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	\$	1,200	55	0.00
Pay	3-Month CAD-Bank Bill	0.880	03/03/2024	CAD	273,400	(4,814)	(0.06)
Pay	3-Month CAD-Bank Bill	2.500	19/06/2029		91,700	(6,553)	(0.09)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025		80,700	1,089	0.01
Pay <sup>(3)</sup>	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD	103,000	1,515	0.02
Pay	6-Month EUR-EURIBOR	1.520	07/07/2027	€	127,500	(3,611)	(0.05)
Receive(3)	6-Month EUR-EURIBOR	2.750	20/03/2054		38,500	(350)	0.00
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034		83,700	92	0.00
						\$ (12,070)	(0.16)
Total Centr	ally Cleared Financial Derivative Instruments					\$ 18,379	0.25

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

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

							Unrealised		
Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date		Notional Imount <sup>(2)</sup>	Premiums Paid/(Received)	Appreciation/ (Depreciation)	Fair Value	% of Net Assets
ВОА	Brazil Government International Bond	1.000%	20/12/2028	\$	23,600	\$ (466)	\$ 143	\$ (323)	(0.01)
BPS	South Africa Government International Bond Brazil Government International Bond	1.000 1.000	20/06/2028 20/12/2028		22,000 23,700	(1,915) (458)	1,155 134	(760) (324)	(0.01) (0.01)
BRC	Indonesia Government International Bond Intrum AB	1.000 5.000	20/06/2031 20/12/2024	€	61,600 1,200	(2,646) 113	2,486 (123)	(160) (10)	0.00 0.00
DUB	Eskom Holdings SOC Ltd.	4.650	30/06/2029	\$	5,000	0	434	434	0.01
GST	ADLER Real Estate AG Intrum AB	5.000 5.000	20/12/2026 20/12/2024	€	7,400 19.600	(46) 1,957	(1,407) (2,124)	(1,453) (167)	(0.02) 0.00
JPM	Intrum AB	5.000	20/12/2024		1,000	92	(101)	(9)	0.00
MYC	Intrum AB South Africa Government International Bond	5.000 1.000	20/12/2024 20/06/2028	\$	3,300 22,400	350 (1,302)	(378) 528	(28) (774)	0.00 (0.01)
MYI	Intrum AB South Africa Government International Bond	5.000 1.000	20/12/2024 20/06/2028	€ \$	12,600 26.700	604 (1,555)	(711) 633	(107) (922)	0.00 (0.01)
				·	.,	\$ (5,272)	\$ 669	\$ (4,603)	(0.06)

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

#### FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 2,316	\$ 1,533	\$ 0	\$ (47)	\$ (47)	0.00
BOA	01/2024	CAD 4,322	3,191	0	(87)	(87)	0.00
	01/2024	£ 15,291	19,390	0	(103)	(103)	0.00
	01/2024	¥ 234,997	1,592	0	(76)	(76)	0.00
	01/2024	PEN 63,643	17,151	0	(28)	(28)	0.00
	02/2024	\$ 220	CNY 1,558	0	0	0	0.00
DDC	03/2024	INR 6,822	\$ 82	0	0 (24 222)	(24.020)	0.00
BPS	01/2024	CAD 1,049,447	774,869	0	(21,028)	(21,028)	(0.28)
	01/2024	€ 1,572,882	1,730,859 40,921	0	(7,026)	(7,026) (206)	(0.10) 0.00
	01/2024 01/2024	£ 32,260 HUF 4,952,122	14,094	0	(206) (216)	(206)	0.00
	01/2024	PEN 4,952,122	14,094	0	(216)	(216)	0.00
	01/2024	\$ 1,086	AUD 1,597	3	0	3	0.00
	01/2024	14,007	CAD 18,582	87	0	87	0.00
	01/2024	7,542	€ 6,843	40	(21)	19	0.00
	01/2024	7,342	HUF 1.882	0	0	0	0.00
	01/2024	1,104	ZAR 20,474	14	Ő	14	0.00
	02/2024	391	CNY 2,778	1	Ö	1	0.00
	03/2024	CNH 43	\$ 6	Ö	Ö	Ö	0.00
	03/2024	INR 23.695	283	0	0	0	0.00
BRC	01/2024	CAD 8,484	6,346	0	(89)	(89)	0.00
	01/2024	£ 497	631	0	(2)	(2)	0.00
	01/2024	\$ 6,834	CAD 9,283	207	0	207	0.00
	01/2024	1,888	€ 1,727	20	0	20	0.00
	01/2024	761	PLN 3,326	85	0	85	0.00
	04/2024	7,095	TRY 229,806	0	(97)	(97)	0.00
CBK	01/2024	CAD 358	\$ 264	0	(8)	(8)	0.00
	01/2024	£ 2,450	3,080	0	(43)	(43)	0.00
	01/2024	HUF 1,010,007	2,883	0	(35)	(35)	0.00
	01/2024	NOK 1,680	157	0	(8)	(8)	0.00
	01/2024	TRY 89	3	0	0	0	0.00
	01/2024	\$ 1,017	AUD 1,513	15	0	15	0.00
	01/2024 01/2024	1,133 3,266	CAD 1,533 € 3,023	29 74	0	29 74	0.00 0.00
DUB	01/2024	CAD 200,190	\$ 150,899	0	(924)	(924)	(0.01)
GLM	01/2024	11,430	8.411	0	(258)	(258)	(0.01)
GLIVI	01/2024	£ 38,015	48,546	89	(4)	85	0.00
	01/2024	MXN 73,023	4.163	0	(130)	(130)	0.00
	02/2024	TRY 92	3	Ŏ	(130)	0	0.00
JPM	01/2024	HUF 5,364,791	15,274	Ŏ	(229)	(229)	0.00
	03/2024	INR 7,102	85	0	0	0	0.00
	03/2024	SGD 477	359	Ö	(3)	(3)	0.00
MBC	01/2024	AUD 1,574	1,044	0	(31)	(31)	0.00
	01/2024	CAD 651	481	0	(13)	(13)	0.00
	01/2024	HUF 205,761	585	0	(10)	(10)	0.00
	01/2024	\$ 47,273	€ 43,376	654	0	654	0.01
MYI	01/2024	AUD 11	\$ 8	0	0	0	0.00
	01/2024	CAD 114,090	86,255	0	(270)	(270)	(0.01)

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	£ 88	\$ 112	\$ 0	\$ 0	\$ 0	0.00
	01/2024	HUF 418,814	1,190	0	(20)	(20)	0.00
	01/2024	¥ 89,277	606	0	(28)	(28)	0.00
	01/2024	MXN 1,200	71	0	0	0	0.00
	01/2024	SGD 959	727	0	0	0	0.00
	01/2024	\$ 2	AUD 3	0	0	0	0.00
	01/2024	2,009	€ 1,824	9	(3)	6	0.00
	01/2024	3,695	£ 2,894	0	(6)	(6)	0.00
	02/2024	230	CNY 1,627	0	0	0	0.00
RBC	04/2024	MXN 106	\$ 6	0	0	0	0.00
SCX	01/2024	CAD 863	636	0	(19)	(19)	0.00
	01/2024	\$ 1,761	CAD 2,324	2	0	2	0.00
	03/2024	INR 15,462	\$ 185	0	0	0	0.00
TOR	01/2024	¥ 146,800	1,001	0	(41)	(41)	0.00
	01/2024	MXN 78	4	0	0	0	0.00
UAG	01/2024	AUD 878	583	0	(17)	(17)	0.00
	01/2024	£ 173,965	220,151	0	(1,627)	(1,627)	(0.02)
	01/2024	SEK 2,168	210	0	(5)	(5)	0.00
				\$ 1,329	\$ (32,765)	\$ (31,436)	(0.42)

#### HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the M Retail AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered		rency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	14,485	AUD	21,845	\$ 424	\$ 0	\$ 424	0.01
BOA	01/2024		1,006		1,520	32	0	32	0.00
BPS	01/2024	AUD	368	\$	246	0	(5)	(5)	0.00
	01/2024	\$	147	AUD	219	2	0	2	0.00
BRC	01/2024	AUD	22	\$	15	0	(1)	(1)	0.00
CBK	01/2024		6		4	0	0	0	0.00
	01/2024	\$	32	AUD	48	1	0	1	0.00
GLM	01/2024	AUD	5	\$	4	0	0	0	0.00
MBC	01/2024		19		13	0	0	0	0.00
	01/2024	\$	5,626	AUD	8,486	166	0	166	0.00
RYL	01/2024		24		36	0	0	0	0.00
UAG	01/2024		6,978		10,517	200	0	200	0.00
						\$ 825	\$ (6)	\$ 819	0.01

As at 31 December 2023, the Institutional CAD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CAD 430	\$ 316	\$ 0	\$ (10)	\$ (10)	0.00
BRC	01/2024	\$ 98,124	CAD 133,436	3,082	0	3,082	0.04
CBK	01/2024	CAD 157	\$ 118	0	(1)	(1)	0.00
GLM	01/2024	200	147	0	(4)	(4)	0.00
	01/2024	\$ 109,098	CAD 148,259	3,351	0	3,351	0.04
MBC	01/2024	14,943	20,222	395	0	395	0.01
MYI	01/2024	11,947	15,753	0	0	0	0.00
UAG	01/2024	109,717	148,825	3,161	0	3,161	0.04
				\$ 9,989	\$ (15)	\$ 9,974	0.13

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, E Class CHF (Hedged) Accumulation, W Class CHF (Hedged) Accumulation and W Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF	13	\$	16	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$	175	CHF	151	4	0	4	0.00
BRC	01/2024	CHF	25	\$	29	0	(1)	(1)	0.00
	01/2024	\$	1,283	CHF	1,119	47	0	47	0.00
CBK	01/2024	CHF	43	\$	50	0	(1)	(1)	0.00
	01/2024	\$	8,717	CHF	7,595	311	0	311	0.00
GLM	01/2024	CHF	151	\$	173	0	(7)	(7)	0.00
	01/2024	\$	9,797	CHF	8,585	408	0	408	0.01
MYI	01/2024	CHF	136	\$	156	0	(6)	(6)	0.00
	01/2024	\$	9,729	CHF	8,493	367	0	367	0.00
SCX	01/2024	CHF	38	\$	45	0	0	0	0.00
						\$ 1,137	\$ (15)	\$ 1,122	0.01

## Schedule of Investments Diversified Income Fund (Cont.)

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, T Class EUR (Hedged) Income, W Class EUR (Hedged) Accumulation and W Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currence be Deliv			rrency to Received	Unrea Appre	lised ciation	Unrea (Deprec		Аррі	reciation/ reciation)	% Net A	
BPS	01/2024	€ 5	6,744	\$	61,407	\$	2	\$ (1,	293)	\$	(1,291)	(0.	02)
	01/2024	\$ 99	97,328	€	906,033		3,751		0		3,751	0.	05
BRC	01/2024	99	95,833		905,484		4,640		0		4,640	0.	06
CBK	01/2024	€ 1	16,591	\$	18,239		17	(	109)		(92)	0.	00
MBC	01/2024		1,826		1,980		0		(38)		(38)	0.	00
	01/2024	\$ 88	31,967	€	806,608		9,256		0		9,256	0.	13
SCX	01/2024	12	29,008		118,226		1,620		0		1,620	0.	02
						\$ 1	9,286	\$ (1,	440)	\$	17,846	0.	24

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Administrative GBP (Hedged) Income, W Class GBP (Hedged) Accumulation and W Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rrency to Delivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£	7	\$	9	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$	59,359	£	46,849	366	0	366	0.00
BPS	01/2024	£	195	\$	246	0	(3)	(3)	0.00
	01/2024	\$	268,768	£	212,698	2,388	0	2,388	0.03
BRC	01/2024		974		770	8	0	8	0.00
CBK	01/2024	£	20,260	\$	25,648	0	(181)	(181)	0.00
	01/2024	\$	545	£	433	7	0	7	0.00
GLM	01/2024	£	15	\$	19	0	0	0	0.00
MBC	01/2024		2,961		3,770	0	(5)	(5)	0.00
	01/2024	\$	976	£	774	11	0	11	0.00
MYI	01/2024	£	54	\$	67	0	(1)	(1)	0.00
	01/2024	\$	86	£	67	0	0	0	0.00
SCX	01/2024		333,799		263,898	2,629	0	2,629	0.04
SSB	01/2024	£	76	\$	96	0	(1)	(1)	0.00
UAG	01/2024		10		12	0	0	0	0.00
	01/2024	\$	333,775	£	263,735	2,445	0	2,445	0.03
						\$ 7,854	\$ (191)	\$ 7,663	0.10

As at 31 December 2023, the Administrative JPY (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 393	¥ 57,969	\$ 19	\$ 0	\$ 19	0.00
BPS	01/2024	849	124,592	35	0	35	0.00
GLM	01/2024	654	96,198	28	0	28	0.00
MYI	01/2024	519	76,469	24	0	24	0.00
				\$ 106	\$ 0	\$ 106	0.00

As at 31 December 2023, the Institutional MXN (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	02/2024	\$ 71	MXN 1,200	\$ 0	\$ 0	\$ 0	0.00
BPS	01/2024	MXN 131,113	\$ 7,732	0	(8)	(8)	0.00
	02/2024	\$ 7,697	MXN 131,113	9	0	9	0.00
BRC	01/2024	224	3,871	5	0	5	0.00
CBK	01/2024	MXN 131,113	\$ 7,736	0	(4)	(4)	0.00
	01/2024	\$ 239	MXN 4,201	9	0	9	0.00
	02/2024	7,701	131,113	5	0	5	0.00
GLM	01/2024	MXN 61,150	\$ 3,540	0	(70)	(70)	0.00
MBC	01/2024	6,600	386	0	(4)	(4)	0.00
	01/2024	\$ 9,286	MXN 159,781	146	0	146	0.00
MYI	01/2024	MXN 20,955	\$ 1,233	0	(4)	(4)	0.00
	01/2024	\$ 8,248	MXN 142,218	147	0	147	0.00
RBC	01/2024	974	16,893	23	0	23	0.00
SCX	01/2024	MXN 131,113	\$ 7,734	0	(6)	(6)	0.00
	01/2024	\$ 8,996	MXN 155,081	158	0	158	0.01
	02/2024	7,699	131,113	7	0	7	0.00
				\$ 509	\$ (96)	\$ 413	0.01

Mak Hanas Basal

As at 31 December 2023, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 4,917	SEK 51,286	\$ 173	\$ 0	\$ 173	0.01
CBK	01/2024	708	7,390	26	0	26	0.00
GLM	01/2024	274	2,782	2	0	2	0.00
SCX	01/2024	5,413	56,221	167	0	167	0.00
UAG	01/2024	5,468	56,437	133	0	133	0.00
				\$ 501	\$ 0	\$ 501	0.01

As at 31 December 2023, the Institutional SGD (Hedged) Income, Administrative SGD (Hedged) Income, E Class SGD (Hedged) Income and W Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 17,707	SGD 23,614	\$ 199	\$ 0	\$ 199	0.00
BOA	01/2024	21,213	28,300	248	0	248	0.01
GLM	01/2024	SGD 1,240	\$ 925	0	(15)	(15)	0.00
	01/2024	\$ 325	SGD 433	4	0	4	0.00
JPM	01/2024	4,924	6,568	56	0	56	0.00
MBC	01/2024	SGD 85	\$ 64	0	(1)	(1)	0.00
	01/2024	\$ 2,040	SGD 2,729	29	, O	29	0.00
	02/2024	705	930	2	(1)	1	0.00
MYI	01/2024	19,516	26,034	225	0	225	0.00
	02/2024	SGD 299	\$ 227	0	0	0	0.00
UAG	01/2024	\$ 128	SGD 171	1	0	1	0.00
				\$ 764	\$ (17)	\$ 747	0.01
Total OTC Financial Der	ivative Instruments					\$ 3,152	0.04
Total Investments						\$ 8,331,253	111.98
Other Current Assets &	Liabilities					\$ (891,455)	(11.98)
Net Assets						\$ 7,439,798	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Contingent convertible security.
- (i) Restricted Securities (31 December 2022: 0.18%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Altice France S.A. 11.500% due 01/02/2027	20/12/2023	\$ 5,184	\$ 5,420	0.07
Citigroup, Inc. 2.572% due 03/06/2031	26/05/2020	6,900	5,898	0.08
Constellation Oil Services Holding S.A. 'B'	10/06/2022	92	91	0.00
Corestate Capital Holding S.A.	22/08/2023	0	0	0.00
Deutsche Bank AG 3.729% due 14/01/2032	12/08/2022 - 16/08/2022	2,348	2,432	0.03
DrillCo Holding Lux S.A.	08/06/2023	8,869	11,011	0.15
General Motors Co. 6.800% due 01/10/2027	07/05/2020	699	743	0.01
Intelsat Emergence S.A.	24/02/2020 - 29/10/2021	16,083	5,257	0.07
		\$ 40.175	\$ 30.852	0.41

<sup>(</sup>j) Securities with an aggregate fair value of \$51,497 (31 December 2022: \$6,805) and cash of \$35,459 (31 December 2022: \$4,245) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$2,346 (31 December 2022: \$277) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of \$146,278 (31 December 2022: \$268,487) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$29,812 (31 December 2022: \$9,202) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

## Schedule of Investments Diversified Income Fund (Cont.)

#### Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 6,229,045	\$ 51,448	\$ 6,280,493
Investment Funds	470,418	269,108	0	739,526
Repurchase Agreements	0	1,221,471	0	1,221,471
Financial Derivative Instruments(3)	5,332	83,997	434	89,763
Totals	\$ 475,750	\$ 7,803,621	\$ 51,882	\$ 8,331,253

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 6,595,189	\$ 25,428	\$ 6,620,617
Investment Funds	609,289	267,341	0	876,630
Repurchase Agreements	0	1,746,323	0	1,746,323
Financial Derivative Instruments <sup>(3)</sup>	69	(18,207)	0	(18,138)
Totals	\$ 609,358	\$ 8,590,646	\$ 25,428	\$ 9,225,432

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	2.000%	28/09/2023	TBD <sup>(1)</sup>	€ (1,134)	\$ (1,261)	(0.02)
BRC	0.500	20/09/2023	TBD <sup>(1)</sup>	(14,151)	(15,723)	(0.21)
	3.250	20/09/2023	TBD <sup>(1)</sup>	(3,218)	(3,576)	(0.05)
	3.250	30/11/2023	TBD <sup>(1)</sup>	(2,611)	(2,893)	(0.04)
	3.550	20/09/2023	TBD <sup>(1)</sup>	(663)	(737)	(0.01)
JML	(1.000)	14/11/2023	TBD <sup>(1)</sup>	(436)	(481)	(0.01)
	0.500	06/07/2023	TBD <sup>(1)</sup>	(3,575)	(3,982)	(0.05)
	0.500	30/10/2023	TBD <sup>(1)</sup>	(1,291)	(1,428)	(0.02)
	3.000	08/06/2023	TBD <sup>(1)</sup>	(2,124)	(2,380)	(0.03)
	3.000	12/06/2023	TBD <sup>(1)</sup>	(1,273)	(1,426)	(0.02)
	3.000	29/11/2023	TBD <sup>(1)</sup>	(4,222)	(4,674)	(0.06)
MYI	0.500	02/08/2023	TBD <sup>(1)</sup>	(8,240)	(9,162)	(0.12)
	0.500	07/08/2023	TBD <sup>(1)</sup>	(1,757)	(1,953)	(0.03)
Total Reverse Repurchase Agreements					\$ (49,676)	(0.67)

<sup>(1)</sup> Open maturity reverse repurchase agreement.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
AZD	\$ 576	\$ (650)	\$ (74)	\$ 58	\$ 0	\$ 58
BOA	(539)	420	(119)	941	(920)	21
BPS	(23,811)	26,170	2,359	650	(800)	(150)
BRC	7,734	(12,990)	(5,256)	(2,633)	2,650	17
CBK	104	0	104	(1,931)	1,730	(201)
DUB	(490)	280	(210)	N/A	N/A	N/A
FBF	N/A	N/A	N/A	(104)	260	156
GLM	3,394	(3,020)	374	233	(250)	(17)
GST	(1,620)	1,522	(98)	(2,878)	2,952	74
JPM	(185)	0	(185)	2,534	(3,820)	(1,286)
MBC	10,556	(15,430)	(4,874)	27,060	(25, 160)	1,900
MYC	(802)	790	(12)	(152)	260	108
MYI	(595)	630	35	(196)	260	64
RBC	23	0	23	(385)	430	45
SCX	4,558	(5,960)	(1,402)	561	(330)	231
SSB	(1)	0	(1)	N/A	N/A	N/A
TOR	(41)	0	(41)	(772)	660	(112)
UAG	4,291	(3,950)	341	302	0	302

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	53.89	48.23
Transferable securities dealt in on another regulated market*	30.36	25.74
Other transferable securities	0.16	1.67
Investment funds	9.94	10.02
Repurchase agreements	16.42	19.95
Financial derivative instruments dealt in on a regulated market	0.92	(0.32)
Centrally cleared financial derivative instruments	0.25	(0.15)
OTC financial derivative instruments	0.04	0.27
Reverse repurchase agreements	(0.67)	(80.0)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Albania	0.24	0.18
Angola	0.20	N/A
Argentina	0.69	0.52
Australia	0.12	0.07
Belarus	N/A	0.03
Bermuda	1.14	0.72
Brazil	0.07	0.72
Canada	0.67	0.29
Cayman Islands	2.20	2.14
Chile	0.09	0.08
China	0.01	0.03
Colombia	0.78	0.42
Costa Rica	0.07	N/A
Cyprus	0.11	0.17
Denmark	0.19	0.14
Dominican Republic	0.52	0.38
Ecuador	0.39	0.25
Egypt	0.56	0.56
Finland	0.06	0.08
France	2.38	3.16
Germany	2.31	3.24
Ghana	0.17	0.06
Guatemala	0.21	N/A
Guernsey, Channel Islands	0.23	0.54
Hong Kong	0.08	0.98
Hungary	0.42	N/A
India	N/A	0.02
Indonesia	1.04	0.60
International	0.12	N/A
Ireland	6.81	
		6.34
Israel	0.09	0.11
Italy	3.37	3.95
Ivory Coast	0.17	0.12
Japan	0.30	0.92
Jersey, Channel Islands	1.16	1.02
Jordan	0.05	N/A
Kazakhstan	0.14	N/A
Luxembourg	2.73	3.92
Macedonia	0.10	0.08
Mauritius	N/A	0.08
Mexico	2.20	1.79
Multinational	0.18	0.33
Netherlands	2.79	3.82
Nigeria	0.48	0.41
Oman	0.30	0.31
Panama	0.38	0.25
Peru	0.51	N/A
Philippines	0.03	N/A
Portugal	0.18	0.14
Qatar	N/A	0.12
Romania	0.69	0.07
Russia	0.10	0.29
Saudi Arabia	0.86	N/A
Senegal	0.04	N/A
Serbia	0.23	0.07
Singapore	0.23	0.07
Slovenia	0.16	0.15
South Africa	0.36	0.09
Spain	0.64	0.97
Sri Lanka	0.15	0.08
Sweden	0.46	0.37
Switzerland	0.36	1.22
Turkey	0.94	0.70
Ukraine	0.31	0.22
United Arab Emirates	0.15	0.13

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
United Kingdom	4.88	7.14
United States	36.27	22.65
Venezuela	0.07	0.03
Virgin Islands (British)	N/A	0.06
Short-Term Instruments	0.47	2.87
Investment Funds	9.94	10.02
Repurchase Agreements	16.42	19.95
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.92	(0.32)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.01)	(0.12)
Credit Default Swaps on Credit Indices — Sell Protection	0.42	0.18
Interest Rate Swaps	(0.16)	(0.21)
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.06)	(0.02)
Forward Foreign Currency Contracts	(0.42)	(0.76)
Hedged Forward Foreign Currency Contracts	0.52	1.05
Other Current Assets & Liabilities	(11.98)	(5.41)
Net Assets	100.00	100.00

## APPOINT SUPPRINCE SUPP	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SOUTHER   SOUTH   SO	TRANSFERABLE SECURITIES					¢ 2 000 ¢	2.002	0.40	EGYPT			
Substitution   Solids   All Composition   All												
## Agraph of Concentered Informational Bond   544   611   102   10	SOVEREIGN ISSUES					000	720	0.10			. 027	0.22
\$1.000   \$1.000   \$2.			446	0.11		1,100	40	0.01				
Total Alegories										, -/		
11.290% due 1004/2025 \   1,000   40   0.01									57.	_	,	
17.00% out 17.11/2025		_										
Appendix Government Intermatical Board   2009   2	ARGENTINA					1,000			CORPORATE BONDS & NOTES			
3.550% do 1001/20025   1.250   2.355   6.2   8.75% do 1005/20025   7.00   8.0   0.10   0.00   8.0   0.10   0.00   0.25% do 1001/20025   0.25% do 1001/2002	SOVEREIGN ISSUES					400	14	0.00				
Monta only						400	206	0.10				
A						400	290	0.10		100	01	0.02
129.1296 dat 12040/205 (a) ASS 610		1,232	427	0.10		700	680	0.16		\$ 600	595	0.14
Solvey Agric Decorate BONDS & NOTES   Solvey Agric Decorate BONDS &		ARS 610	1	0.00	5.375% due 04/12/2029	500	442	0.11	Total Finland	_	837	0.20
Seagast ND Components BONDS & NOTES   Seagast ND Components of the Property	Total Argentina		2,963	0.72						_		
\$4,25% do:						900	755	0.18				
Section   Sect						225	201	0.07	CORPORATE BONDS & NOTES			
Santos Finance Ltd. 6CORPORATE BONDS & NOTES  BERMUDA  CORPORATE BONDS & NOTES  CORPORATE BONDS & NOTES  CORPORATE BONDS & NOTES  AND CORPORATE BONDS & NOTES  CORPORATE BONDS & NOTES  CORPORATE BONDS & NOTES  AND CORPORATE BONDS & NOTES  CORPORAT	CORPORATE BONDS & NOTES											
## SAMPS due 1909/2035   \$ 9.00   \$ 9.0		£ 500	F24	0.43		.50	520	27.3				
Semant   S	o.8/5% due 19/09/2033	\$ 500 _	531	0.13		300	216	0.05				
CORPORATE BONDS & NOTES   C.5096 due 2009/2026   538   46   0.02   1909/80278   2,200   2,490   0.02   2,290   2,590   0.02   2,590   0.02   1,002   0.02   1,002   0.02   1,002   0.02   2,290   0.02   1,002   0.02   1,002   0.02   1,002   0.02   1,002   0.02   1,002   0.02   0.02   1,002   0.	BERMUDA											
Aircastel teld. 2.559% due 2601/2028 1,100 982 0.24 6,595% due 3009/2029 1,749 97 0.02 1,255% due 15.002/2028 5,00 1,000 98.02 1,20 1,000 98.02 1,000	CORPORATE BONDS & NOTES											
2.859% due 1010/2028 1,100 982 0,24 6.759% due 1009/2029 1,749 9 0.02 100 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Aircastle Ltd.									2,800	2,490	0.60
7.250% doi: 10.002/02/28		1,100	982	0.24						000	1 007	0.24
Note   Component	5.250% due 11/08/2025	1,250	1,233	0.30						900	1,007	0.24
Marcon   M		F00	F20	0.10		821	32	0.01		€ 200	215	0.05
8.375% due 3004/2030 300 0.77   Total Cayman Islands		500	530	0.13		£ 200	200	0.07				
Total Cayman Islands		300	308	0.07	0.004% due 28/07/2038	I 300 _			2.375% due 25/05/2026	600	643	0.16
Control   Cont		_			Total Couman Islands	_				4.000		
CHINA CORPORATE BONDS & NOTES  Odebrecht 0il & Gas Finance Ltd.  O00% due 29/01/20/4 (d)(f)  2,332 80 0.02  7,500% due 10/02/024 ^ 2,10  Total China  CERMANY  CORPORATE BONDS & NOTES  Air Canada Pass-Through Trust 5,250% due 01/10/2030 436 428 0.11  SCOMBRIGHE BONDS & NOTES  Air Canada Pass-Through Trust 5,250% due 01/10/2030 700 669 0.16  SOVEREIGN ISSUES  Colombia Government International Bond 4,275% due 150/2020 1,000 438 0.11  Total Colombia  A575% due 150/2020 1,000 438 0.11  Total Colombia  SOVEREIGN ISSUES  COSTA RICA  COSTA RICA  SOVEREIGN ISSUES  COSTA RICA  COSTA RICA  COSTA RICA  COSTA RICA  SOVEREIGN ISSUES  CORPORATE BONDS & NOTES  CORPORATE BONDS &			-,		Total Cayman Islands	_	12,700	3.08		1,800	1,/40	0.42
CORPORATE BONDS & NOTES   CORPORATE BONDS					CHINA					400	377	0.09
Odebrecht Oil & Gas Finance Ltd. 0.000% due 29/01/2024 (d)(f)	CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES					400		
CANADA CANADA CANADA CANADA CANADA CANADA CANADA CANADA CANADA CORPORATE BONDS & NOTES  Air Canada Pass-Through Trust 5.250% due 01/10/2030  436  428  0.11  COLOMBIA SOVEREIGN ISSUES  COSTA RICA COSTA R			00	0.00	Yango Justice International Ltd				Total Trained	-	5/121	
CORPORATE BONDS & NOTES  Air Canada Pass-Through Trust 5,250% due 01/10/2030  436  438  Air Canada Pass-Through Trust 5,250% due 10/10/2030  436  437  438  August & Lufilmited Liability Co. 4,375% due 15/01/2028  500  510  520% due 15/01/2028  500  510  520% due 15/01/2028  500  520% due 15/01/2028  500  520% due 15/03/2029  520% due 16/01/2028  520% due 16/01/2038  520% due 16/01/20	0.000% due 29/01/2024 (d)(t)	2,332 _	80	0.02	7.500% due 15/04/2024 ^	\$ 2,600			GERMANY			
Total China	CANADA								CORPORATE BONDS & NOTES			
Air Canada Pass-Through Trust 5,259% due 01/10/2030 436 428 0.11  SCOUNDITION 10/10/2030 436 428 0.11  SOVEREIGN ISSUES  Cloimbia Government International Bond 4,375% due 15/03/2029 1,000 438 0.11  SOVEREIGN ISSUES  Cloimbia Government International Bond 4,500% due 15/03/2029 1,000 438 0.11  SOVEREIGN ISSUES  Cloimbia Government International Bond 4,500% due 15/03/2029 1,000 438 0.11  SOVEREIGN ISSUES  Cloimbia Government International Bond 4,500% due 15/03/2029 1,000 438 0.11  Total Colombia Government International Bond 4,500% due 15/03/2029 1,000 4,500 4	CORPORATE BONDS & NOTES					1,900 _						
S.259% due 01/10/2030	Air Canada Pass-Through Trust				Total China	_	44	0.01			,	
South   Sout	5.250% due 01/10/2030	436	428	0.11	COLOMBIA							
Colombia Government International Bond 4.500% due 10/10/2028   3.00   317   0.08   4.500% due 15/06/2029   1,000   940   0.23   2.590% due 16/01/2027   2,400   2,454   0.59   8.375% due 01/10/2028   € 2,000   2,112   0.51   5.000% due 15/06/2045   3,300   2,572   0.62   8.000% due 15/06/2045   3,300   2,572   0.62   3.000% due 29/03/2028   € 2,000   2,112   0.51   7,063   1.71   7,006   1.71   1.70					SOVEREIGN ISSUES						1,033	0.41
Bausch & Lomb Escrow Corp. 8,37% due 101/02/028 300 317 0.08 4.500% due 15/03/2029 1,000 940 0.23 5.00% due 25/05/2027 1,200 1,265 0.31 0.2750% due 29/03/2028 € 2,000 2,112 0.51 Total Colombia 3,350 2,572 0.62 2,906 2,903/2028 \$ 400 427 0.10 Total Colombia 3,350 0.257 0.62 2,906 2,903/2028 \$ 400 427 0.10 COSTA RICA 9.250% due 01/12/2028 \$ 400 427 0.10 COSTA RICA 5.00% due 15/05/2028 5.00% due 13/11/2054 300 326 0.08 COSTA RICA 5.00% due 13/11/2054 300 326 0.08 COSTA RICA 5.00% due 29/03/2030 \$ 496 458 0.11 0.06 G.640% due 24/04/2031 988 988 0.24 0.24 0.00% due 31/05/2028 € 800 920 0.22 0.22 0.24 0.25 0.26 0.24 0.00% due 31/05/2028 € 800 920 0.22 0.25 0.24 0.00 1.7750% due 11/03/2061 \$ 3.00 3.00 3.00 3.00 3.00 3.00 3.00 3.		700	669	0.16	Colombia Government Internat	ional Rond					2,454	0.59
Fairfax Financial Holdings Ltd. 2.750% due 29/03/2028 € 2,000 2,112 0.51 7.050% due 29/03/2028 € 2,000 2,112 0.51 9.250% due 01/12/2028 \$ 400 427 0.10 9.250% due 10/12/2028 \$ 400 427 0.10 Open Text Corp. 3.875% due 15/02/2028 700 651 0.16 Sovereign Issues  CAYMAN ISLANDS  ASSET-BACKED SECURITIES  CIFC Funding Ltd. 6.710% due 24/04/2031 988 988 0.24 6.710% due 24/04/2031 998 988 0.24 6.710% due 24/04/2030 1,993 1,989 0.48 6.710% due 24/04/2030 1,993 1,389 0.48 6.710% due 25/09/2028 € 800 920 0.22  CONVERTIBLE BONDS & NOTES  CONVERTIBLE BONDS & NOTES  Avolon Holdings Funding Ltd. 2.125% due 21/02/2026 500 464 0.11 2.125% due 21/03/2020 1,627 1,430 0.35 6.000% due 31/07/2030 1,914 896 0.22 Diamond Foreign Asset Co.  50.000% due 31/07/2030 1,914 896 0.22 Diamond Foreign Asset Co.  50.000% due 31/07/2030 1,914 896 0.22 Diamond Foreign Asset Co.		300	317	0.08			940	0.23	ZF Finance GmbH			
2.750% due 29/03/2028		300	317	0.00			, .		2.750% due 25/05/2027	1,200	1,265	0.31
Solid Canada   Sol		€ 2,000	2,112	0.51		400 _				_	7,063	1.71
SCUR-Alpha 1503 GmbH   10.883% due 29/03/2030					Total Colombia	_	3,950	0.96	LOAN PARTICIPATIONS AND A	SSIGNMEN	ITS	
Open Text Corp. 3.875% due 15/02/2028 700 651 0.16 Total Canada		\$ 400	427	0.10	COSTA RICA					SSAGIWINE		
Total Canada  4,604 1.12  Costa Rica Government International Bond 7,300% due 13/11/2054 300 326 0.08  GHANA  SOVEREIGN ISSUES  CORPORATE BONDS & NOTES  CONVERTIBLE BONDS & NOTES  Sunac China Holdings Ltd. 1,000% due 30/09/2032 510 40 0.01  CORPORATE BONDS & SOVEREIGN ISSUES  CONVERTIBLE BONDS & NOTES  Sunac China Holdings Ltd. 1,000% due 30/09/2032 510 40 0.01  CORPORATE BONDS & SOVEREIGN ISSUES  CONVERTIBLE BONDS & NOTES  Sunac China Holdings Ltd. 1,000% due 30/09/2032 510 40 0.01  CORPORATE BONDS & NOTES  Sunac China Holdings Ltd. 1,000% due 30/09/2032 510 40 0.01  CORPORATE BONDS & NOTES  Sunac China Holdings Ltd. 1,000% due 30/09/2032 510 40 0.01  CORPORATE BONDS & NOTES  Sovereign Issues  CORPORATE BONDS & NOTES  Sovereign Issues  CORPORATE BONDS & NOTES  Sunac China Holdings Ltd. 1,000% due 30/09/2032 510 40 0.01  CORPORATE BONDS & NOTES  Sovereign Issues  CORPORATE BONDS & NOTES  Sovereign Issues  CORPORATE BONDS & NOTES  CORPORATE BONDS & NOTES  Sovereign Issues  CORPORATE BONDS & NOTES  Sovereign Issues  CORPORATE BONDS & NOTES  CORPORATE BONDS & NOTES  Sovereign Issues  CORPORATE BONDS & NOTES  CORPORATE BONDS & NOTES  Sovereign Issues  CORPORATE BONDS & NOTES  CORP		700	651	0.16						\$ 496	458	0.11
CAYMAN ISLANDS  ASSET-BACKED SECURITIES  CIFC Funding Ltd. 6.640% due 24/04/2031 988 988 0.24 TDC Net A/S 6.710% due 24/04/2030 1,993 1,989 0.48 5.056% due 31/05/2028 € 800 920 0.22 8.125% due 26/03/2032 510 40 0.01  CONVERTIBLE BONDS & NOTES  Sunac China Holdings Ltd. 1.000% due 30/09/2032 510 40 0.01  CORPORATE BONDS & NOTES  Avolon Holdings Funding Ltd. 2.125% due 21/02/2026 500 464 0.11 2.125% due 21/02/2026 500 464 0.11 2.528% due 18/11/2027 1,627 1,627 1,443 0.35 Diamond Foreign Asset Co.  DEMMARK  CORPORATE BONDS & NOTES  CONVERTIBLE SONDS & NOTES  SUERIEIGN ISSUES  CONVERTIBLE BONDS & NOTES  SUERIEIGN ISSUES  CONVERTIBLE BONDS & NOTES  SUERIEIGN ISSUES  CORPORATE BONDS & NOTES  SUERIEIGN ISSUES  CORPORATE BONDS & NOTES  SUERIEIGN ISSUES  CORPORATE BONDS & NOTES  CORPORATE BONDS & NOTES  SUERIEIGN ISSUES  CORPORATE BONDS & NOTES  CORPORATE BONDS & NOT		700				tional Rond						
CAYMAN ISLANDS   ASSET-BACKED SECURITIES   SOVEREIGN ISSUES		_	7,004	1.12			326	0.08				
CORPORATE BONDS & NOTES    CORPORATE BONDS & NOTES   CORPORATE BONDS & NOTES	CAYMAN ISLANDS											
CONVERTIBLE BONDS & NOTES  Sunac China Holdings Ltd. 1.000% due 30/09/2032  CORPORATE BONDS & NOTES  Avolon Holdings Funding Ltd. 2.125% due 21/02/2026  Avolon Holdings Funding Ltd. 2.125% due 21/02/2026  Sovereign Issues  Convertible Bonds & Notes  Ecuador Government International Bond 0.000% due 31/07/2030 (d) 1,416 0.000% due 31/07/2030 (d) 1,416 0.000% due 31/07/2030 (d) 1,416 0.000% due 31/07/2030 (d) 1,914 0.000% due 31/07/2030 (d) 1,9	ASSET-BACKED SECURITIES								SOVEREIGN ISSUES			
6.640% due 24/04/2031 988 988 0.24 6.710% due 24/04/2030 1,993 1,999 0.48 5.056% due 31/05/2028 € 800 920 0.22 7.7550% due 07/04/2029 ^ 800 352 0.09 8.125% due 26/03/2032 ^ 400 177 0.04 8.7550% due 07/04/2029 ^ 800 177 0.04 8.7550% due 11/03/2061 ^ 300 130 0.03 8.9550% due 26/03/2032 ^ 200 87 0.02 87					CORPORATE BONDS & NOTES							
Solon   Convertible Bonds & Notes   Solon   Convertible Bonds & Notes	6.640% due 24/04/2031					0.000	000	0.22				
Note		1,993	1,989	0.48	5.056% due 31/05/2028	€ 800 _	920	0.22				
SOVEREIGN ISSUES  CONVERTIBLE BONDS & NOTES  Sunac China Holdings Ltd. 1.000% due 30/09/2032  510  40  0.01  ECUADOR  SOVEREIGN ISSUES  CORPORATE BONDS & NOTES  Avolon Holdings Funding Ltd. 2.125% due 21/02/2026 2.528% due 18/11/2027  1,627  1,627  1,443  0.35  SOVEREIGN ISSUES  SOVEREIGN ISSUES  ECUADOR  SOVEREIGN ISSUES  Guatemala Government International Bond 7.050% due 04/10/2032  7.050% due 04/10/2032  1,000  1,416  408  0.10  CORPORATE BONDS & NOTES  444  0.11  2.500% due 31/07/2030 (1) 1,416  408  0.10  CORPORATE BONDS & NOTES  CORPORATE BONDS & NOTES  450  6.000% due 31/07/2030 (1) 1,914  896  0.22  Total Ghana  746  0.18  GUATEMALA  SOVEREIGN ISSUES  Guatemala Government International Bond 7.050% due 04/10/2032  1,000  1,065  CORPORATE BONDS & NOTES  CORPORATE BONDS & NOTES  Globalworth Real Estate Investments Ltd. 3.000% due 29/03/2025  6.394  399  0.10		176	176	0.05	DOMINICAN REPUBLIC							
CONVERTIBLE BONDS & NOTES  Sunac China Holdings Ltd. 1.000% due 30/09/2032  510  40  0.01  ECUADOR  SOVEREIGN ISSUES  CORPORATE BONDS & NOTES  Avolon Holdings Funding Ltd. 2.125% due 21/02/2026  500  464  0.11  2.528% due 18/11/2027  1,627  1,443  0.35  Dominican Republic Government International Bond 6.500% due 15/02/2048  \$ 2,600  2,493  0.60  GUATEMALA  SOVEREIGN ISSUES  Guatemala Government International Bond 7.050% due 04/10/2032  1,000  1,065  0.26  GUERNSEY, CHANNEL ISLANDS CORPORATE BONDS & NOTES  CORPORATE BONDS & NOTES  2.528% due 18/11/2027  1,627  1,	0.7 17 70 due 15/05/2030	170							Total Ghana		746	0.18
Sunac China Holdings Ltd. 1.000% due 30/09/2032 510 40 0.01  CORPORATE BONDS & NOTES  Avolon Holdings Funding Ltd. 2.125% due 21/02/2026 50 464 0.11 2.528% due 18/11/2027 1,627 1,443 0.35  Diamond Foreign Asset Co.  5.000% due 15/02/2048 \$ 2,600 2,493 0.60  CORPORATE BONDS & NOTES  ECUADOR  SOVEREIGN ISSUES  Guatemala Government International Bond 7.050% due 04/10/2032 1,000 1,065 0.26  GUERNSEY, CHANNEL ISLANDS  CORPORATE BONDS & NOTES  CORPORATE BONDS & NOTES  2.528% due 18/11/2027 1,627 1,443 0.35  Diamond Foreign Asset Co.  5.000% due 15/02/2048 \$ 2,600 2,493 0.60  Guatemala Government International Bond 7.050% due 04/10/2032 1,000 1,065 0.26  GUERNSEY, CHANNEL ISLANDS  CORPORATE BONDS & NOTES  CORPORATE BONDS & NOTES  CORPORATE BONDS & NOTES  3.000% due 29/03/2025 € 394 399 0.10		_	5,133	0.77		nt Internatio	nal Pon	d	CHATEMALA			
Sunac China Holdings Ltd. 1.000% due 30/09/2032  510 40 0.01  ECUADOR  SOVEREIGN ISSUES  Guatemala Government International Bond 7.050% due 04/10/2032  1,000 1,065 0.26  CORPORATE BONDS & NOTES  Avolon Holdings Funding Ltd. 2.125% due 21/02/2026 2.528% due 18/11/2027  500 464 0.11 2.500% due 31/07/2030 (d) 2.500% due 31/07/2040 1,026 328 0.08 6.000% due 31/07/2030 1,914 896 0.22 Diamond Foreign Asset Co.  SOVEREIGN ISSUES  Guatemala Government International Bond 7.050% due 04/10/2032 1,000 1,065 0.26  GUERNSEY, CHANNEL ISLANDS CORPORATE BONDS & NOTES  Globalworth Real Estate Investments Ltd. 3.000% due 29/03/2025  € 394 399 0.10	CONVERTIBLE BONDS & NOTE	S										
CORPORATE BONDS & NOTES         SOVEREIGN ISSUES       7.050% due 04/10/2032       1,000       1,065       0.26         Avolon Holdings Funding Ltd.       Ecuador Government International Bond       0.000% due 31/07/2030 (d)       1,416       408       0.10         2.528% due 18/11/2027       1,627       1,443       0.35       6.000% due 31/07/2030       1,914       896       0.22       Globalworth Real Estate Investments Ltd.         Diamond Foreign Asset Co.       Total Foundor       1,623       0.40							,					
CORPORATE BONDS & NOTES           Avolon Holdings Funding Ltd.         Ecuador Government International Bond         6.000% due 31/07/2030 (d)         1,416         408         0.10         0.00PORATE BONDS & NOTES           2.528% due 21/02/2026         500         464         0.11         2.500% due 31/07/2040         1,026         328         0.08           2.528% due 18/11/2027         1,627         1,443         0.35         6.000% due 31/07/2030         1,914         896         0.22           Diamond Foreign Asset Co.         Total Foundor         1,627         0.40         3,000% due 29/03/2025         € 394         399         0.10	1.000% due 30/09/2032	510 _	40	0.01								0.36
Avolon Holdings Funding Ltd. 2.125% due 21/02/2026 2.528% due 18/11/2027 500 464 0.11 2.528% due 18/11/2027 1,627 1,443 0.35 500 464 0.11 2.500% due 31/07/2030 (d) 1,416 2.500% due 31/07/2030 1,914 5000% due 31/07/2030 1,914 896 0.22 5000% due 9/03/2025 € 394 399 0.10	CORPORATE BONDS & NOTES				SOVEREIGN ISSUES				7.050% aue 04/10/2032	1,000	1,065	0.26
2.125% due 21/02/2026 500 464 0.11 2.500% due 31/07/2030 (d) 1,416 408 0.10 2.508% due 18/11/2027 1,627 1,443 0.35 6.000% due 31/07/2030 1,914 896 0.22 Diamond Foreign Asset Co. Total Foundor 1.500									GUERNSEY, CHANNEL ISLAN	DS		
2.528% due 18/11/2027 1,627 1,443 0.35 2.500% due 31/07/2030 1,914 896 0.22 Globalworth Real Estate Investments Ltd.  Total Foundor 1,026 328 0.08 6.000% due 31/07/2030 1,914 896 0.22 Globalworth Real Estate Investments Ltd.  3.000% due 29/03/2025 € 394 399 0.10			464	0.11					CORPORATE BONDS & NOTES			
Diamond Foreign Asset Co. Total Equator 1.632 0.40 3,000% due 29/03/2025 € 394 399 0.10										nents I td		
6.30076 tute 01/10/2030 300 312 0.12		F00	E12	0.12		.,5.1					399	0.10
	o.300% aue 01/10/2030	500	512	0.12			,					

# Schedule of Investments Diversified Income Duration Hedged Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
HONG KONG CORPORATE BONDS & NOTE:	ς			Mundys SpA 1.875% due 12/02/2028 €	3,775	\$ 3,841	0.93	Corestate Capital Holding S.A. 9.000% PIK)	(8.000% C	ash or	
Fortune Star BVI Ltd.		424	0.10	Nexi SpA 2.125% due 30/04/2029	2,600	2,543		8.000% due 31/12/2026 ^(b) CPI Property Group S.A.	€ 756	\$ 438	0.10
3.950% due 02/10/2026 HUNGARY	€ 600 \$	424	0.10	<b>Telecom Italia SpA</b> 7.875% due 31/07/2028	500		0.15	1.500% due 27/01/2031 1.750% due 14/01/2030	1,000 650		0.14 0.10
SOVEREIGN ISSUES				<b>UniCredit SpA</b> 7.296% due 02/04/2034 \$	900	926	0.22	Cromwell Ereit Lux Finco SARL 2.125% due 19/11/2025	400	417	0.10
Hungary Government Internation 5.375% due 12/09/2033	ional Bond 1,400	1,657	0.40	Total Italy	300	11,788		FORESEA Holding S.A. 7.500% due 15/06/2030	\$ 638		0.14
Magyar Export-Import Bank 6.000% due 16/05/2029	500	587	0.14	IVORY COAST				Gazprom PJSC Via Gaz Capital 4.250% due 06/04/2024	S.A.		
Total Hungary	_	2,244	0.54	SOVEREIGN ISSUES Ivory Coast Government Interna	ational Bo	nd		Greensaif Pipelines Bidco SARL		•	0.48
INDONESIA  CORPORATE BONDS & NOTE:	c and a second			5.750% due 31/12/2032	1,928	1,826	0.44	6.129% due 23/02/2038 Intelsat Jackson Holdings S.A.	\$ 1,100	1,149	
Pertamina Persero PT			0.15	JAPAN CORPORATE BONDS & NOTES				6.500% due 15/03/2030 Logicor Financing SARL	1,072	1,024	0.25
6.500% due 07/11/2048  Perusahaan Perseroan Persero	\$ 1,700 PT Perusaha	1,904 nan	0.46	Nissan Motor Co. Ltd. 4.345% due 17/09/2027	1,500	1,436	0.35	3.250% due 13/11/2028 Tierra Mojada Luxembourg SA	€ 1,000 RL	1,053	0.25
<b>Listrik Negara</b> 1.875% due 05/11/2031	€ 500	450		JERSEY, CHANNEL ISLANDS	1,500	1,450	0.55	5.750% due 01/12/2040	\$ 1,267	1,144 12.801	
6.150% due 21/05/2048	\$ 1,000		0.25 <b>0.82</b>	CORPORATE BONDS & NOTES				LOAN PARTICIPATIONS AND	ASSIGNMI	,	5.10
SOVEREIGN ISSUES				<b>AA Bond Co. Ltd.</b> 5.500% due 31/07/2050 £	2,200	2,665	0.65	Albion Financing SARL			0.54
Indonesia Government Interna 1.100% due 12/03/2033	tional Bond € 1,000	877	0.21	Adient Global Holdings Ltd. 3.500% due 15/08/2024 €	45	49	0.01	9.252% due 17/08/2026 Total Luxembourg	€ 2,000	2,218 17,213	
1.400% due 30/10/2031	700 _		0.16	Corsair International Ltd. 8.802% due 28/01/2027	1,600	1,768		MACEDONIA			
Total Indonesia	_	4,915		9.152% due 28/01/2029 <b>G City Europe Ltd</b> .	600	663	0.16	SOVEREIGN ISSUES  North Macedonia Government	Internation	nal Pand	
IRELAND				4.250% due 11/09/2025 Total Jersey, Channel Islands	1,100	1,119 6,264		2.750% due 18/01/2025	300		0.08
ASSET-BACKED SECURITIES Aurium CLO DAC				KAZAKHSTAN				MEXICO			
4.695% due 16/01/2031  Bain Capital Euro CLO DAC	299	327	0.08	CORPORATE BONDS & NOTES				Petroleos Mexicanos			
4.733% due 20/01/2032 GoldenTree Loan Management	1,967	2,147	0.52	<b>KazMunayGas National Co. JSC</b> 5.375% due 24/04/2030 \$ 5.750% due 19/04/2047	200		0.05	5.625% due 23/01/2046 6.625% due 15/06/2035	\$ 1,416 1,000	768	0.21 0.18
4.893% due 20/01/2032 Harvest CLO DAC	200	219	0.05	6.375% due 24/10/2048	200 400	377	0.04	6.750% due 21/09/2047 7.690% due 23/01/2050	3,700 1,384	2,426 986	0.59 0.24
4.815% due 15/01/2032 Laurelin DAC	2,500	2,726	0.66	Total Kazakhstan	SHARES	/52	0.18			5,039	1.22
4.713% due 20/10/2031	1,045	1,143	0.28	LUXEMBOURG COMMON STOCKS				SOVEREIGN ISSUES  Mexico Government Internatio	nal Bond		
Palmerston Park CLO DAC 4.625% due 18/04/2030	199	219	0.05	Adler Group S.A. (c)	12,561	7	0.00	3.771% due 24/05/2061 4.500% due 31/01/2050	1,600 600		0.26 0.12
Sculptor European CLO DAC 4.755% due 14/01/2032	800	871	0.21	Corestate Capital Holding S.A. (c)(i)	210,984	0	0.00	5.400% due 09/02/2028	2,800	2,873 <b>4,454</b>	
Toro European CLO DAC 4.812% due 15/02/2034	750		0.20	DrillCo Holding Lux S.A. (c)(i) Intelsat Emergence S.A. (c)(i)	61,796 14,429	1,535 411	0.37 0.10	Total Mexico			2.30
4.908% due 12/01/2032	300 _	329 <b>8,798</b>	0.08 <b>2.13</b>	Total Common Stocks	, .25	1,953		NETHERLANDS			
CORPORATE BONDS & NOTE:	S				PAR (000S)			CORPORATE BONDS & NOTES  ASR Nederland NV			
ABH Financial Ltd. Via Alfa Hol 2.700% due 11/06/2023 ^	ding Issuanc 2,800		0.11	CONVERTIBLE BONDS & NOTE Corestate Capital Holding S.A. (		ash or		7.000% due 07/12/2043 Athora Netherlands NV	€ 100	125	0.03
LOAN PARTICIPATIONS AND	ASSIGNMEN	NTS		9.000% PIK) 8.000% due 31/12/2026 ^(b) €	416	241	0.06	7.000% due 19/06/2025 (f)(h)	200	217	0.05
Setanta Aircraft Leasing DAC 7.610% due 05/11/2028	\$ 2,600	2,611	0.64	CORPORATE BONDS & NOTES				0.500% due 21/06/2025 1.500% due 27/09/2031	100 100		0.03 0.02
Total Ireland	_	11,873		Albion Financing SARL 5.250% due 15/10/2026	400	443	0.11	Imperial Brands Finance Nethe 1.750% due 18/03/2033	rlands BV		0.42
ISRAEL SOVEREIGN ISSUES				<b>Altice Financing S.A.</b> 5.750% due 15/08/2029 \$	1,500	1,333	0.32	ING Groep NV	2,000	,	
Israel Government Internation				Altice France Holding S.A. 6.000% due 15/02/2028	700	337	0.08	6.500% due 16/04/2025 (f)(h) 6.750% due 16/04/2024 (f)(h)	\$ 1,300 600	1,269 598	0.31
5.000% due 30/10/2026	€ 400 _	452	0.11	<b>Aroundtown S.A.</b> 5.375% due 21/03/2029	800		0.16	<b>NE Property BV</b> 3.375% due 14/07/2027	€ 1,500	1,569	0.38
ITALY CORPORATE BONDS & NOTE:	S			Chile Electricity Lux MPC SARL 6.010% due 20/01/2033	1,000	1,026		NN Group NV 4.500% due 15/01/2026 (f)	1,100	1,214	0.29
Banca Monte dei Paschi di Sier 2.625% due 28/04/2025	na <b>SpA</b> 900	971	0.23	Constellation Oil Services Holdi 4.000% PIK)				<b>Q-Park Holding BV</b> 3.500% due 01/02/2025	1,600	1,710	0.41
8.000% due 22/01/2030 Intesa Sanpaolo SpA	1,800	2,006		3.000% due 31/12/2026 (b)	148		0.03	Sandoz Finance BV 4.220% due 17/04/2030	400	,	0.11
5.148% due 10/06/2030 5.500% due 01/03/2028 (f)(h)	£ 100 € 750	116 770	0.03 0.19	Corestate Capital Holding S.A. ( 11.000% PIK) 10.000% due 31/12/2026 (b) €			0.03	Syngenta Finance NV 4.892% due 24/04/2025	\$ 1,076		0.26
2.555 /5 dae 6 1/65/2020 (1/(11)	Q 750	,,,	5.15	10.000 /0 due 31/12/2020 (b)	100	110	0.03		¥ 1,070	1,002	0.20

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PAR	FAIR VALUE	% OF NET			PAR	FAIR VALUE	% OF NET			PAR	FAIR VALUE	
DESCRIPTION (000S)		ASSETS	DESCRIPTION	(	(000S)		ASSETS	DESCRIPTION		(000S)	(000S)	ASSETS
United Group BV 5.250% due 01/02/2030 € 300 \$	315	0.08	Nova Ljubljanska Banka d.d. 3.400% due 05/02/2030 €	7	600 \$	575	0 14	5.500% due 13/11/2026 Bellis Acquisition Co. PLC	€	500 \$	195	0.05
Volkswagen International Finance NV			Total Slovenia	•	_	1,675		3.250% due 16/02/2026	£	500	593	0.14
3.500% due 17/06/2025 (f) 900	968	0.23	SOUTH AFRICA					Greene King Finance PLC 5.106% due 15/03/2034		257	318	0.08
<b>ZF Europe Finance BV</b> 2.000% due 23/02/2026 100	106	0.03	CORPORATE BONDS & NOTES					HSBC Holdings PLC				
Total Netherlands	11,535	2.79	AngloGold Ashanti Holdings PLC					2.804% due 24/05/2032 2.848% due 04/06/2031	\$	300 200		0.06
NIGERIA				,	200	174	0.04	3.973% due 22/05/2030		600	561	0.14
SOVEREIGN ISSUES			Sasol Financing USA LLC 6.500% due 27/09/2028		600	572	0.14	4.041% due 13/03/2028 5.210% due 11/08/2028		300 1,600	1,599	0.07 0.39
Nigeria Government International Bond						746	0.18	John Lewis PLC	_			
7.696% due 23/02/2038 \$ 400 7.875% due 16/02/2032 1,400	329 1,263		SOVEREIGN ISSUES					4.250% due 18/12/2034 6.125% due 21/01/2025	£	400 300		0.09
Total Nigeria	1,592		South Africa Government Internation	on	al Bond			Lloyds Banking Group PLC	_			
OMAN			5.650% due 27/09/2047	1	,200		0.23	4.976% due 11/08/2033 Market Bidco Finco PLC	\$	400	390	0.09
SOVEREIGN ISSUES			Total South Africa		_	1,709	0.41	4.750% due 04/11/2027	€ ′	1,500	1,490	0.36
Oman Government International Bond			SPAIN					Mitchells & Butlers Finance PLC 5.789% due 15/12/2030		178	210	0.05
6.750% due 17/01/2048 1,000 _	1,049	0.25	CORPORATE BONDS & NOTES					6.135% due 15/12/2030	\$	713	662	0.16
PANAMA			Banco Bilbao Vizcaya Argentaria S./ 6.000% due 15/01/2026 (f)(h) €		800	880	0.21	6.469% due 15/09/2032	£	332	386	0.09
SOVEREIGN ISSUES			6.138% due 14/09/2028 \$	)	600	617	0.15	NatWest Group PLC 6.000% due 29/12/2025 (f)(h)	\$ '	1,700	1,648	0.40
Panama Government International Bond 6.853% due 28/03/2054 1,550	1,454	0.35	Lorca Telecom Bondco S.A. 4.000% due 18/09/2027 €		300	324	0.08	Pinnacle Bidco PLC	c	C00	707	0.10
	דכד,ו	0.55	Total Spain			1,821	0.44	10.000% due 11/10/2028  Santander UK Group Holdings F		600	797	0.19
PERU CORPORATE BONDS & NOTES			SRI LANKA					3.823% due 03/11/2028	\$ '	1,500	1,411	
Credicorp Capital Sociedad Titulizadora S.	Δ		SOVEREIGN ISSUES					6.750% due 24/06/2024 (f)(h) SW Finance PLC	Ĺ	700	893	0.22
10.100% due 15/12/2043 PEN 3,900	1,063	0.26	Sri Lanka Government International	ıl E	Bond			7.375% due 12/12/2041		300	411	0.10
SOVEREIGN ISSUES			7.550% due 28/03/2030 ^ \$ 7.850% due 14/03/2029 ^	,	525 600		0.07	Virgin Media Secured Finance F 4.250% due 15/01/2030		2,800	3,130	0.76
Peru Government International Bond			Total Sri Lanka				0.07	Virgin Money UK PLC	4	2,000	3,130	0.70
8.750% due 21/11/2033 \$ 1,000 _	1,261		SWEDEN					4.000% due 03/09/2027	•	1,400	1,694	0.41
Total Peru	2,324	0.56	CORPORATE BONDS & NOTES					Vmed O2 UK Financing PLC 3.250% due 31/01/2031	€	400	408	0.10
ROMANIA			Volvo Car AB								18,486	4.48
SOVEREIGN ISSUES			4.250% due 31/05/2028 (j) €	Ē	500	559	0.14	NON-AGENCY MORTGAGE-BA	CKI	D SEC	URITIES	
Romania Government International Bond 2.000% due 14/04/2033 € 600	498	0.12	SWITZERLAND					Towd Point Mortgage Funding				
2.875% due 13/04/2042 600 5.000% due 27/09/2026 2,000	450 2,271		CORPORATE BONDS & NOTES					6.365% due 20/10/2051 Total United Kingdom	£	1,340 _	1,710 20,196	
6.375% due 18/09/2033 2,000 600 _	702		<b>UBS Group AG</b> 4.282% due 09/01/2028 \$		700	670	0.16	Total Officed Kingdom		_	20,190	4.09
Total Romania	3,921	0.95	·	_	700	013	0.10	UNITED STATES				
RUSSIA			TURKEY SOVEREIGN ISSUES					ASSET-BACKED SECURITIES				
SOVEREIGN ISSUES			Turkey Government International B	los	nd			Aames Mortgage Investment To 6.250% due 25/10/2035	\$	88	86	0.02
Russia Government International Bond	71	0.02	4.875% due 16/04/2043	1	,200		0.21	Accredited Mortgage Loan Trus	t	22	22	0.01
5.250% due 23/06/2047 ^ \$ 200 _	/ 1	0.02	5.750% due 11/05/2047 Total Turkey	3	_	2,773 3.652		6.190% due 25/09/2035  ACE Securities Corp. Home Equ	itv L	22 oan Tru		0.01
SAUDI ARABIA			,			3,032	0.00	5.840% due 25/02/2037		2,416	1,022	
SOVEREIGN ISSUES			UKRAINE					6.070% due 25/02/2036  Ameriquest Mortgage Securitie	s. In	58 ic. Asset		0.01
Saudi Arabia Government International Bo 3.450% due 02/02/2061 1,400	988		CORPORATE BONDS & NOTES  NPC Ukrenergo					Pass-Through Certificates	-,			
4.500% due 26/10/2046 1,200 4.875% due 18/07/2033 2,500	1,065 2,556		6.875% due 09/11/2028		800	217	0.05	5.940% due 25/11/2035 8.845% due 25/11/2032		50 450		0.01
Total Saudi Arabia	4,609		SOVEREIGN ISSUES					Argent Securities Trust		FF0	127	0.00
SENEGAL	· ·		Ukraine Government International	Вс	ond			5.790% due 25/05/2036  Bear Stearns Asset-Backed Seco	uritio	559 os Trust		0.03
SOVEREIGN ISSUES			4.375% due 27/01/2032 € 6.750% due 20/06/2028	4	,400 200	1,011	0.25 0.01	5.401% due 25/06/2035	41161	472	462	0.11
Senegal Government International Bond			8.994% due 01/02/2026 \$	,	300		0.01	7.270% due 25/07/2034  Carrington Mortgage Loan Trus	+	21	22	0.01
5.375% due 08/06/2037 € 200 _	164	0.04			_	1,155		5.730% due 25/02/2037		682		0.15
SERBIA			Total Ukraine		_	1,372	0.33	6.520% due 25/05/2035	ific	244	235	0.06
SOVEREIGN ISSUES			UNITED ARAB EMIRATES					Countrywide Asset-Backed Cert 6.570% due 25/05/2047	iiiiCò	741	583	0.14
Serbia Government International Bond	747	0.10	CORPORATE BONDS & NOTES					Countrywide Asset-Backed Cert 3.508% due 25/03/2036	tifica	ates Tru 56		0.01
1.500% due 26/06/2029 800 6.500% due 26/09/2033 \$ 1,000	747 1,029	0.18	<b>DAE Sukuk Difc Ltd.</b> 3.750% due 15/02/2026		900	866	0.21	5.650% due 25/11/2047		524	500	0.12
Total Serbia	1,776					500	V.Z I	5.950% due 25/02/2037 5.995% due 25/08/2036		1,600 1,961	1,451 1,896	
SLOVENIA			UNITED KINGDOM  CORPORATE BONDS & NOTES					6.310% due 25/10/2047		1,753	1,677	0.41
CORPORATE BONDS & NOTES			AGPS BondCo PLC					6.520% due 25/11/2034 7.045% due 25/11/2034		38 117		0.01 0.03
Nova Kreditna Banka Maribor d.d.			4.625% due 14/01/2026 €		100		0.01	Countrywide Asset-Backed Cer	tifica	ates, Inc	Ξ.	
1.875% due 27/01/2025 € 1,000	1,100		5.000% due 27/04/2027		500	106	0.05	6.030% due 25/04/2034		176	167	0.04

# Schedule of Investments Diversified Income Duration Hedged Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
Credit Suisse First Boston Mortgag 5.077% due 25/01/2032		ties Corp		COMMON STOCKS ENERGY				2.700% due 10/08/2026 3.375% due 13/11/2025	\$ 700 ! 300	\$ 649	
Ellington Loan Acquisition Trust 6.520% due 25/05/2037	310		0.07	Constellation Oil Services Holding S.A. 'B' (c)(i)	161,700 \$	18	0.00	Fortress Transportation & Infrast 5.500% due 01/05/2028	1,400	1,347	0.33
First Franklin Mortgage Loan Trust 6.745% due 25/07/2034	103	101	0.02	Holding S.A. D (c)(i)	PAR (000S)	10	0.00	6.500% due 01/10/2025 Freedom Mortgage Corp. 6.625% due 15/01/2027	1,237	1,234	
Fremont Home Loan Trust 6.010% due 25/04/2036	279 700		0.06 0.15	CORPORATE BONDS & NOTES  Alaska Airlines Pass-Through To				Global Atlantic Fin Co. 4.400% due 15/10/2029	1,000	,	0.23
6.400% due 25/06/2035 <b>GSAA Home Equity Trust</b> 5.590% due 25/11/2036	700		0.00	4.800% due 15/02/2029 AMC Networks, Inc.	\$ 459	447	0.11	GLP Capital LP 5.750% due 01/06/2028	300		0.07
GSAMP Trust 5.520% due 25/12/2046	24		0.00	4.250% due 15/02/2029 American Airlines Pass-Through	100 n Trust	76	0.02	<b>GN Bondco LLC</b> 9.500% due 15/10/2031	500	489	0.12
5.560% due 25/01/2037 5.950% due 25/06/2036	40 188		0.01	3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029	67 81 540	71	0.01 0.02 0.12	<b>Goldman Sachs Group, Inc.</b> 2.615% due 22/04/2032	700	588	0.14
5.950% due 25/08/2036 6.205% due 25/09/2035 Home Equity Asset Trust	558 71		0.11	3.350% due 15/04/2031 3.375% due 01/11/2028	211 345	191	0.05 0.08	GTCR W-2 Merger Sub LLC 7.500% due 15/01/2031 Haleon U.S. Capital LLC	500	529	0.13
6.565% due 25/05/2035 Home Equity Mortgage Loan Asset	51 -Backed		0.01	3.575% due 15/07/2029 3.650% due 15/12/2029	267 67	60	0.06	3.375% due 24/03/2029 HCA, Inc.	600	568	0.14
5.850% due 25/06/2036  JPMorgan Mortgage Acquisition Tr	17		0.00	3.650% due 15/08/2030 3.700% due 01/04/2028 American Tower Corp.	206 53		0.05 0.01	5.500% due 01/06/2033 IQVIA, Inc.	1,000	1,016	0.25
4.258% due 25/07/2036 5.660% due 25/03/2047	133 53	52	0.03	3.950% due 15/03/2029 5.900% due 15/11/2033	700 800		0.16 0.21	5.700% due 15/05/2028 JPMorgan Chase & Co.	600		0.15
5.730% due 25/06/2037 5.770% due 25/07/2036 5.770% due 25/03/2037	23 633 400	269	0.01 0.07 0.09	<b>Amgen, Inc.</b> 5.650% due 02/03/2053	600	632	0.15	4.586% due 26/04/2033 Kinder Morgan Energy Partners I			0.23
Long Beach Mortgage Loan Trust 6.010% due 25/05/2046	551	167	0.04	<b>AT&amp;T, Inc.</b> 3.800% due 01/12/2057	800	595	0.14	6.500% due 01/02/2037 6.950% due 15/01/2038	400 200		0.10
6.070% due 25/02/2036  MASTR Asset-Backed Securities Tru			0.17	Aviation Capital Group LLC 3.500% due 01/11/2027 5.500% due 15/12/2024	600 800		0.13 0.19	Las Vegas Sands Corp. 3.200% due 08/08/2024 3.500% due 18/08/2026	500 600		0.12 0.14
5.670% due 25/08/2036 5.770% due 25/03/2036 6.220% due 25/12/2034	3,669 990 11		0.27 0.22 0.00	Bank of America Corp. 4.571% due 27/04/2033	1,000		0.13	3.900% due 08/08/2029 LifePoint Health, Inc.	300		
6.250% due 25/02/2034 6.370% due 25/04/2034	435 83		0.11	<b>BAT Capital Corp.</b> 3.557% due 15/08/2027	27		0.01	11.000% due 15/10/2030 Marvell Technology, Inc. 5.750% due 15/02/2029	600 500	633	0.15
Morgan Stanley ABS Capital, Inc. T 5.610% due 25/05/2037 5.790% due 25/09/2036	188 232		0.03 0.02	<b>Boeing Co.</b> 3.950% due 01/08/2059	500		0.09	Medline Borrower LP 3.875% due 01/04/2029	500	453	
6.050% due 25/01/2035 6.175% due 25/01/2035	560 290	558	0.02 0.14 0.07	5.705% due 01/05/2040 <b>Booz Allen Hamilton, Inc.</b> 3.875% due 01/09/2028	500 500		0.13	5.250% due 01/10/2029 Midwest Connector Capital Co. L	500 LC	472	0.11
9.270% due 25/02/2047 New Century Home Equity Loan Tru			0.02	British Airways Pass-Through T 4.250% due 15/05/2034			0.02	3.900% due 01/04/2024 Morgan Stanley	100		0.02
8.470% due 25/01/2033 NovaStar Mortgage Funding Trust	172		0.04	Broadcom, Inc. 3.137% due 15/11/2035	508		0.10	5.250% due 21/04/2034 National Fuel Gas Co. 5.200% due 15/07/2025	700		0.17
5.630% due 25/09/2037 <b>Option One Mortgage Loan Trust</b> 5.690% due 25/01/2037	161 245		0.04	3.187% due 15/11/2036 Cantor Fitzgerald LP	1,015	823	0.20	NCR Atleos Corp. 9.500% due 01/04/2029	600		0.05
Park Place Securities, Inc. Asset-Ba Pass-Through Certificates		155	0.03	7.200% due 12/12/2028 Charter Communications Opera			0.10	Netflix, Inc. 4.875% due 15/06/2030	1,400		0.34
6.520% due 25/09/2034 7.270% due 25/12/2034	15 461		0.00 0.11	3.850% due 01/04/2061 Community Health Systems, Inc			0.18	Newell Brands, Inc. 6.500% due 01/04/2046	400	333	0.08
Renaissance Home Equity Loan Tru 5.340% due 25/01/2037	1,336	453	0.11	8.000% due 15/03/2026 Coty, Inc. 6.625% due 15/07/2030	149	1,028	0.04	NextEra Energy Operating Partners 7.250% due 15/01/2029	ers LP 400	419	0.10
Residential Asset Securities Corp. 7 6.160% due 25/11/2035 6.175% due 25/09/2035	47 609		0.01	Credit Acceptance Corp. 9.250% due 15/12/2028	400		0.10	NGPL PipeCo LLC 7.768% due 15/12/2037	1,400	1,561	0.38
6.355% due 25/01/2034 Saxon Asset Securities Trust	22		0.01	Crown Castle, Inc. 2.100% due 01/04/2031	700	571	0.14	Noble Finance LLC 8.000% due 15/04/2030 NuStar Logistics LP	450	469	0.11
5.935% due 25/03/2036 Securitized Asset-Backed Receivab		Trust	0.07	2.250% due 15/01/2031 5.000% due 11/01/2028	800 700		0.16 0.17	5.625% due 28/04/2027 Occidental Petroleum Corp.	600	598	0.15
5.650% due 25/07/2036 6.145% due 25/01/2035	85 18		0.01	CVS Health Corp. 3.250% due 15/08/2029	500	466	0.11	6.625% due 01/09/2030 7.875% due 15/09/2031	700 1,700		0.18 0.47
Soundview Home Loan Trust 5.935% due 25/06/2036 Structured Asset Investment Loan	4,824	4,018	0.97	DAE Funding LLC 3.375% due 20/03/2028 DISH DBS Corp.	600	554	0.13	OneMain Finance Corp. 9.000% due 15/01/2029	500	529	0.13
5.850% due 25/03/2036 6.100% due 25/11/2035	71 258		0.02 0.06	5.750% due 01/12/2028 Elevance Health, Inc.	600	480	0.12	Organon & Co. 2.875% due 30/04/2028 Pacific Gas & Electric Co.	€ 3,100	3,154	0.76
Structured Asset Securities Corp. N 6.470% due 25/08/2037	<b>lortgag</b> e 91		rust 0.02	4.750% due 15/02/2033 Energy Transfer LP	600	600	0.15	3.300% due 15/03/2027 3.300% due 01/08/2040	\$ 100 1,800	94 1,320	0.02 0.32
Structured Asset Securities Corp. T 6.160% due 25/09/2035	199	187	0.05	7.500% due 01/07/2038 EnLink Midstream LLC	2,000	2,318		3.750% due 01/07/2028 4.450% due 15/04/2042	200 100	187 81	0.05 0.02
Truman Capital Mortgage Loan Tru 5.730% due 25/03/2036	300		0.07	5.375% due 01/06/2029 EQT Corp.	300		0.07	4.500% due 01/07/2040 4.600% due 15/06/2043 4.650% due 01/08/2028	850 200 300	165	0.17 0.04 0.07
WaMu Asset-Backed Certificates W 5.620% due 25/01/2037	/aMu Tru 165 _		0.03	3.625% due 15/05/2031 Ford Motor Credit Co. LLC 2.330% due 25/11/2025	400 € 1,500	358 1,611	0.09	Plains All American Pipeline LP 5.150% due 01/06/2042	1,500	1,359	0.33
	-	24,437	J.3L	2.386% due 17/02/2026	300		0.39	6.650% due 15/01/2037	200	214	0.05

	PAR	FAIR VALUE	% OF NET		AR V	FAIR ALUE	% OF NET		PAR	FAIR VALUE	% OF NET
DESCRIPTION	(000S)	(000S)	ASSETS	NON-AGENCY MORTGAGE-BACKED S			ASSETS	U.S. GOVERNMENT AGENC	(000S)	(000S)	ASSETS
<b>PRA Group, Inc.</b> 8.375% due 01/02/2028	\$ 700 \$	674	0.16	Banc of America Alternative Loan Trust				Uniform Mortgage-Backed S	ecurity		
<b>RLJ Lodging Trust LP</b> 3.750% due 01/07/2026	200	190	0.05	5.870% due 25/01/2037 \$ 5.870% due 25/01/2037	79 \$	59	0.01	5.500% due 01/12/2052 \$ Uniform Mortgage-Backed S	919 ? ecurity, TB	A	0.22
Rockies Express Pipeline LLC 4.800% due 15/05/2030	700	641	0.16	5.061% due 20/01/2047	11	35	0.01	5.000% due 01/02/2054 5.500% due 01/02/2054	9,200 11,100	9,106 11,150	2.21 2.70
4.950% due 15/07/2029	300	287	0.07	<b>BCAP LLC Trust</b> 6.250% due 26/08/2036 1,92	25	850	0.21	6.000% due 01/02/2054 6.500% due 01/02/2054	13,600 20,900	13,810 21,417	3.34 5.19
<b>San Diego Gas &amp; Electric Co.</b> 4.950% due 15/08/2028	600	613	0.15	Bear Stearns Adjustable Rate Mortgage 7.660% due 25/02/2036	Trust	75	0.02	0.30076 due 01/02/2034	20,900	56,408	
Sirius XM Radio, Inc. 4.125% due 01/07/2030	400	357	0.09	Citigroup Mortgage Loan Trust 3.772% due 25/10/2046	19	17	0.00	U.S. TREASURY OBLIGATION	NS .		
Sitio Royalties Operating Partr 7.875% due 01/11/2028	nership LP 450	467	0.11	7.780% due 25/10/2035	58		0.01	<b>U.S. Treasury Bonds</b> 3.875% due 15/05/2043	4,100	3,910	0.95
Southern California Edison Co. 4.000% due 01/04/2047		163	0.04	Countrywide Alternative Loan Trust 5.870% due 25/07/2036	3		0.00	4.375% due 15/08/2043	2,900	2,961 <b>6,871</b>	0.72 <b>1.67</b>
Spirit AeroSystems, Inc.				5.892% due 20/05/2046 26 5.970% due 25/04/2036 53	37	218	0.06	Total United States		174,030	
9.375% due 30/11/2029 9.750% due 15/11/2030	100 400	110 430	0.03	6.000% due 25/02/2037 85	50	362	0.02 0.09	VENEZUELA			
<b>Sprint Capital Corp.</b> 6.875% due 15/11/2028	1,385	1,502	0.36		95 10		0.03	VENEZUELA  CORPORATE BONDS & NOT	ES		
Standard Industries, Inc. 2.250% due 21/11/2026	£ 1,800	1,886	0.46	Countrywide Home Loan Mortgage Pas 4.377% due 25/03/2037	s-Throu 8		<b>rust</b> 0.00	Petroleos de Venezuela S.A.	1.000	104	0.04
T-Mobile USA, Inc.	•	•		5.972% due 25/04/2046	17	5	0.00	6.000% due 16/05/2034	1,600	104	0.04
2.550% due 15/02/2031 4.950% due 15/03/2028	\$ 400 500	345 507	0.08	6.000% due 25/07/2037	56	24	0.01	SOVEREIGN ISSUES			
Tallgrass Energy Partners LP	F00	470	0.11	6.010% due 25/04/2046 1,7° 6.500% due 25/11/2036 10			0.12 0.01	Venezuela Government Inter 6.000% due	national B	ond	
5.500% due 15/01/2028 6.000% due 31/12/2030	500 300	473 279	0.11	Credit Suisse First Boston Mortgage Se 6.500% due 25/04/2033	curities		0.00	09/12/2020 ^ 7.000% due	241	34	0.01
Time Warner Cable LLC 5.875% due 15/11/2040	500	453	0.11	Credit Suisse Mortgage Capital Certific	•			31/03/2048 ^	1,528	234	0.06
<b>TransDigm, Inc.</b> 7.125% due 01/12/2031	400	420	0.10		72 91		0.02	7.750% due 13/10/2029 ^	1,900	270	0.06
U.S. Acute Care Solutions LLC 6.375% due 01/03/2026	75	63	0.02	First Horizon Mortgage Pass-Through To 5.967% due 25/09/2035	r <b>ust</b> 12	11	0.00	Total Venezuela	-	<b>538</b> 722	0.13
U.S. Airways Pass-Through Tru	st			HarborView Mortgage Loan Trust 5.910% due 19/05/2035	17	13/1	0.03	SHORT-TERM INSTRUMEN	TS		
3.950% due 15/05/2027 United Airlines Pass-Through T	152 rust	145	0.04	5.950% due 19/06/2035	3	3	0.00	ARGENTINA TREASURY BIL			
2.900% due 01/11/2029 3.450% due 01/06/2029	83 127	72 118	0.02	6.012% due 20/10/2045 28 6.090% due 19/11/2035	3		0.00	(34.368)% due 20/05/2024 (d)(e) ARS	2,951	5	0.00
3.450% due 07/01/2030	137	122	0.03	<b>HSI Asset Securitization Corp. Trust</b> 5.910% due 25/11/2035 1,34	11 1	271	0.31	HUNGARY TREASURY BILLS			
3.500% due 01/09/2031 4.150% due 11/10/2025	152 242	139 241	0.06	IndyMac Mortgage Loan Trust	, .	_, .	0.5	10.900% due			
5.875% due 15/04/2029 Venture Global Calcasieu Pass	2,135	2,164	0.52	3.088% due 25/06/2037 4.259% due 25/12/2036	10 2		0.00	04/01/2024 (d)(e) HUF Total Short-Term Instruments	664,000	1,918 1,923	0.46
6.250% due 15/01/2030	1,000	996	0.24	5.830% due 25/07/2047	53		0.01		-		
<b>Venture Global LNG, Inc.</b> 8.125% due 01/06/2028	2,200	2,224	0.54		00	93	0.02	Total Transferable Securities	SHARES	363,886	00.14
Verizon Communications, Inc. 2.355% due 15/03/2032	2,200	1,831	0.44	<b>Luminent Mortgage Trust</b> 5.870% due 25/10/2046 63	38	560	0.14	INVESTMENT FUNDS			
VICI Properties LP 3.500% due 15/02/2025	200	105	0.05	Merrill Lynch Mortgage Investors Trust 4.347% due 25/05/2036	3	3	0.00	COLLECTIVE INVESTMENT S	CHEMES		
3.875% due 15/02/2029	200 250	195 230	0.05 0.06	6.130% due 25/11/2029	1		0.00	PIMCO Funds: Global Investors Series plc - US			
4.500% due 15/01/2028	250	239	0.06	Morgan Stanley Mortgage Loan Trust 4.768% due 25/03/2036	29	10	0.01		2,699,973	27,324	6.62
Walgreens Boots Alliance, Inc. 3.600% due 20/11/2025	£ 300	365	0.09	Nomura Asset Acceptance Corp. Alterna	ative Lo	an T		PIMCO Select Funds plc - PIMCO US Dollar Short-			
Wells Fargo & Co. 5.574% due 25/07/2029	\$ 850	868	0.21	5.470% due 25/08/2035 Residential Accredit Loans, Inc. Trust	0	0	0.00	Term Floating NAV Fund (g)	,281,816	12,773	3.09
WMG Acquisition Corp. 3.000% due 15/02/2031	1,100	944	0.23	5.870% due 25/05/2047 Structured Adjustable Rate Mortgage L	8 Oan Tru		0.01			40,097	9.71
<b>XPO, Inc.</b> 6.250% due 01/06/2028	500	507	0.12	5.910% due 25/06/2037	74		0.03	PIMCO ETFs plc - PIMCO			
0.230 /0 due 01/00/2020	300 _	74,785			32		0.08	US Dollar Short Maturity	E E70		0.14
LOAN PARTICIPATIONS AND	ASSIGNMEI	NTS		5.890% due 25/09/2047 52 SunTrust Alternative Loan Trust	26	437	0.11	UCITS ETF (g)	5,570	555	
Avolon TLB Borrower (U.S.) LLC				5.750% due 25/12/2035	1	1	0.00	Total Investment Funds	-	40,652	9.85
7.708% due 22/06/2028 CenturyLink, Inc.	0	0	0.00	Thornburg Mortgage Securities Trust 6.720% due 25/06/2037	10	9	0.00				
7.720% due 15/03/2027	1,222	847	0.21	WaMu Mortgage Pass-Through Certifica	ates Tru	ıst					
Charter Communications Oper 7.133% due 01/02/2027	ating LLC 2,568	2,571	0.62	6.212% due 25/11/2042 Washington Mutual Mortgage Pass-Thr	5 ough	5	0.00				
CommScope, Inc. 8.720% due 06/04/2026	479	429	0.10	<b>Certificates Trust</b> 4.052% due 25/09/2036	25	37	0.01				
Standard Industries, Inc.	1 202	1 207	0.22		6,3		1.54				
7.721% due 22/09/2028	1,303 _	1,307 <b>5,15</b> 4									

# Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

REPURCHAS	E AGREEN	MENTS							
Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
BPS	5.470%	02/01/2024	03/01/2024	\$ 32,200	U.S. Treasury Notes 1.250% due 15/08/2031	\$ (32,903)	\$ 32,200	\$ 32,205	7.80
	5.510	02/01/2024	03/01/2024	100	U.S. Treasury Notes 2.125% due 15/05/2025	(102)	100	100	0.02
BSN	5.340	29/12/2023	02/01/2024	34,900	U.S. Treasury Notes 2.625% due 31/07/2029	(35,656)	34,900	34,921	8.46
FICC	2.600	29/12/2023	02/01/2024	2,352	U.S. Treasury Notes 4.875% due 30/11/2025	(2,399)	2,352	2,353	0.57
Total Repurcha	ase Agreeme	ents				\$ (71,060)	\$ 69,552	\$ 69,579	16.85

<sup>(1)</sup> Includes accrued interest.

#### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Long	03/2024	8	\$ 17	0.00
Euro-Bund 10-Year Bond March Futures	Long	03/2024	25	114	0.03
U.S. Treasury 2-Year Note March Futures	Long	03/2024	160	343	0.08
U.S. Treasury 5-Year Note March Futures	Short	03/2024	8	(1)	0.00
U.S. Treasury 10-Year Note March Futures	Long	03/2024	479	1,837	0.45
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	115	(662)	(0.16)
U.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	103	1,332	0.32
United Kingdom Long Ğilt March Futures	Long	03/2024	13	116	0.03
				\$ 3,096	0.75
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 3,096	0.75

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2026	\$ 1,900	\$ (15)	0.00
AT&T, Inc.	1.000	20/06/2028	300	5	0.00
Boeing Co.	1.000	20/12/2026	500	6	0.00
Carnival Corp.	1.000	20/12/2028	400	50	0.01
Charter Communications, Inc.	5.000	20/12/2027	1,000	33	0.01
ord Motor Credit Co. LLC	5.000	20/06/2027	1,000	42	0.01
Glencore Finance Europe Ltd.	5.000	20/12/2025	€ 2,400	(309)	(0.08)
Marks & Spencer PLC '	1.000	20/12/2024	2,600	150	0.04
Rolls-Royce PLC	1.000	20/12/2024	4,000	26	0.01
			_	\$ (12)	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)					
	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of
Index/Tranches	Receive Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets
CDX.HY-41 5-Year Index	5.000%	20/12/2028	\$ 33,165	\$ 1,783	0.43

INTERES	T RATE SWAPS					
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 500	\$(111)	(0.03)
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	900	(104)	(0.03)
Receive	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	2,800	(204)	(0.05)
Receive	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	4,000	(101)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	¥ 940,000	69	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	\$ 67,100	(146)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	22,300	3,695	0.89
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2025	33,800	3,204	0.78
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	20,600	(62)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	14,000	517	0.13
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	23,300	1,900	0.46
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	43,600	2,052	0.50
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	82,000	599	0.15
Pay	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2026	27,700	(287)	(0.07)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	1,900	(5)	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.750%	21/06/2025	\$ 27,900	\$ 553	0.13
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	6,400	5	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.000	18/12/2026	13,700	145	0.03
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	CAD 1,200	16	0.00
Pay	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD 7,600	112	0.03
Receive	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 3,600	(220)	(0.05)
Pay	6-Month EUR-EURIBOR	3.000	20/03/2034	2,100	2	0.00
Receive	6-Month EUR-EURIBOR	3.250	20/03/2029	22,900	(926)	(0.22)
Receive	6-Month EUR-EURIBOR	3.500	20/03/2026	23,000	(408)	(0.10)
					\$ 10,295	2.49
Total Cent	rally Cleared Financial Derivative Instruments				\$ 12,066	2.92

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

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Brazil Government International Bond	1.000%	20/12/2028	\$ 1,400	\$ (28)	\$ 9	\$ (19)	(0.01)
	South Africa Government International Bond	1.000	20/06/2028	2,000	(174)	105	(69)	(0.02)
BPS	Brazil Government International Bond	1.000	20/12/2028	1,300	(25)	7	(18)	0.00
BRC	Indonesia Government International Bond	1.000	20/06/2031	5,500	(236)	222	(14)	0.00
GST	ADLER Real Estate AG	5.000	20/12/2026	€ 700	(4)	(134)	(138)	(0.03)
MYC	South Africa Government International Bond	1.000	20/06/2028	\$ 2,200	(128)	` 52 <sup>°</sup>	(76)	(0.02)
					\$ (595)	\$ 261	\$ (334)	(0.08)

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

EUDINIVED	EODEIGN	CHIDDENICV	CONTRACTS
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Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
ВОА	01/2024	£ 511	\$ 649	\$ 0	\$ (2)	\$ (2)	0.00
	01/2024	PEN 3,534	952	0	(1)	(1)	0.00
BPS	01/2024	€ 2,231	2,424	0	(41)	(41)	(0.01)
	01/2024	£ 1,950	2,473	0	(12)	(12)	0.00
	01/2024	HUF 133,784	381	0	(5)	(5)	0.00
	01/2024	¥ 28,700	195	0	(9)	(9)	0.00
	01/2024	\$ 814	£ 643	6	0	6	0.00
	01/2024	3	HUF 1,017	0	0	0	0.00
BRC	01/2024	£ 144	\$ 181	0	(3)	(3)	0.00
	01/2024	\$ 5,300	€ 4,848	56	0	56	0.01
	04/2024	450	TRY 14,577	0	(6)	(6)	0.00
CBK	01/2024	HUF 9,566	\$ 27	0	0	0	0.00
	01/2024	\$ 1,101	€ 1,019	25	0	.25	0.01
	02/2024	BRL 1,403	\$ 274	0	(15)	(15)	(0.01)
GLM	01/2024	£ 163	208	0	0	0	0.00
	01/2024	PEN 380	102	0	(1)	(1)	0.00
	01/2024	\$ 99	MXN 1,736	3	0	. 3	0.00
JPM	01/2024	HUF 498,012	\$ 1,417	0	(22)	(22)	(0.01)
MBC	01/2024	AUD 32	21	0	(1)	(1)	0.00
	01/2024	\$ 1,902	€ 1,746	28	0	28	0.01
MYI	01/2024	€ 21	\$ 24	0	0	0	0.00
	01/2024	HUF 21,372	61	0	(1)	(1)	0.00
	01/2024	\$ 334	€ 302	0	0	0	0.00
	01/2024	1,027	£ 804	0	(2)	(2)	0.00
RYL	01/2024	£ 177	\$ 223	0	(3)	(3)	0.00
UAG	01/2024	€ 75,288	82,814	0	(372)	(372)	(0.09)
	01/2024	£ 10,592	13,404	0	(99)	(99)	(0.03)
				\$ 118	\$ (595)	\$ (477)	(0.12)

## Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

#### HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income II, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 1,788	\$ 1,954	\$ 0	\$ (22)	\$ (22)	(0.01)
	01/2024	\$ 2,105	€ 1,926	24	0	24	0.01
CBK	01/2024	€ 3,556	\$ 3,851	1	(79)	(78)	(0.02)
	01/2024	\$ 86	€ 80	2	0	2	0.00
DUB	01/2024	€ 8,839	\$ 9,534	0	(232)	(232)	(0.06)
MBC	01/2024	707	766	0	(15)	(15)	0.00
	01/2024	\$ 34,607	€ 31,475	171	0	171	0.04
MYI	01/2024	34,608	31,487	182	0	182	0.05
UAG	01/2024	33,198	30,181	149	0	149	0.04
				\$ 529	\$ (348)	\$ 181	0.05

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 8,497	£ 6,699	\$ 43	\$ 0	\$ 43	0.01
BPS	01/2024	27,777	21,943	196	0	196	0.05
BRC	01/2024	374	296	3	0	3	0.00
CBK	01/2024	£ 115	\$ 146	0	(1)	(1)	0.00
	01/2024	\$ 39	£ 31	0	0	0	0.00
GLM	01/2024	£ 111	\$ 141	0	0	0	0.00
MBC	01/2024	804	1,024	0	(1)	(1)	0.00
	01/2024	\$ 2,284	£ 1,801	12	0	12	0.00
MYI	01/2024	£ 74	\$ 93	0	(1)	(1)	0.00
SCX	01/2024	\$ 81,647	£ 64,550	643	0	643	0.16
SSB	01/2024	£ 38	\$ 48	0	(1)	(1)	0.00
	01/2024	\$ 81,452	£ 64,550	839	0	839	0.20
UAG	01/2024	£ 29,548	\$ 37,404	0	(265)	(265)	(0.06)
	01/2024	\$ 81,636	£ 64,507	600	0	600	0.14
				\$ 2,336	\$ (269)	\$ 2,067	0.50
Total OTC Financial Derivative Instr	uments					\$ 1,437	0.35
Total Investments						\$ 490,689	118.86
Other Current Assets & Liabilities						\$ (77,850)	(18.86)
Net Assets						\$ 412,839	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Contingent convertible security.
- (i) Restricted Securities (31 December 2022: 0.17%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Constellation Oil Services Holding S.A. 'B'	10/06/2022	\$ 18	\$ 18	0.00
Corestate Capital Holding S.A.	22/08/2023	0	0	0.00
DrillCo Holding Lux S.A.	08/06/2023	1,233	1,535	0.37
Intelsat Emergence S.A.	24/02/2020 - 01/05/2020	1,289	411	0.10
		\$ 2,540	\$ 1,964	0.47

<sup>(</sup>j) Security with an aggregate fair value of \$559 (31 December 2022: \$Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$20,224 (31 December 2022: \$19,045) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$290 (31 December 2022: \$1,278) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

#### Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 5	\$ 360,156	\$ 3,725	\$ 363,886
Investment Funds	40,097	555	0	40,652
Repurchase Agreements	0	69,552	0	69,552
Financial Derivative Instruments <sup>(3)</sup>	247	16,352	0	16,599
Totals	\$ 40,349	\$ 446,615	\$ 3,725	\$ 490,689

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 399,799	\$ 1,785	\$ 401,584
Investment Funds	55,254	552	0	55,806
Repurchase Agreements	0	102,832	0	102,832
Financial Derivative Instruments <sup>(3)</sup>	1,425	12,723	0	14,148
Totals	\$ 56,679	\$ 515,906	\$ 1,785	\$ 574,370

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

#### Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
JML	0.500%	30/10/2023	TBD <sup>(1)</sup>	€ (478)	\$ (529)	(0.13)
Total Reverse Repurchase Agreements					\$ (529)	(0.13)

<sup>(1)</sup> Open maturity reverse repurchase agreement.

### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
AZD	\$ N/A	\$ N/A	\$ N/A	\$ (14)	\$ 0	\$ (14)
BOA	(48)	0	(48)	(31)	0	(31)
BPS	119	0	119	104	0	104
BRC	36	0	36	(270)	208	(62)
CBK	(67)	0	(67)	1,636	(1,510)	126
DUB	(232)	290	58	N/A	N/A	N/A
GLM	2	0	2	(204)	270	66
GST	(138)	0	(138)	(179)	0	(179)
JPM	(22)	0	(22)	27	(80)	(53)
MBC	194	(390)	(196)	(1,015)	800	(215)
MYC	(76)	0	(76)	N/A	N/A	N/A
MYI	178	(390)	(212)	4	(28)	(24)
RYL	(3)	0	(3)	N/A	N/A	N/A
SCX	643	(910)	(267)	1,547	(1,450)	97
SSB	838	(730)	108	N/A	N/A	N/A
TOR	N/A	N/A	N/A	65	(120)	(55)
UAG	13	0	13	26	0	26

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

# Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	49.72	38.87
Transferable securities dealt in on another regulated market*	38.05	30.57
Other transferable securities	0.37	1.69
Investment funds	9.85	9.88
Repurchase agreements	16.85	18.21
Financial derivative instruments dealt in on a regulated market	0.75	0.25
Centrally cleared financial derivative instruments	2.92	1.95
OTC financial derivative instruments	0.35	0.30
Reverse repurchase agreements	(0.13)	N/A

 $<sup>^{\</sup>star}$  As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Angola	0.23	N/A
Argentina	0.72	0.45
Australia	0.13	N/A
Belarus	N/A	0.05
Bermuda	0.74	0.54
Brazil	0.02	0.00
Canada	1.12	0.42
Cayman Islands	3.08	2.11
Chile	N/A	0.09
China Colombia	0.01 0.96	0.08
Costa Rica	0.96	0.40 N/A
Cyprus	0.08 N/A	0.17
Denmark	0.22	0.17
Dominican Republic	0.22	0.13
Ecuador	0.40	0.24
Egypt	0.40	0.59
Finland	0.03	0.09
France	2.21	3.32
Germany	1.82	3.45
Ghana	0.18	0.06
Guatemala	0.26	N/A
Guernsey, Channel Islands	0.10	0.43
Hong Kong	0.10	1.08
Hungary	0.54	N/A
India	N/A	0.05
Indonesia	1.19	0.45
Ireland	2.88	2.38
Israel	0.11	N/A
Italy	2.86	4.15
Ivory Coast	0.44	N/A
Japan	0.35	1.11
Jersey, Channel Islands	1.52	1.16
Kazakhstan	0.18	N/A
Luxembourg	4.17	5.22
Macedonia	0.08	0.05
Mauritius	N/A	0.13
Mexico	2.30	1.67
Multinational	N/A	0.42
Netherlands	2.79	3.96
Nigeria	0.39	0.44
Oman	0.25	0.27
Panama	0.35 0.56	N/A
Peru Qatar	0.56 N/A	N/A 0.22
Romania	0.95	0.14
Russia	0.93	0.14
Saudi Arabia	1.12	0.14 N/A
Senegal	0.04	N/A
Serbia	0.04	N/A
Slovenia	0.41	0.27
South Africa	0.41	0.07
Spain	0.44	0.62
Sri Lanka	0.14	0.09
Sweden	0.14	0.35
Switzerland	0.16	0.58
Turkey	0.88	0.85
Ukraine	0.33	0.20
United Arab Emirates	0.21	0.15
United Kingdom	4.89	4.30
United States	42.15	22.26
Venezuela	0.17	0.07
Virgin Islands (British)	N/A	0.08
Short-Term Instruments	0.46	5.18

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Investment Funds	9.85	9.88
Repurchase Agreements	16.85	18.21
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.75	0.25
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.12)
Credit Default Swaps on Credit Indices — Sell Protection	0.43	0.23
Interest Rate Swaps	2.49	1.84
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.08)	(0.01)
Forward Foreign Currency Contracts	(0.12)	(0.46)
Hedged Forward Foreign Currency Contracts	0.55	0.77
Other Current Assets & Liabilities	(18.86)	(1.72)
Net Assets	100.00	100.00

DESCRIPTION TRANSFERABLE SECURITIES	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION EGYPT	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION INDONESIA	PAR (000S)	FAIR VALUE (000S)	
ARGENTINA				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES				Egypt Government International		205	0.50	Perusahaan Penerbit SBSN Indone 4.700% due 06/06/2032	esia \$ 500	¢ ENE	0.88
Argentina Government International B 3.500% due 09/07/2041 \$		\$ 308	0.53	6.375% due 11/04/2031 EL SALVADOR	€ 400 <u>\$</u>	285	0.50	4.700% due 00/00/2032  IRELAND	\$ 200	\$ 505	0.00
BERMUDA				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES				El Salvador Government Internat 7.650% due 15/06/2035	ional Bond \$ 150		0.20	<b>AIB Group PLC</b> 5.250% due 23/10/2031	€ 100	120	0.21
NCL Corp. Ltd. 8.375% due 01/02/2028	200	212	0.37	FRANCE	1 120 _	110	0.20	Bank of Ireland Group PLC 6.253% due 16/09/2026	\$ 200		0.35
BRAZIL				CORPORATE BONDS & NOTES				GE Capital UK Funding Unlimited	Co.	202	0.55
CORPORATE BONDS & NOTES				Altice France S.A.				5.875% due 18/01/2033	£ 50	69	0.12
<b>Banco BTG Pactual S.A.</b> 2.750% due 11/01/2026	100	94	0.16	5.125% due 15/07/2029 11.500% due 01/02/2027 (a)(g) AXA S.A.	300 € 150		0.41 0.29	Perrigo Finance Unlimited Co. 4.650% due 15/06/2030 Total Ireland	\$ 200		0.32
SOVEREIGN ISSUES				5.500% due 11/07/2043	100	119	0.21	ITALY			
Brazil Government International Bond 5.000% due 27/01/2045	200	164	0.29	BNP Paribas S.A. 8.500% due 14/08/2028 (d)(f)	\$ 200	210	0.37	CORPORATE BONDS & NOTES			
6.250% due 18/03/2031	200	208	0.36	Cerba Healthcare SACA				Intesa Sanpaolo SpA	50	F.4	0.40
T. ID. T			0.65	3.500% due 31/05/2028 Crown European Holdings S.A.	€ 200	185	0.32	8.248% due 21/11/2033 Mundys SpA	50	54	0.10
Total Brazil		466	0.81	2.875% due 01/02/2026	100	109	0.19	1.875% due 12/02/2028	€ 200	203	0.35
CANADA CORPORATE BONDS & NOTES				Electricite de France S.A. 9.125% due 15/03/2033 (d)	\$ 125	140	0.24	Nexi SpA 2.125% due 30/04/2029	100	98	0.17
Air Canada Pass-Through Trust 5.250% due 01/10/2030	374	367	0.64	<b>Forvia SE</b> 2.375% due 15/06/2029	€ 200	202	0.35	<b>Telecom Italia SpA</b> 1.625% due 18/01/2029 7.875% due 31/07/2028	100 100		0.17 0.21
CAYMAN ISLANDS	371	307	0.01	JCDecaux SE 5.000% due 11/01/2029	100	116	0.20	Total Italy	100		1.00
CORPORATE BONDS & NOTES				<b>Loxam S.A.S.</b> 4.500% due 15/02/2027	100	111	0.19	IVORY COAST SOVEREIGN ISSUES			
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	100	89	0.16	<b>Societe Generale S.A.</b> 6.691% due 10/01/2034	\$ 200	211	0.37	Ivory Coast Government Internati			
Seagate HDD Cayman 3.125% due 15/07/2029	50		0.07	Vilmorin & Cie S.A. 1.375% due 26/03/2028	€ 100	93	0.16	6.125% due 15/06/2033	\$ 100	92	0.16
5.750% due 01/12/2034 Total Cayman Islands	200		0.33	Total France	_	1,897		JAPAN CORPORATE BONDS & NOTES			
CHILE				GERMANY				Mitsubishi UFJ Financial Group, In	ıc.		
SOVEREIGN ISSUES				CORPORATE BONDS & NOTES				5.475% due 22/02/2031	200	205	0.36
Chile Government International Bond 3.100% due 07/05/2041	300	229	0.40	<b>Deutsche Bank AG</b> 1.625% due 20/01/2027	100		0.18	Mizuho Financial Group, Inc. 3.490% due 05/09/2027 Norinchukin Bank	€ 300	333	0.58
COLOMBIA			0110	1.875% due 23/02/2028 3.742% due 07/01/2033	100 \$ 200		0.18 0.28	5.430% due 09/03/2028	\$ 200	204	0.35
SOVEREIGN ISSUES				Fraport AG Frankfurt Airport Ser 1.875% due 31/03/2028	vices World € 50		0.09	Sumitomo Mitsui Financial Group 2.472% due 14/01/2029	, <b>Inc.</b> 100	89	0.15
Colombia Government International B				Schaeffler AG	€ 30	32	0.09	Sumitomo Mitsui Trust Bank Ltd.	200		
5.000% due 15/06/2045 7.500% due 02/02/2034	300 300	234 317	0.41 0.55	3.375% due 12/10/2028 ZF Finance GmbH	100	107	0.19	5.500% due 09/03/2028 Total Japan	200	1,036	0.36 1.80
Total Colombia		551	0.96	2.000% due 06/05/2027	100		0.18	KAZAKHSTAN			
COSTA RICA				Total Germany	_	634	1.10	SOVEREIGN ISSUES			
SOVEREIGN ISSUES				GHANA				Kazakhstan Government Internat			0.40
Costa Rica Government International E 5.625% due 30/04/2043	<b>3ond</b> 150 <sub>.</sub>	138	0.24	SOVEREIGN ISSUES Ghana Government International	Rond			6.500% due 21/07/2045	200	229	0.40
DENMARK				7.875% due 11/02/2035 ^	\$ 350 _	154	0.27	LIBERIA CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES TDC Net A/S				HONG KONG CORPORATE BONDS & NOTES				Royal Caribbean Cruises Ltd. 4.250% due 01/07/2026	350	338	0.59
	300	343	0.59	Lenovo Group Ltd.				LUXEMBOURG			
DOMINICAN REPUBLIC				6.536% due 27/07/2032	200 _	213	0.37	CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES  Dominican Republic Government Inter	nation	al Ron	d	HUNGARY				<b>Altice Financing S.A.</b> 5.750% due 15/08/2029	200	178	0.31
4.500% due 30/01/2030 \$	100	92	0.16	SOVEREIGN ISSUES Hungary Government Internation	al Bond			Logicor Financing SARL	C 200		
6.500% due 15/02/2048 Total Dominican Republic	200	284	0.33	2.125% due 22/09/2031 6.750% due 25/09/2052	200 200		0.28 0.39	1.625% due 17/01/2030 Total Luxembourg	€ 200		0.33
ECUADOR				Total Hungary	200		0.67	MEXICO			
SOVEREIGN ISSUES				INDIA				SOVEREIGN ISSUES			
30VEKEIGIN 1330E3											
Ecuador Government International Bo		1//	0.25	CORPORATE BONDS & NOTES				Mexico Government Internationa 4 875% due 19/05/2033		103	0.34
	nd 400 228	107	0.25 0.18 0.43		275	263	0.46	Mexico Government Internationa 4.875% due 19/05/2033 5.750% due 12/10/2110 Total Mexico	\$ 200 175	157	0.34 0.27 0.61

DESCRIPTION MOROCCO	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION (0005) PHILIPPINES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION UNITED KINGDOM	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SOVEREIGN ISSUES				SOVEREIGN ISSUES			CORPORATE BONDS & NOTES			
Morocco Government Internation 3.000% due 15/12/2032	s 200	\$ 165	0.29	Philippines Government International Bond 5.500% due 17/01/2048 \$ 250 §	264	0.46	Atlantica Sustainable Infrastructu 4.125% due 15/06/2028	re PLC \$ 250 \$	235	0.41
MULTINATIONAL				POLAND			Barclays PLC 7.437% due 02/11/2033	200	224	0.39
CORPORATE BONDS & NOTES Allied Universal Holdco LLC				SOVEREIGN ISSUES Poland Government International Bond			Berkeley Group PLC 2.500% due 11/08/2031	£ 100	99	0.17
3.625% due 01/06/2028 American Airlines, Inc.	€ 100	97	0.17	4.875% due 04/10/2033 125 _	127	0.22	<b>HSBC Holdings PLC</b> 3.973% due 22/05/2030	\$ 100	93	0.16
5.750% due 20/04/2029 Ardagh Packaging Finance PLC	\$ 300	293	0.51	ROMANIA SOVEREIGN ISSUES			Land Securities Capital Markets P 4.875% due 15/09/2034	<b>LC</b> £ 100	131	0.23
2.125% due 15/08/2026 NXP BV	€ 200	198	0.34	Romania Government International Bond 1.750% due 13/07/2030 € 100	90	0.16	Lloyds Banking Group PLC 7.500% due 27/06/2024 (d)(f)	\$ 50	50	0.09
5.350% due 01/03/2026 Total Multinational	\$ 50	50 638	0.09	6.625% due 27/09/2029 75 7.625% due 17/01/2053 \$ 200	89	0.10 0.15 0.39	Marks & Spencer PLC 4.500% due 10/07/2027	£ 100	123	0.21
NETHERLANDS		050	1.11	Total Romania		0.70	National Grid PLC 3.875% due 16/01/2029	€ 300	341	0.59
CORPORATE BONDS & NOTES				SENEGAL			NatWest Group PLC 0.780% due 26/02/2030	400		0.66
AerCap Holdings NV 5.875% due 10/10/2079	200	198	0.34	SOVEREIGN ISSUES Senegal Government International Bond			Standard Chartered PLC			
<b>Citycon Treasury BV</b> 1.625% due 12/03/2028	€ 100	89	0.15	4.750% due 13/03/2028 € 100 _	102	0.18	0.800% due 17/11/2029 6.301% due 09/01/2029	200 \$ 50		0.34 0.09
Cooperatieve Rabobank UA 3.758% due 06/04/2033	\$ 300	269		SERBIA SOVEREIGN ISSUES			Virgin Media Secured Finance PLC 4.125% due 15/08/2030	£ 100		0.19
CTP NV 1.250% due 21/06/2029	<b>€</b> 100		0.16	Serbia Government International Bond			4.250% due 15/01/2030 Vmed O2 UK Financing PLC	100		0.20
Digital Dutch Finco BV 1.000% due 15/01/2032				1.650% due 03/03/2033 200 _	164	0.28	4.500% due 15/07/2031 Vodafone Group PLC	200		0.38
Enel Finance International NV	200	176		SINGAPORE CORPORATE BONDS & NOTES			5.125% due 04/06/2081 <b>Weir Group PLC</b>	\$ 300	227	0.39
2.250% due 12/07/2031 ING Groep NV	\$ 350	285		Flex Ltd. 4.875% due 15/06/2029 \$ 50	49	0.09	2.200% due 13/05/2026 Total United Kingdom	200 _	186 2,777	0.32 4.82
4.125% due 24/08/2033 JDE Peet's NV	€ 100	111	0.19	SOUTH AFRICA	73	0.03	UNITED STATES			
2.250% due 24/09/2031 NE Property BV	\$ 50	40	0.07	SOVEREIGN ISSUES			ASSET-BACKED SECURITIES			
3.375% due 14/07/2027 Prosus NV	€ 100	104	0.18	<b>South Africa Government International Bon</b> 4.850% due 30/09/2029 60	56	0.10	GoodLeap Sustainable Home Solu 5.520% due 22/02/2055	94	92	0.16
3.061% due 13/07/2031 Sensata Technologies BV	\$ 200	162	0.28	5.650% due 27/09/2047 60 5.750% due 30/09/2049 300	241	0.08 0.42	Home Equity Mortgage Loan Assess. 5.770% due 25/08/2036	et-Backed 26	26	0.05
4.000% due 15/04/2029 Universal Music Group NV	300	279	0.49	Total South Africa	345	0.60		_	118	0.21
4.000% due 13/06/2031	€ 100	116	0.20	SPAIN CORPORATE BONDS & NOTES			CORPORATE BONDS & NOTES AES Corp.			
Wabtec Transportation Netherlar 1.250% due 03/12/2027 Total Netherlands	50	51 1,972	0.09	Abertis Infraestructuras S.A. 3.375% due 27/11/2026 £ 100	122	0.21	2.450% due 15/01/2031 5.450% due 01/06/2028	250 150		0.36 0.27
OMAN		1,512	5.45	Banco Bilbao Vizcaya Argentaria S.A. 6.138% due 14/09/2028 \$ 200		0.36	<b>Albertsons Cos., Inc.</b> 3.500% due 15/03/2029	100	91	0.16
SOVEREIGN ISSUES				Banco de Sabadell S.A. 0.875% due 16/06/2028 € 100		0.17	<b>Ally Financial, Inc.</b> 8.000% due 01/11/2031	140	153	0.27
Oman Government International 6.750% due 17/01/2048	<b>Bond</b> \$ 200	210	0.36	CaixaBank S.A. 3.750% due 07/09/2029 100			American Tower Corp. 2.900% due 15/01/2030	50	45	0.08
PANAMA				Cellnex Finance Co. S.A.		0.20	2.950% due 15/01/2051 Amgen, Inc.	200	133	0.23
CORPORATE BONDS & NOTES  Carnival Corp.				2.000% due 15/09/2032 300 Grifols S.A.			3.000% due 22/02/2029 AT&T, Inc.	450	423	0.73
4.000% due 01/08/2028	100	93	0.16	2.250% due 15/11/2027 300 _ Total Spain	313 1,138		4.300% due 15/02/2030 Avantor Funding, Inc.	300	294	0.51
SOVEREIGN ISSUES Panama Government Internation	al Rond			SRI LANKA			3.875% due 01/11/2029 Aviation Capital Group LLC	200	182	0.32
6.700% due 26/01/2036 Total Panama	700	696 789		SOVEREIGN ISSUES			5.500% due 15/12/2024	50	50	0.09
PARAGUAY		709	1.57	Sri Lanka Government International Bond 6.750% due 18/04/2028 ^ \$ 200 _	101	0.18	Axalta Coating Systems LLC 3.375% due 15/02/2029	200	180	0.31
SOVEREIGN ISSUES				SWEDEN			<b>Ball Corp.</b> 2.875% due 15/08/2030	400	344	0.60
Paraguay Government Internatio 5.400% due 30/03/2050	nal Bond 100	89	0.15	CORPORATE BONDS & NOTES EQT AB			<b>Bank of America Corp.</b> 6.204% due 10/11/2028	600	625	1.10
PERU				0.875% due 14/05/2031 € 300 _	265	0.46	<b>Bank of New York Mellon Corp.</b> 4.706% due 01/02/2034	200	196	0.34
SOVEREIGN ISSUES Peru Government International B	Rond			SWITZERLAND CORPORATE BONDS & NOTES			Beacon Roofing Supply, Inc. 4.500% due 15/11/2026	200	195	0.34
3.000% due 15/01/2034 3.300% due 11/03/2041	200 300	170 234		<b>UBS Group AG</b> 3.091% due 14/05/2032 \$ 250	213	0 37	Black Knight InfoServ LLC 3.625% due 01/09/2028	300	285	0.49
Total Peru	500	404		3.001 /0 dae 14/03/2002 \$ 200 _	213	0.37	<b>Boise Cascade Co.</b> 4.875% due 01/07/2030	250	235	0.41

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Builders FirstSource, Inc. 4.250% due 01/02/2032	200	\$ 181	0.31	JPMorgan Chase & Co. 2.580% due 22/04/2032 \$	600	\$ 508	0.88	<b>T-Mobile USA, Inc.</b> 2.250% due 15/02/2026 \$	100 \$	95	0.16
<b>Cable One, Inc.</b> 4.000% due 15/11/2030	100		0.14	Kilroy Realty LP 2.650% due 15/11/2033	200		0.26	<b>TEGNA, Inc.</b> 5.000% due 15/09/2029	200	183	0.32
Catalent Pharma Solutions, Inc. 2.375% due 01/03/2028 €	€ 100	96	0.17	<b>Kraft Heinz Foods Co.</b> 3.750% due 01/04/2030	50		0.08	<b>Tenet Healthcare Corp.</b> 4.625% due 15/06/2028	350	334	0.58
	275	236	0.41	6.500% due 09/02/2040 Lamb Weston Holdings, Inc.	100		0.19	<b>TerraForm Power Operating LLC</b> 5.000% due 31/01/2028	200	194	0.34
CenterPoint Energy Houston Electric 5.300% due 01/04/2053	200	209	0.36	4.375% due 31/01/2032 Level 3 Financing, Inc.	200		0.32	<b>Topaz Solar Farms LLC</b> 5.750% due 30/09/2039	192	191	0.33
Charter Communications Operating L 3.850% due 01/04/2061	100 200		0.11	3.625% due 15/01/2029 LPL Holdings, Inc. 4.000% due 15/03/2029	50 50		0.05	<b>TopBuild Corp.</b> 3.625% due 15/03/2029	250	227	0.39
3.950% due 30/06/2062 <b>Chobani LLC</b> 4.625% due 15/11/2028	300		0.22	Marvell Technology, Inc. 4.875% due 22/06/2028	50		0.08	Travel + Leisure Co. 4.625% due 01/03/2030 Twilio. Inc.	250	224	0.39
Clearway Energy Operating LLC 3.750% due 15/02/2031	275		0.42	Moody's Corp. 2.000% due 19/08/2031	250		0.36	3.625% due 15/03/2029 Uber Technologies, Inc.	200	183	0.32
Comcast Corp. 4.650% due 15/02/2033	200		0.35	Morgan Stanley 5.123% due 01/02/2029	330		0.58	4.500% due 15/08/2029 United Airlines Pass-Through Trus	200	191	0.33
CommScope, Inc. 4.750% due 01/09/2029	200		0.23	MPH Acquisition Holdings LLC 5.750% due 01/11/2028	100		0.14	5.875% due 15/04/2029 United Airlines, Inc.	65	66	0.11
Community Health Systems, Inc. 4.750% due 15/02/2031	200		0.27	MSCI, Inc. 3.625% due 01/09/2030	50		0.08	4.625% due 15/04/2029 United Rentals North America, Inc	200 c.	187	0.32
Coty, Inc. 5.000% due 15/04/2026	157		0.27	National Rural Utilities Cooperative F 1.350% due 15/03/2031		Corp.	0.27	3.875% due 15/02/2031 Verizon Communications, Inc.	200	182	0.32
<b>Covanta Holding Corp.</b> 4.875% due 01/12/2029	200		0.30	NCR Voyix Corp. 5.125% due 15/04/2029	200		0.33	1.500% due 18/09/2030 2.850% due 03/09/2041	50 300	41 222	0.07 0.39
Credit Acceptance Corp. 6.625% due 15/03/2026	200	200	0.35	Netflix, Inc. 4.875% due 15/06/2030	300	304	0.53	VMware LLC 2.200% due 15/08/2031	200	166	0.29
Crocs, Inc. 4.250% due 15/03/2029	50	45	0.08	<b>Newell Brands, Inc.</b> 6.500% due 01/04/2046	240	200	0.35	4.500% due 15/05/2025 Wells Fargo & Co. 4.540% due 15/08/2026	50 100	49 99	0.09
<b>Crown Castle, Inc.</b> 2.500% due 15/07/2031	300		0.43	OneMain Finance Corp. 3.500% due 15/01/2027	250	231	0.40	Wisconsin Power & Light Co. 4.950% due 01/04/2033	200	201	0.17
3.100% due 15/11/2029 CVS Health Corp.	50		0.08	<b>Open Text Holdings, Inc.</b> 4.125% due 15/02/2030	100	91	0.16	WMG Acquisition Corp. 2.250% due 15/08/2031 €	400	389	0.53
3.750% due 01/04/2030  Dell International LLC	300		0.49		300	305	0.53	Yum! Brands, Inc. 4.625% due 31/01/2032	100	94	0.16
3.375% due 15/12/2041 6.020% due 15/06/2026	100 27		0.13		225	245	0.43	<b>ZF North America Capital, Inc.</b> 7.125% due 14/04/2030	200	213	0.37
DISH DBS Corp. 5.250% due 01/12/2026	100	86	0.15	Park Intermediate Holdings LLC 4.875% due 15/05/2029	100	93	0.16		_	20,775	
DISH Network Corp. 11.750% due 15/11/2027	50	52	0.09	PennyMac Financial Services, Inc. 7.875% due 15/12/2029	100	103	0.18	NON-AGENCY MORTGAGE-BAC  Downey Savings & Loan Associati			
Edgewell Personal Care Co. 5.500% due 01/06/2028 Elanco Animal Health, Inc.	50	49	0.09	PNC Financial Services Group, Inc. 2.200% due 01/11/2024	300	292	0.51	<b>Loan Trust</b> 6.310% due 19/09/2044	27 _		0.04
6.650% due 28/08/2028 Embecta Corp.	200	208	0.36	Post Holdings, Inc. 5.500% due 15/12/2029	150	145	0.25	U.S. GOVERNMENT AGENCIES			
5.000% due 15/02/2030 Equinix, Inc.	200	170	0.30	Prime Security Services Borrower LLC 6.250% due 15/01/2028	250	249	0.43	Uniform Mortgage-Backed Securi 4.500% due 01/03/2053	996	966	1.68
2.500% due 15/05/2031 Ford Motor Co.	150	127	0.22	Quanta Services, Inc. 2.350% due 15/01/2032	200	166	0.29	5.000% due 01/04/2053 5.500% due 01/11/2052 - 01/05/2053	1,757 1,138	1,739	3.02 1.98
3.250% due 12/02/2032 Frontier Communications Holdings LI	275 C	229	0.40	Ritchie Bros Holdings, Inc. 7.750% due 15/03/2031	50	53	0.09	6.000% due 01/10/2053 Uniform Mortgage-Backed Securi	100	102	0.18
8.750% due 15/05/2030 Goldman Sachs Group, Inc.	48	49	0.09	Rocket Mortgage LLC 4.000% due 15/10/2033 San Diego Gas & Electric Co.	200	170	0.30	5.500% due 01/02/2054 6.000% due 01/02/2054	800 1,000	804 1,015	1.40 1.76
3.102% due 24/02/2033 Haleon U.S. Capital LLC	100	86	0.15	4.950% due 15/08/2028 Santander Holdings USA, Inc.	75	77	0.13	6.500% due 01/02/2054	1,500	1,537 <b>7,306</b>	2.67 <b>12.69</b>
3.375% due 24/03/2029 HAT Holdings LLC	350	331	0.57	5.807% due 09/09/2026 SBA Communications Corp.	200	201	0.35	U.S. TREASURY OBLIGATIONS			
3.375% due 15/06/2026 8.000% due 15/06/2027	50 100		0.08 0.18	3.125% due 01/02/2029 Scripps Escrow, Inc.	500	450	0.78	<b>U.S. Treasury Bonds</b> 3.875% due 15/05/2043	500	477	0.83
<b>HCA, Inc.</b> 4.125% due 15/06/2029	350	335	0.58	3.875% due 15/01/2029 Sirius XM Radio, Inc.	100	89	0.15	4.000% due 15/11/2042	175	170 <b>647</b>	0.29 <b>1.12</b>
Hilton Domestic Operating Co., Inc. 3.625% due 15/02/2032	200	175	0.30	3.875% due 01/09/2031 SLM Corp.	150	128	0.22	Total United States	_	28,870	50.16
<b>Hilton Grand Vacations Borrower Esc</b> 4.875% due 01/07/2031	200		0.31	3.125% due 02/11/2026 Solar Star Funding LLC	150	140	0.24	URUGUAY SOVEREIGN ISSUES			
<b>Host Hotels &amp; Resorts LP</b> 2.900% due 15/12/2031	250	210	0.36	5.375% due 30/06/2035 Southern California Edison Co.	272	270	0.47	Uruguay Government Internation 5.100% due 18/06/2050	al Bond 300	302	0.52
<b>Ingevity Corp.</b> 3.875% due 01/11/2028	50	45	0.08	2.500% due 01/06/2031 Sprint Capital Corp.	500	429	0.75				
<b>IQVIA, Inc.</b> 2.250% due 15/01/2028 €	€ 250	260	0.45	8.750% due 15/03/2032 Standard Industries, Inc.	400	494	0.86				
				4.375% due 15/07/2030	200	184	0.32				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
SHORT-TERM INSTRUMEN	TS			INVESTMENT FUNDS			
<b>HUNGARY TREASURY BILLS</b>				COLLECTIVE INVESTMENT SO	HEMES		
10.900% due 04/01/2024 (b)(c) H Total Short-Term Instruments  Total Transferable Securities	UF 81,000	\$ 234 234 <b>\$ 51,106</b>	0.40 0.40 <b>88.80</b>	PIMCO Funds: Global Investors Series plc - Emerging Markets Bond ESG Fund (e) PIMCO Funds: Global Investors Series plc - Global Investment Grade Credit ESG Fund (e)	352,401 <b>\$</b> 147,887 _	3,898 1,572	
				Total Investment Funds	<u>-</u> \$	5,470 5,470	

REPURCHASE AGREEMENTS											
Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets		
BOS	5.420%	29/12/2023	02/01/2024	\$ 3,000	U.S. Treasury Notes 4.000% due 28/02/2030	\$ (3,067)	\$ 3,000	\$ 3,002	5.21		
Total Repurch	ase Agreem	nents				\$ (3,067)	\$ 3,000	\$ 3,002	5.21		

<sup>(1)</sup> Includes accrued interest.

# FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Canada Government 10-Year Bond March Futures	Long	03/2024	4	\$ 17	0.03
Euro-Bobl March Futures	Short	03/2024	7	(15)	(0.03)
Euro-Bund 10-Year Bond March Futures	Long	03/2024	6	27	0.05
Euro-Schatz March Futures	Short	03/2024	2	(2)	0.00
U.S. Treasury 2-Year Note March Futures	Long	03/2024	7	14	0.02
J.S. Treasury 5-Year Note March Futures	Short	03/2024	19	(44)	(0.08)
J.S. Treasury 10-Year Note March Futures	Short	03/2024	24	(99)	(0.17)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	25	(128)	(0.22)
U.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	11	120	0.21
United Kingdom Long Gilt March Futures	Short	03/2024	1	(9)	(0.02)
				\$ (119)	(0.21)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (119)	(0.21)

# CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)									
	F. 10.1			Unrealised	0/ 5				
	Fixed Deal	Maturity	Notional	Appreciation/	% of				
Reference Entity	Receive Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets				
Cellnex Telecom S.A.	5.000%	20/12/2030	€ 100	\$ 6	0.01				

INTERES	T RATE SWAPS					
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 30	\$ 5	0.01
Pay	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	100	10	0.02
Receive	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	100	(8)	(0.01)
Receive	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	200	(6)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	¥ 10,000	Ĭ	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.850	20/09/2033	70,000	(4)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.000	18/12/2026	\$ 3,800	41	0.06
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	CAD 300	4	0.01
Pay	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD 1,000	15	0.03

### Schedule of Investments Diversified Income ESG Fund (Cont.)

Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.750% 3.000	20/03/2054 20/03/2034	€ 300 800	\$ 1 1	0.00 0.00
					\$ 60	0.10
Total Cent	rally Cleared Financial Derivative Instruments				\$ 66	0.11

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

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1) Unrealised **Premiums Fixed Deal** Maturity Notional Paid/ Fair % of Appreciation/ Counterparty Reference Entity **Receive Rate** Date Amount(2) (Received) (Depreciation) Value **Net Assets** (2) (7) (5) BOA Brazil Government International Bond 1.000% 20/06/2028 300 \$ (17) \$ (0.01)South Africa Government International Bond 1.000 20/06/2028 200 10 (0.01) (0.01) BRC 20/12/2027 100 (17)Turkey Government International Bond 1.000 12 Indonésia Government International Bond 1.000 20/12/2028 **GST** 0 5 0.01 400 1.000 24 (12)Turkey Government International Bond 200 (36)(0.02)20/06/2028 (0.04)\$ (87) \$ 66 \$ (21)

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 34	\$ 43	\$ 0	\$ 0	\$ 0	0.00
BRC	01/2024	€ 274	299	0	(4)	(4)	(0.01)
	01/2024	£ 44	56	0	O´	0	0.00
	04/2024	\$ 33	TRY 1,053	0	(1)	(1)	0.00
CBK	01/2024	HUF 19,697	\$ 56	0	(1)	(1)	0.00
GLM	01/2024	AUD 14	9	0	0	0	0.00
MBC	01/2024	€ 6,776	7,450	0	(37)	(37)	(0.07)
	01/2024	HUF 26,516	75	0	(1)	(1)	0.00
	01/2024	¥ 2,100	15	0	0	0	0.00
MYI	01/2024	HUF 35,185	100	0	(2)	(2)	0.00
	01/2024	\$ 401	€ 367	5	(1)	4	0.01
SCX	01/2024	4	HUF 1,312	0	`O´	0	0.00
UAG	01/2024	£ 683	\$ 864	0	(6)	(6)	(0.01)
				\$ 5	\$ (53)	\$ (48)	(0.08)

#### **HEDGED FORWARD FOREIGN CURRENCY CONTRACTS**

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
01/2024	€ 131	\$ 142	\$ 0	\$ (3)	\$ (3)	(0.01)
01/2024	\$ 1,870	€ 1,713	23	0	23	0.04
01/2024	€ 118	\$ 129	0	(1)	(1)	0.00
01/2024	32	35	0	(1)	(1)	0.00
01/2024	\$ 15,203	€ 13,827	75	O´	75	0.13
01/2024	€ 96	\$ 104	0	(1)	(1)	0.00
01/2024	\$ 15,071	€ 13,712	79	O´	79	0.14
01/2024	€ 240	\$ 264	0	(2)	(2)	0.00
01/2024	\$ 442	€ 404	5	O´	`5 <sup>°</sup>	0.01
01/2024	13,283	12,076	60	0	60	0.10
			\$ 242	\$ (8)	\$ 234	0.41
	Month 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024	Month         be Delivered           01/2024         € 131           01/2024         \$ 1,870           01/2024         € 118           01/2024         32           01/2024         \$ 15,203           01/2024         € 96           01/2024         \$ 15,071           01/2024         € 240           01/2024         \$ 442	Month         be Delivered         be Received           01/2024         € 131         \$ 142           01/2024         \$ 1,870         € 1,713           01/2024         € 118         \$ 129           01/2024         32         35           01/2024         \$ 15,203         € 13,827           01/2024         € 96         \$ 104           01/2024         \$ 15,071         € 13,712           01/2024         € 240         \$ 264           01/2024         \$ 442         € 404	Month         be Delivered         be Received         Appreciation           01/2024         € 131         \$ 142         \$ 0           01/2024         \$ 1,870         € 1,713         23           01/2024         € 118         \$ 129         0           01/2024         32         35         0           01/2024         \$ 15,203         € 13,827         75           01/2024         € 96         \$ 104         0           01/2024         \$ 15,071         € 13,712         79           01/2024         € 240         \$ 264         0           01/2024         \$ 442         € 404         5           01/2024         13,283         12,076         60	Month         be Delivered         be Received         Appreciation         (Depreciation)           01/2024         € 131         \$ 142         \$ 0         \$ (3)           01/2024         \$ 1,870         € 1,713         23         0           01/2024         € 118         \$ 129         0         (1)           01/2024         32         35         0         (1)           01/2024         \$ 15,203         € 13,827         75         0           01/2024         € 96         \$ 104         0         (1)           01/2024         \$ 15,071         € 13,712         79         0           01/2024         € 240         \$ 264         0         (2)           01/2024         \$ 442         € 404         5         0           01/2024         \$ 13,283         12,076         60         0	Settlement Month         Currency to be Delivered         Currency to be Received         Unrealised Appreciation         Unrealised (Depreciation)         Appreciation/ (Depreciation)           01/2024         € 131         \$ 142         \$ 0         \$ (3)         \$ (3)           01/2024         \$ 1,870         € 1,713         23         0         23           01/2024         € 118         \$ 129         0         (1)         (1)           01/2024         32         35         0         (1)         (1)           01/2024         \$ 15,203         € 13,827         75         0         75           01/2024         € 96         \$ 104         0         (1)         (1)           01/2024         \$ 15,071         € 13,712         79         0         79           01/2024         € 240         \$ 264         0         (2)         (2)           01/2024         \$ 442         € 404         5         0         5           01/2024         \$ 13,283         12,076         60         0         60

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 5	£ 4	\$ 0	\$ 0	\$ 0	0.00
BRC	01/2024	11	8	0	0	0	0.00
SCX	01/2024	84	66	1	0	1	0.00
SSB	01/2024	67	53	1	0	1	0.00
UAG	01/2024	84	66	1	0	1	0.00
				\$ 3	\$ 0	\$ 3	0.00
Total OTC Financial Derivative	Instruments					\$ 168	0.29

#### **SECURITIES SOLD SHORT**

DESCRIPTION U.S. GOVERNMENT AGENCIES	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Uniform Mortgage-Backed Security, TBA	t 1000	. (OZO)	(4.50)
4.500% due 01/02/2054	\$ 1,000	\$ (970)	(1.69)
Total Securities Sold Short		\$ (970)	(1.69)
Total Investments		\$ 58,721	102.01
Other Current Assets & Liabilities		\$ (1,158)	(2.01)
Net Assets		\$ 57,563	100.00

### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Restricted Securities (31 December 2022: Nil):

		Maturity	Acquisition		Fair	% of	
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets	
Altice France S.A.	11.500%	01/02/2027	20/12/2023	\$ 160	\$ 167	0.29	

Cash of \$367 (31 December 2022: \$113) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 51,082	\$ 24	\$ 51,106
Investment Funds	5,470	0	0	5,470
Repurchase Agreements	0	3,000	0	3,000
Financial Derivative Instruments(3)	19	96	0	115
Securities Sold Short	0	(970)	0	(970)
Totals	\$ 5,489	\$ 53,208	\$ 24	\$ 58,721

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 9,978	\$ 0	\$ 9,978
Financial Derivative Instruments <sup>(3)</sup> Totals	\$ <b>41</b>	(54) <b>\$ 9,924</b>	\$ <b>0</b>	\$ 9,965

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

# Schedule of Investments Diversified Income ESG Fund (Cont.)

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
BOA	\$ (9)	\$ 0	\$ (9)	\$ 1	\$ 0	\$ 1
BRC	10	0	10	N/A	N/A	N/A
CBK	(2)	0	(2)	N/A	N/A	N/A
GLM	N/A	N/A	N/A	2	0	2
GST	5	0	5	N/A	N/A	N/A
MBC	36	0	36	N/A	N/A	N/A
MYC	(12)	0	(12)	N/A	N/A	N/A
MYI	80	0	80	N/A	N/A	N/A
SCX	4	0	4	(57)	0	(57)
SSB	1	0	1	N/A	N/A	N/A
UAG	55	0	55	N/A	N/A	N/A

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	54.77	61.68
Transferable securities dealt in on another regulated market*	34.03	39.58
Investment funds	9.50	N/A
Repurchase agreements	5.21	N/A
Financial derivative instruments dealt in on a regulated market	(0.21)	0.31
Centrally cleared financial derivative instruments	0.11	0.10
OTC financial derivative instruments	0.29	(0.54)
Securities sold short	(1.69)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Argentina	0.53	0.58
Bermuda	0.37	N/A
Brazil	0.81	3.50
Canada	0.64	0.72
Cayman Islands	0.56	1.75
Chile	0.40	1.46
Colombia	0.96	1.39
Costa Rica	0.24	N/A
Denmark	0.59	1.07
Dominican Republic	0.49	1.68
Ecuador	0.43	0.47
Egypt	0.50	N/A
El Salvador	0.20	N/A
Finland	N/A	1.03
France	3.30	6.29
Germany	1.10	3.73
Ghana	0.27	N/A
Guernsey, Channel Islands	N/A	0.95
Hong Kong	0.37	N/A
Hungary	0.67	N/A
India	0.46	1.95
Indonesia	0.88	N/A
Ireland	1.00	1.24
Italy	1.00	0.88
Ivory Coast	0.16	0.77
Japan	1.80	1.71
Jersey, Channel Islands	N/A	0.91
Kazakhstan	0.40	N/A
Liberia	0.59	N/A
Luxembourg	0.64	1.95
Mexico	0.61	0.86
Morocco	0.29	1.40
Multi-Countries	N/A	1.01
Multinational	1.11	0.49
Netherlands	3.43	2.45
Oman	0.36	1.91
Panama	1.37	1.06
Paraguay	0.15	N/A
Peru	0.70	0.74
Philippines	0.46	N/A
Poland	0.22	N/A

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Romania	0.70	0.76
Senegal	0.18	N/A
Serbia	0.28	N/A
Singapore	0.09	0.96
South Africa	0.60	N/A
Spain	1.98	3.85
Śri Lanka	0.18	N/A
Sweden	0.46	0.75
Switzerland	0.37	N/A
United Kingdom	4.82	7.18
United States	50.16	27.59
Uruguay	0.52	N/A
Short-Term Instruments	0.40	16.22
Investment Funds	9.50	N/A
Repurchase Agreements	5.21	N/A
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.21)	0.31
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	N/A
Interest Rate Swaps	0.10	0.10
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.04)	N/A
Forward Foreign Currency Contracts	(0.08)	(0.61)
Hedged Forward Foreign Currency Contracts	0.41	0.07
Securities Sold Short	(1.69)	N/A
Other Current Assets & Liabilities	(2.01)	(1.13)
Net Assets	100.00	100.00

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES	D A	CICNI	AENTC		Banco Santander S.A. 4.375% due 14/01/2026 (h)(j)	€	3,200 \$	3 263	0.09	Digital Dutch Finco BV 1.500% due 15/03/2030 €	7	1,100 \$	1,059	0.03
LOAN PARTICIPATIONS AN	D AS	SIGNI	IENIS		Bank of America Corp.	C	3,200 \$	3,203	0.05	DVI Deutsche Vermoegens- &	4	1,100 \$	1,033	0.05
American Airlines, Inc. 10.427% due 20/04/2028 BCP Modular Services Holding	\$ s I td	810 \$	833	0.03	2.687% due 22/04/2032 4.300% due 28/01/2025 (h)	\$	200 3,600	169 3,394	0.00 0.10	Immobilienverwaltungs GmbF 2.500% due 25/01/2027		3,500	3,330	0.10
8.350% due 15/12/2028		4,900	5,189	0.15	<b>Bank of Ireland Group PLC</b> 7.500% due 19/05/2025 (h)(j)	€	3,700	4,149	0.12	<b>EQT AB</b> 2.375% due 06/04/2028		1,200	1,254	0.04
Carnival Corp. 8.357% due 08/08/2027		2,886	2,896	0.09	Barclays PLC 2.645% due 24/06/2031	\$	900		0.02	Equinix, Inc. 0.250% due 15/03/2027		1,500	1,509	
Charter Communications Oper 7.133% due 01/02/2027	aung	186	186	0.01	3.330% due 24/11/2042 3.375% due 02/04/2025	€	3,600 1,100	2,663 1,212	0.03	3.900% due 15/04/2032 \$ Fairfax Financial Holdings Ltd.	•	300	2/9	0.01
<b>Delos Aircraft DAC</b> 7.348% due 31/10/2027		1,840	1,850	0.05	4.337% due 10/01/2028 4.972% due 16/05/2029	\$	300	295	0.01	4.625% due 29/04/2030 Federation des Caisses Desjardin		2,500 du Quebe	2,405	0.07
Hertz Corp. 8.720% due 30/06/2028		2,779	2,775	0.08	5.304% due 09/08/2026 5.501% due 09/08/2028 6.375% due 15/12/2025 (h)(j)	۲	2,500 600 1,700	2,491 603 2,067	0.02	5.860% due 30/11/2026 £ Ford Motor Credit Co. LLC	Ξ	1,700	2,167	0.06
Hilton Domestic Operating Co. 7.455% due 08/11/2030		4,774	4,796	0.14	7.125% due 15/12/2025 (i)(j) 7.385% due 02/11/2028		900		0.03	2.330% due 25/11/2025 2.700% due 10/08/2026 \$	5	200 3,900	3,614	
<b>IRB Holding Corp.</b> 8.456% due 15/12/2027		1,799	1,805	0.05	7.437% due 02/11/2033 8.000% due 15/06/2024 (h)(j)		2,700 400	3,025 398		2.900% due 16/02/2028 \$	5	2,300 1,800	2,893 1,617	0.05
<b>LifePoint Health, Inc.</b> 11.168% due 16/11/2028	4	4,201	4,196	0.12	Bevco Lux SARL 1.000% due 16/01/2030	€	4,400	4,078	0.12	3.021% due 06/03/2024 3.250% due 15/09/2025 4.535% due 06/03/2025 £		900 100 200	109	0.03 0.00 0.01
MPH Acquisition Holdings LLC 9.900% due 01/09/2028		4,399	4,253	0.12	<b>BGC Group, Inc.</b> 4.375% due 15/12/2025	\$	1,100	1,056	0.03	G City Europe Ltd.		1,200	1,221	
Nouryon Finance BV 8.182% due 03/04/2028	<i>C</i> 1	5,476	6,064	O 10	Blue Owl Capital Corp.				0.05	Globalworth Real Estate Investm		,	1,221	0.04
United Airlines, Inc. 9.220% due 21/04/2028		1,161	1,167		2.875% due 11/06/2028 Blue Owl Finance LLC		1,900	1,670		2.950% due 29/07/2026 3.000% due 29/03/2025		1,300 3,100	1,185 3,137	
5.220 /0 due 21/04/2020	Þ	1,101 _	36,010		3.125% due 10/06/2031 BNP Paribas S.A.		4,500	3,713	0.11	Goldman Sachs Group, Inc. 1.875% due 16/12/2030	=	2,500	2,659	0.08
CORPORATE BONDS & NOT	ES				1.904% due 30/09/2028 2.125% due 23/01/2027	€	7,800 2,400	6,936 2,577		2.615% due 22/04/2032 \$ 3.615% due 15/03/2028	5	200 2,000		0.00
BANKING & FINANCE ABN AMRO Bank NV					<b>BPCE S.A.</b> 2.125% due 13/10/2046 (j)		3,800	3,418	0.10	3.691% due 05/06/2028 5.798% due 10/08/2026		300 4,200		0.01
4.375% due 22/09/2025 (h)(j)	€	700	741	0.02	Brown & Brown, Inc. 4.200% due 15/09/2024	\$	7,500	7,422	0.22	HSBC Holdings PLC 1.750% due 24/07/2027	Ξ.	3,200	3,750	0.11
Acef Holding S.C.A. 1.250% due 26/04/2030		2,000	1,778		CaixaBank S.A. 6.750% due 13/06/2024 (h)(j)		1,000	1,106				2,200 800	1,824 668	0.05 0.02
Adler Financing SARL (12.500% 12.500% due 30/06/2025 (c)		sh or 12 2,989	. <b>500% PI</b> 3,486		CapitaLand Ascendas REIT 0.750% due 23/06/2028	ŭ	3,200	3,032		2.871% due 22/11/2032 3.973% due 22/05/2030		5,000 4,700	4,157 4,394	0.13
AerCap Ireland Capital DAC 2.450% due 29/10/2026	\$	500	463	0.01	CBRE Global Investors Open-En	ded	•		0.05	4.583% due 19/06/2029 4.750% due 04/07/2029 (h)(j) €		4,170 2,200	4,047 2.204	
3.000% due 29/10/2028 3.650% due 21/07/2027	·	200	183 1,284	0.01	SICAV-SIF Pan European Core 0.500% due 27/01/2028	e Fu	<b>nd</b> 2,000	1,957	0.06	5.210% due 11/08/2028 \$		2,600	2,599	0.08
4.450% due 01/10/2025 4.450% due 03/04/2026	2	1,350 2,850 2,300	2,799 2,260	0.08	0.900% due 12/10/2029 Constellation Insurance, Inc.		2,300	2,116		6.375% due 30/03/2025 (h)(j) ING Groep NV		500		0.01
AGFC Capital Trust 7.405% due 15/01/2067		2,500	1,271		6.800% due 24/01/2030 Cooperatieve Rabobank UA	\$	3,500	3,321	0.10	5.750% due 16/11/2026 (h)(j) Intesa Sanpaolo SpA	,	900		0.02
AGPS BondCo PLC 5.000% due 27/04/2027		4,300	1,601		4.375% due 29/06/2027 (h)(j) 5.500% due 05/10/2026		1,800 3,000	1,867 3,071				3,100 5,800 400	3,086 5,696 364	
Aircastle Ltd. 2.850% due 26/01/2028		1,500	1,340		Coventry Building Society 2.625% due 07/12/2026		1,100	1,202		and the second s	Ξ	1,400	1,619	
Altarea S.C.A.			,-		<b>CPI Property Group S.A.</b> 1.500% due 27/01/2031		800		0.01	2.200% due 23/11/2030 \$	5	1,638	1,319	0.04
1.750% due 16/01/2030 1.875% due 17/01/2028		1,800 1,700	1,539 1,582		1.625% due 23/04/2027 2.750% due 12/05/2026		6,650 1,100	5,415 1,017	0.16	JPMorgan Chase & Co. 2.595% due 24/02/2026 4.005% due 23/04/2029		6,400 4,500	6,201 4,333	
AMCO - Asset Management Co 2.250% due 17/07/2027		<b>A</b> 2,600	2,730	0.08	4.875% due 16/07/2025 (h)  Credit Suisse AG		2,200		0.02	JPMorgan Chase Bank N.A.				
American Tower Corp. 0.400% due 15/02/2027 2.300% due 15/09/2031	\$	3,100 300	3,123 248	0.09	0.250% due 01/09/2028 0.495% due 02/02/2024	\$	3,700 1,800	3,558 1,792	0.05	5.110% due 08/12/2026 <b>Kennedy-Wilson, Inc.</b>		2,100	2,120	
Annington Funding PLC 2.308% due 06/10/2032				0.01	7.500% due 15/02/2028 Credit Suisse AG AT1 Claim		300 10,500	329 1,260	0.01 0.04	4.750% due 01/02/2030 <b>Lazard Group LLC</b>		3,000 5 200 1	·	
Antares Holdings LP		1,000			Cromwell Ereit Lux Finco SARL 2.125% due 19/11/2025		3,100	3,233		4.375% due 11/03/2029 Legal & General Group PLC			4,821	
3.950% due 15/07/2026 Aroundtown S.A.		1,600	1,489		Crown Castle, Inc. 3.100% due 15/11/2029	\$	250		0.03	5.625% due 24/03/2031 (h)(j) £ LFS Topco LLC		800		0.03
0.375% due 15/04/2027 5.375% due 21/03/2029		1,100 5,200	981 13,354		3.800% due 15/02/2028 CTP NV	Ą	2,250	2,139		5.875% due 15/10/2026 \$ <b>Lloyds Banking Group PLC</b>	5	1,500	1,382	0.04
<b>Atrium Finance PLC</b> 2.625% due 05/09/2027	€ !	5,200	4,483	0.13	0.625% due 27/09/2026 1.250% due 21/06/2029	€	1,800 5,100	1,790 4,677		4.375% due 22/03/2028 4.947% due 27/06/2025 (h)(j) €		900	1,188	
Aviation Capital Group LLC 3.500% due 01/11/2027 5.500% due 15/12/2024	\$ 3	3,600	3,320		1.500% due 27/09/2031 Deutsche Bank AG		1,700	1,467		Logicor Financing SARL		2,900	2,827	
5.500% due 15/12/2024 Avolon Holdings Funding Ltd.		200		0.01	0.898% due 28/05/2024 (k) 1.375% due 17/02/2032		1,900 4,600	1,866 4,183		0.625% due 17/11/2025 1.500% due 13/07/2026		300 2,300	2,383	
2.528% due 18/11/2027 <b>Balder Finland Oyj</b>		4,290	3,805		1.625% due 20/01/2027 2.625% due 16/12/2024	£	1,900 1,200	1,974 1,483	0.06 0.04	1.625% due 17/01/2030 2.000% due 17/01/2034 2.750% due 15/01/2030		900 1,000 900	867	0.02 0.03 0.03
1.000% due 18/01/2027 (l)  Banca Monte dei Paschi di Sier	na Sp		1,687		3.035% due 28/05/2032 (k) 3.742% due 07/01/2033	\$	800 1,200	986	0.02 0.03	Mizuho Financial Group, Inc.		3,000	2,867	
6.750% due 02/03/2026	(	6,500	7,353	0.21	3.875% due 12/02/2024	Ĺ	3,500	4,451	0.13			1,600	1,303	

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Morgan Stanley		()	(====,		UniCredit SpA	(2222)	(2222)		4.908% due 23/07/2025	\$	2,970 \$	\$ 2,943	0.09
0.000% due 02/04/2032 (k)		3,600 \$			2.569% due 22/09/2026	\$ 350 \$	329	0.01	6.384% due 23/10/2035 6.484% due 23/10/2045		875 1,100	889 1,082	0.03
Mutuelle Assurance Des Comm France et Des Cadres et Sal	erca	ints et Ir	idustriel	s de	VICI Properties LP 3.500% due 15/02/2025	1,700	1,658	0.05	6.834% due 23/10/2055		150		0.00
0.625% due 21/06/2027	€	1,200	1,203		3.750% due 15/02/2027	3,300	3,117	0.09	Cloud Software Group, Inc. 6.500% due 31/03/2029		3,800	3,622	0.10
2.125% due 21/06/2052 National Bank of Canada		3,400	2,904	0.08	4.125% due 15/08/2030 4.750% due 15/02/2028	2,500 2,300	2,280 2,253	0.07	Constellation Oil Services Holdi			3,022	0.10
3.500% due 25/04/2028		1,800	2,037	0.06	Virgin Money UK PLC				13.500% due 30/06/2025		314		0.01
Nationwide Building Society					3.375% due 24/04/2026	£ 200	244	0.01	Constellation Oil Services Holdi 4.000% PIK)	ing S	.A. (3.0	00% Cas	sh or
3.960% due 18/07/2030 4.302% due 08/03/2029	\$	900 6,800	841 6,521	0.02	Volkswagen Financial Service 0.875% due 20/02/2025	3,200	3,875	0.11	3.000% due 31/12/2026 (c)		954	694	0.02
5.875% due 20/12/2024 (h)(j)	£	1,600	2,007		Wells Fargo & Co.				Coty, Inc. 3.875% due 15/04/2026	€	4,200	4,642	0.13
NatWest Group PLC 2.000% due 04/03/2025	€	4,500	4,952	0.14	3.000% due 22/04/2026 3.526% due 24/03/2028	\$ 2,100 2,600	2,012 2,482	0.06	4.750% due 15/01/2029		2,000		0.06
4.892% due 18/05/2029		1,700	1,671		6.303% due 23/10/2029	6,100	6,433	0.19	DAE Funding LLC		2 500	2 407	0.07
5.125% due 12/05/2027 (h)(j)	£	200	230	0.01	Wells Fargo Bank N.A. 5.254% due 11/12/2026	8,000	8,101	0.23	1.625% due 15/02/2024 DISH DBS Corp.		2,500	2,487	0.07
NatWest Markets PLC 1.000% due 28/05/2024	€	1,700	1,856	0.05	Workspace Group PLC	0,000	0,101	0.23	5.250% due 01/12/2026		1,000		0.02
Nissan Motor Acceptance Co. L		•	•		2.250% due 11/03/2028	£ 2,700	2,956	0.09	5.750% due 01/12/2028 DISH Network Corp.		2,000	1,599	0.05
1.850% due 16/09/2026 2.000% due 09/03/2026	\$	1,600 1,400	1,440 1,287		WPC Eurobond BV 1.350% due 15/04/2028	€ 1.700	1,720	0.05	11.750% due 15/11/2027		6,400	6,686	0.19
2.450% due 15/09/2028		700		0.02	1.550 /0 dae 15/0 1/2020	d 1,700 _	479,883		Exela Intermediate LLC 11.500% due 15/04/2026		953	171	0.00
Nova Ljubljanska Banka d.d. 3.400% due 05/02/2030 (l)	C	2,500	2,397	0.07	INDUSTRIALS	_			Expedia Group, Inc.		900	1/1	0.00
3.650% due 19/11/2029	E	2,900	2,821		AA Bond Co. Ltd.				2.950% due 15/03/2031		540		0.01
Nuveen Finance LLC					3.250% due 31/07/2050	£ 2,300	2,495	0.07	6.250% due 01/05/2025 Ford Motor Co.		2,069	2,090	0.06
4.125% due 01/11/2024  Park Aerospace Holdings Ltd.	\$	500	493	0.01	Accor S.A.	C 2 F00	2,000	0.11	3.250% due 12/02/2032		1,300	1,082	0.03
5.500% due 15/02/2024		28	28	0.00	2.375% due 29/11/2028 Adani Ports & Special Econon	€ 3,500 nic <b>7</b> one Ltd	3,696	0.11	Fraport AG Frankfurt Airport Se 2.125% due 09/07/2027		es Worl 1,900	dwide 2,044	0.06
PRA Group, Inc.		4 400	4.005	0.00	3.100% due 02/02/2031	\$ 5,000	3,820	0.11	Global Payments, Inc.	c	1,300	2,044	0.00
7.375% due 01/09/2025  Prologis International Funding	ς Λ	1,100	1,095	0.03	3.375% due 24/07/2024 Aeroporti di Roma SpA	409	401	0.01	5.300% due 15/08/2029	\$	1,800	1,813	0.05
3.125% due 01/06/2031		2,200	2,353	0.07	1.750% due 30/07/2031	€ 3,800	3,631	0.11	<b>GN Store Nord A/S</b> 0.875% due 25/11/2024	€	3,400	3,600	0.10
RLJ Lodging Trust LP	¢	1 600	1 [17	0.04	Air Canada	£ 4 200	4 2 4 2	0.04	Grifols S.A.	C	5,400	,	
3.750% due 01/07/2026 Sagax AB	Þ	1,600	1,517	0.04	3.875% due 15/08/2026 Air Canada Pass-Through Trus	\$ 1,300	1,243	0.04	3.875% due 15/10/2028		3,100	3,138	0.09
1.125% due 30/01/2027	€	3,800	3,783		3.600% due 15/09/2028	996	938	0.03	Haleon U.S. Capital LLC 3.375% due 24/03/2029	\$	1,850	1,751	0.05
2.000% due 17/01/2024 2.250% due 13/03/2025		190 2,200	210 2,366	0.01	Alaska Airlines Pass-Through 4.800% due 15/02/2029	Trust 841	819	0.02	Haleon UK Capital PLC				
Sagax Euro MTN NL BV		_,	_,		Allegiant Travel Co.	041	013	0.02	3.125% due 24/03/2025 HCA. Inc.		3,000	2,931	0.09
0.750% due 26/01/2028 (l) 1.000% due 17/05/2029		2,200 1,200	2,080 1,086		7.250% due 15/08/2027	2,600	2,547	0.07	5.375% due 01/09/2026		900	905	0.03
Santander UK Group Holdings I	PLC	1,200	1,000	0.03	Altice France S.A. 4.250% due 15/10/2029	€ 2,300	2,029	0.06	Hilton Domestic Operating Co.,	Inc.	200	270	0.01
3.823% due 03/11/2028	\$	3,100	2,916		5.500% due 15/10/2029	\$ 2,500	1,963	0.06	3.750% due 01/05/2029 4.000% due 01/05/2031		300 3,200	278 2,934	0.01
6.750% due 24/06/2024 (h)(j) 7.482% due 29/08/2029	£	400 5,400	7,492	0.01	11.500% due 01/02/2027 (b)(k)  AMC Networks, Inc.	€ 2,010	2,237	0.06	Hilton Grand Vacations Borrow				0.44
SELP Finance SARL					4.750% due 01/08/2025	\$ 1,700	1,657	0.05	5.000% due 01/06/2029  Holding d'Infrastructures des N		4,000 rs.de	3,695	0.11
3.750% due 10/08/2027 Sirius Real Estate Ltd.	€	3,300	3,652	0.11	American Airlines Pass-Throu	_	265	0.01	l'Environnement				
1.125% due 22/06/2026		4,800	4,795	0.14	3.000% due 15/04/2030 3.250% due 15/04/2030	403 135	365 118	0.01	0.125% due 16/09/2025 0.625% due 16/09/2028		1,600 2,200	1,663 2,118	
Societe Generale S.A.		2.700	2.660	0.11	3.350% due 15/04/2031 3.375% due 01/11/2028	773 920	699 844	0.02	IHO Verwaltungs GmbH (3.750	% Ca	sh or 4.	.500% P	IK)
4.677% due 15/06/2027 Sofina S.A.	Þ	3,700	3,668	0.11	3.575% due 15/07/2029	934	872	0.03	3.750% due 15/09/2026 (c) Imperial Brands Finance Nether		3,200	3,495	0.10
1.000% due 23/09/2028	€	2,900	2,705	0.08	3.700% due 01/04/2028	158	148	0.00	1.750% due 18/03/2033		1,700	1,473	0.04
Spirit Realty LP 4.000% due 15/07/2029	\$	400	380	0.01	American Airlines, Inc. 5.500% due 20/04/2026	1,083	1,076	0.03	Intelsat Jackson Holdings S.A.	ė	1 406	1 2/12	0.04
Stichting AK Rabobank Certific			300	0.01	5.750% due 20/04/2029	3,900	3,806	0.11	6.500% due 15/03/2030  JetBlue Pass-Through Trust	Þ	1,406	1,343	0.04
6.500% (h)		1,996	2,214	0.06	Becton Dickinson Euro Finance 1.336% due 13/08/2041	e SARL € 3,100	2,368	0.07	2.750% due 15/11/2033		163	138	0.00
<b>STORE Capital Corp.</b> 4.625% due 15/03/2029	\$	200	185	0.01	Boeing Co.				Kraft Heinz Foods Co. 5.000% due 15/07/2035		73	73	0.00
Sumitomo Mitsui Trust Bank Lto		200	103	0.01	1.950% due 01/02/2024 2.750% due 01/02/2026	\$ 700 5,100	698 4,883	0.02	Las Vegas Sands Corp.		75	75	0.00
3.629% due 06/04/2026	€	3,300	3,677	0.11	British Airways Pass-Through	•	1,005	0.11	3.900% due 08/08/2029		200	185	0.01
Synchrony Financial 4.500% due 23/07/2025	\$	800	782	0.02	2.900% due 15/09/2036 4.250% due 15/05/2034	1,480 650	1,268 607	0.04 0.02	Melco Resorts Finance Ltd. 5.375% due 04/12/2029		200	177	0.01
5.150% due 19/03/2029	*	9,000	8,754		Broadcom, Inc.	030	007	0.02	Mileage Plus Holdings LLC				
Toronto-Dominion Bank 3.879% due 13/03/2026	€	23,400	26,324	0.76	3.137% due 15/11/2035	4	3	0.00	6.500% due 20/06/2027		4,620	4,637	0.13
TP ICAP Finance PLC	<b>u</b> .	23,400	20,324	0.70	4.926% due 15/05/2037 Caesars Entertainment, Inc.	4	4	0.00	MPH Acquisition Holdings LLC 5.500% due 01/09/2028		3,300	2,959	0.09
2.625% due 18/11/2028	£	1,200	1,281		6.250% due 01/07/2025	400	401	0.01	Mundys SpA	C 4	0.100	10 277	0.20
5.250% due 29/05/2026 UBS Group AG		3,500	4,327	0.13	Carnival Holdings Bermuda Lt 10.375% due 01/05/2028		2,723	0.08	1.875% due 12/02/2028 <b>Nidec Corp.</b>	€ 1	0,100	10,277	0.30
3.091% due 14/05/2032	\$	950		0.02	CCO Holdings LLC	2,500	2,125	0.00	0.046% due 30/03/2026		1,100	1,122	0.03
3.869% due 12/01/2029 4.194% due 01/04/2031		4,750 2,100	4,482 1,957		5.000% due 01/02/2028	1,550	1,484	0.04	Nissan Motor Co. Ltd. 3.522% due 17/09/2025	¢	7,500	7,224	0.21
4.375% due 10/02/2031 (h)(j)		1,300	1,030	0.03	Charter Communications Ope 3.500% due 01/06/2041	rating LLC 2,000	1,415	0.04	4.345% due 17/09/2027	Þ	1,700	1,628	0.05
6.442% due 11/08/2028 7.750% due 01/03/2029	€	4,750 400	4,936 510	0.14 0.01	3.900% due 01/06/2052	1,900	1,280		4.810% due 17/09/2030		500	468	0.01
	_												

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S) A	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Penske Truck Leasing Co. LP 3.950% due 10/03/2025	\$ 2,000 \$	1,965	0.06	3.250% due 01/06/2031 3.300% due 01/12/2027 3.500% due 15/06/2025	\$ 2,400 \$ 3,000 200	2,803	0.06 0.08 0.01	1.157% due 15/04/2042 (a) \$ 1.500% due 25/12/2035 (a) 2.000% due 25/12/2050 (a)	138 \$ 7,912 19,393	15 349 1,745	0.00 0.01 0.05
Petroleos Mexicanos 6.700% due 16/02/2032 10.000% due 07/02/2033	4,981 900	4,139 905		3.500% due 01/08/2050 4.300% due 15/03/2045	300 500	208 393	0.01 0.01	4.000% due 15/01/2033 - 25/07/2050 (a)	16,498	3,259	0.10
<b>Prosus NV</b> 3.680% due 21/01/2030	600	526	0.02	4.550% due 01/07/2030 4.950% due 08/06/2025 5.450% due 15/06/2027	4,100 1,500 200	1,491	0.11 0.04 0.01	4.000% due 01/07/2047 4.575% due 01/09/2027 5.500% due 01/04/2027 -	103 0	100	0.00
<b>Sabine Pass Liquefaction LLC</b> 4.200% due 15/03/2028 5.000% due 15/03/2027	4,000 800	3,920 804		6.150% due 15/01/2033 <b>Southern California Gas Co.</b> 2.950% due 15/04/2027	3,800 1,900	,	0.12	01/01/2040 5.732% due 25/09/2031 6.412% due 25/07/2044	412 76 310	424 76 288	0.01 0.00 0.01
<b>Sandoz Finance BV</b> 4.220% due 17/04/2030	€ 3,200	3,674	0.11	Sprint LLC 7.125% due 15/06/2024	800	,	0.02	Ginnie Mae 2.750% due 20/11/2029	2	2	0.00
Sands China Ltd. 3.100% due 08/03/2029 3.500% due 08/08/2031 5.650% due 08/08/2028	\$ 900 1,100 7,800	785 923 7,740	0.03	<b>Telecom Italia SpA</b> 7.875% due 31/07/2028	€ 5,900 <u></u>	36,176		3.500% due 15/07/2045 (l) 3.625% due 20/09/2031 4.000% due 20/10/2042 (a) 4.000% due 15/02/2052 (l)	10,481 99 3,445 3,988	9,767 97 578 3,856	0.28 0.00 0.02 0.11
Sartorius Finance BV 4.375% due 14/09/2029 4.875% due 14/09/2035	€ 700 600	802 701		Total Corporate Bonds & Notes  CONVERTIBLE BONDS & N	– NOTES	743,778 2	1.59	4.000% due 15/03/2052 4.500% due 20/10/2045 (a) Ginnie Mae, TBA	232 2,264	223 449	0.01
Scripps Escrow, Inc. 5.375% due 15/01/2031	\$ 1,600	1,176		Southwest Airlines Co. 1.250% due 01/05/2025	\$ 7,500	7,607	0.22	4.000% due 01/01/2054 Uniform Mortgage-Backed S	3,000 Security	2,869	0.08
<b>Southern Co.</b> 3.700% due 30/04/2030	400	377	0.01	MUNICIPAL BONDS & NO		•		3.500% due 01/04/2037 - 01/12/2047 3.500% due 01/07/2048 (I)	1,621 10,128	1,512 9,372	0.05 0.27
<b>Studio City Finance Ltd.</b> 5.000% due 15/01/2029	600	505	0.01	California State General Obli (AGM/CR Insured), Series 2		s, (BABs),		4.000% due 01/05/2047 - 01/03/2049	1,525	1,469	0.04
Syngenta Finance NV 3.375% due 16/04/2026	€ 1,000	1,099	0.03	6.875% due 01/11/2026 Commonwealth of Puerto Ric	2,345 co General O		0.07	4.000% due 01/04/2048 (I) 4.500% due 01/04/2028	7,178 4	6,924 4	0.20 0.00
<b>T-Mobile USA, Inc.</b> 2.250% due 15/11/2031 3.300% due 15/02/2051	\$ 2,300 2,700	1,916 1,953		Bonds, Series 2022 0.000% due 01/11/2043 Golden State, California Toba	37	20		5.500% due 01/07/2026 - 01/08/2040 6.000% due 01/10/2025 -	432	439	0.01
3.875% due 15/04/2030 TD SYNNEX Corp.	4,200	3,984		Revenue Notes, Series 202 1.711% due 01/06/2024		1,871		01/05/2041 Uniform Mortgage-Backed S			0.01
2.375% due 09/08/2028 TDF Infrastructure SASU	5,800	5,011		Illinois State General Obligat Series 2010				2.500% due 01/01/2054 3.000% due 01/02/2054 3.500% due 01/02/2054	30,200 50,300 119,800	25,696 44,579 110,029	0.75 1.29 3.19
1.750% due 01/12/2029 Tesco Corporate Treasury Serv 0.875% due 29/05/2026	€ 6,400 vices PLC 2,200	6,186 2,304		7.350% due 01/07/2035 Tobacco Settlement Finance		699 est Virginia		4.000% due 01/01/2054 4.500% due 01/02/2054	160,200 120,300	151,626	4.40
Thales S.A. 4.125% due 18/10/2028	1,500	1,732		Revenue Bonds, Series 200 0.000% due 01/06/2047 (e) Tobacco Settlement Finance	23,300	2,065 est Virginia		5.000% due 01/01/2054 5.500% due 01/02/2054 6.000% due 01/02/2054	1,092,500 63,800 77,500	1,081,253 64,089 78,696	31.38 1.86 2.29
United Airlines Pass-Through 7 5.875% due 15/04/2029	Frust \$ 2,782	2,820	0.08	<b>Revenue Bonds, Series 20</b> 2 3.151% due 01/06/2032	<b>20</b> 1,500	1,251	0.04	6.500% due 01/02/2054	68,400	70,091 1, <b>797,566</b>	2.04
United Airlines, Inc. 4.625% due 15/04/2029	200	187	0.01	3.301% due 01/06/2033	800 _	660 <b>9,058</b>	0.02 <b>0.26</b>	U.S. TREASURY OBLIGAT	IONS		
Venture Global Calcasieu Pass 3.875% due 01/11/2033 6.250% due 15/01/2030	6,400 4,800	5,431 4,780		U.S. GOVERNMENT AGEN	ICIES			<b>U.S. Treasury Inflation Prote</b> 0.625% due 15/07/2032 1.125% due 15/01/2033	cted Securit 77,727 71,064	ies (g) 71,056 67,276	
Virgin Media Secured Finance 4.250% due 15/01/2030	<b>PLC</b> £ 4,000	4,472	0.13	0.000% due 25/09/2060 (a) 0.448% due 25/12/2056 (a)	12,214 3,349		0.02	1.375% due 15/07/2033 U.S. Treasury Notes	66,659	64,679	1.88
Vmed O2 UK Financing PLC 4.500% due 15/07/2031 Wabtec Transportation Nether	2,800	3,096	0.09	0.540% due 25/07/2042 (a) 0.598% due 25/07/2059 (a) 0.608% due 25/11/2046 (a)	18,899 8,501 5,098	1,114	0.01 0.03 0.00	0.250% due 31/08/2025 1.250% due 31/08/2024 (I)	12,200 84,500		2.39
1.250% due 03/12/2027 WMG Acquisition Corp.	€ 4,600	4,691	0.14	0.618% due 25/06/2042 (a) 0.648% due 25/07/2050 (a)	14,816 4,049	465	0.01	NON-AGENCY MORTGAG	E-BACKED —	296,835	
2.250% due 15/08/2031 <b>Wynn Macau Ltd</b> .	2,300	2,236		0.698% due 25/07/2043 (a) 0.748% due 25/05/2048 (a) 1.048% due 25/03/2042 (a)	1,046 1,702 6,678	213	0.00 0.01 0.02	Adjustable Rate Mortgage 1	rust		
5.500% due 15/01/2026 5.500% due 01/10/2027	\$ 400 200 _	391 189 <b>227,719</b>	0.01	1.148% due 25/11/2035 (a) 1.178% due 25/10/2039 (a) 2.000% due 25/11/2050 (a)	60 679 6,896	1 7	0.00 0.00 0.02	4.515% due 25/11/2035 4.543% due 25/10/2035 4.611% due 25/02/2036	246 94 1,270		0.01 0.00 0.02
UTILITIES	_			2.215% due 25/06/2043 (a) 3.795% due 01/12/2034	4,731 2	294	0.01	5.407% due 25/03/2037 5.556% due 25/01/2036	5 30	27	0.00
<b>AES Corp.</b> 2.450% due 15/01/2031	2,200	1,850	0.05	4.000% due 25/06/2050 (a) 4.564% due 01/02/2035	5,438 3	1,039 3	0.03 0.00	5.813% due 25/08/2035 5.990% due 25/01/2036 Alba PLC	23 866	22 805	0.00
CK Hutchison Group Telecom 1.500% due 17/10/2031 2.625% due 17/10/2034	Finance S.A € 2,500 £ 2,500	2,330 2,345		4.576% due 25/03/2036 5.563% due 25/03/2034 5.582% due 25/11/2031	234 23 2		0.00	5.509% due 17/03/2039    f. American Home Mortgage A		1,100	
Entergy Corp. 2.400% due 15/06/2031	\$ 300	2,343		5.592% due 25/02/2032 5.622% due 25/11/2032 5.802% due 25/03/2037	23 6 17	6	0.00 0.00 0.00	5.890% due 25/06/2037 \$ 5.932% due 25/11/2046 6.750% due 25/11/2046	2,980 59 681	2,792 17 588	0.08 0.00 0.02
<b>Georgia Power Co.</b> 4.700% due 15/05/2032	1,200	1,196		5.802% due 25/03/2037 5.852% due 25/09/2032 5.903% due 18/10/2030	2	2	0.00	American Home Mortgage I 7.549% due 25/11/2045			0.02
NextEra Energy Capital Holdin 4.625% due 15/07/2027		350		6.129% due 01/11/2042 <b>Freddie Mac</b>	10	10	0.00	<b>Atlas Funding PLC</b> 6.348% due 20/01/2061	1,210	1,550	0.05
ONEOK, Inc. 4.350% due 15/03/2029 Pacific Gas & Electric Co.	100	97	0.00	0.000% due 15/08/2042 0.477% due 15/12/2037 (a) 0.648% due 25/06/2050 (a)	1,021 285 8,799		0.02 0.00 0.03	Banc of America Alternative 1.170% due 25/06/2037 (a) \$ 5.830% due 25/06/2037	<b>Loan Trust</b> 614 565	58 422	0.00
3.000% due 15/06/2028 3.150% due 01/01/2026	2,400 500	2,189 480		0.697% due 15/07/2047 (a) 0.698% due 25/06/2050 (a)	127 11,671		0.00 0.04	6.000% due 25/06/2046 6.000% due 25/07/2046	234 485	203	0.01

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (0005)	FAIR VALUE (000S)		DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Banc of America Funding Trust				Chevy Chase Funding LLC Mortgage-Back			5.800% due 25/02/2035 \$	34 \$		0.00
3.395% due 20/10/2046 4.306% due 20/06/2037	\$ 69 \$ 53		0.00	5.650% due 25/05/2036 \$ 25	\$ 22	0.00	5.930% due 25/05/2035 6.000% due 25/09/2037	35 83		0.00
4.379% due 20/05/2036	147	126	0.00	Citicorp Mortgage Securities Trust 6.000% due 25/09/2037 25	24	0.00	6.050% due 25/04/2035	24 14		0.00
4.410% due 20/12/2034 4.732% due 20/04/2035	11 768		0.00	Citigroup Global Markets Mortgage Secur			6.050% due 25/04/2035 6.110% due 25/03/2035	256		0.00
4.982% due 20/06/2036	11	9	0.00	5.970% due 25/05/2032 26	25	0.00	6.130% due 25/02/2035	3		0.00
5.061% due 20/01/2047 5.404% due 20/11/2034	360 356		0.01	Citigroup Mortgage Loan Trust 3.772% due 25/10/2046 290	258	0.01	6.210% due 25/02/2035 6.500% due 25/12/2037	755 1,430		0.02
5.490% due 20/02/2036	82	76	0.00	4.318% due 25/03/2034 65 4.504% due 25/07/2037 8	58 7	0.00	7.884% due 20/02/2036	23		0.00
5.530% due 25/01/2037 5.792% due 20/02/2047	97 585		0.00	5.322% due 25/08/2035 38	36		Countrywide Home Loan Reperfor 6.500% due 25/11/2034	rming RE 13		0.00
5.852% due 20/07/2036	3,051	2,982	0.09	5.720% due 25/09/2037 77 6.980% due 25/05/2035 42		0.00	6.500% due 25/03/2035	368	360	0.01
5.852% due 20/12/2046 6.270% due 25/05/2037	193 568	158 474	0.01	7.860% due 25/11/2035 42		0.00	Credit Suisse First Boston Mortga 6.000% due 25/01/2036	ge Securi 480		<b>p.</b> 0.01
Banc of America Mortgage Trust				Citigroup Mortgage Loan Trust, Inc. 4.429% due 25/02/2034 7	7	0.00	6.050% due 25/03/2032	25	23	0.00
3.815% due 25/02/2035 4.397% due 25/05/2035	57 216		0.00	4.429% due 25/02/2034 7 6.277% due 25/09/2035 1	1	0.00	6.500% due 25/04/2033 Credit Suisse First Boston Mortga	go Packo		0.00
4.578% due 25/06/2035	44	39	0.00	CitiMortgage Alternative Loan Trust			through Certificates	уе-васке	eu rass-	
5.033% due 25/01/2035 5.750% due 20/07/2032	24 0		0.00	6.000% due 25/09/2036 1,444 6.000% due 25/01/2037 1,064	1,191 868	0.04	6.401% due 25/10/2033	6		0.00
BCAP LLC Trust	Ü	Ů	0.00	6.000% due 25/06/2037 1,545	1,284	0.04	Credit Suisse Mortgage Capital Co 3.193% due 30/11/2037	3,549	s 3,219	0.09
3.790% due 26/11/2036 4.533% due 26/03/2037	1,300 1,145		0.04 0.05	6.000% due 25/10/2037 663  Countrywide Alternative Loan Resecuritization		0.02	Credit Suisse Mortgage Capital M		Backed	Trust
5.250% due 26/02/2036	560		0.03	6.000% due 25/05/2036 95		0.00	6.000% due 25/02/2037 6.250% due 25/08/2036	3,699 42	1,679 17	0.05
5.250% due 26/06/2036 5.250% due 26/04/2037	12,620 606		0.15 0.01	Countrywide Alternative Loan Trust	70	0.00	7.000% due 25/08/2037	371		0.01
5.250% due 26/06/2037	126	113	0.00	0.000% due 25/12/2035 (a) 1,074 5.000% due 25/03/2035 5		0.00	Credit Suisse Mortgage Capital Tr 4.146% due 25/06/2050	<b>ust</b> 1,756	1,499	0.04
5.810% due 25/01/2037 5.830% due 25/03/2037	1,821 701	1,692 603	0.05	5.500% due 25/04/2035 118		0.00	Deutsche ALT-A Securities Mortga	'	,	0.04
6.770% due 25/09/2047	861		0.02	5.500% due 25/09/2035 230 5.500% due 25/11/2035 169		0.00	5.610% due 25/07/2047	366	336	0.01
Bear Stearns Adjustable Rate Mo			0.00	5.500% due 25/12/2035 4,250	2,472		5.770% due 25/03/2037 5.770% due 25/09/2047	227 663		0.01
3.250% due 25/02/2033 3.877% due 25/05/2047	1 558		0.00	5.500% due 25/01/2036 20 5.500% due 25/05/2036 398		0.00 0.01	5.800% due 25/08/2037	1,353	1,071	0.03
3.974% due 25/09/2034	249		0.01	5.652% due 20/02/2047 304 5.662% due 20/03/2047 4,848	235 3,971	0.01	Downey Savings & Loan Associati Loan Trust	on Morto	gage	
4.746% due 25/07/2034 4.828% due 25/04/2033	42 5		0.00	5.667% due 20/12/2046 4,646 10,496	9,031		5.660% due 19/10/2036	595		0.01
4.892% due 25/01/2035	248 45		0.01	5.670% due 25/04/2047 184 5.750% due 25/02/2035 134		0.01	6.046% due 19/07/2044	174	159	0.00
5.030% due 25/08/2035 5.224% due 25/11/2034	35		0.00	5.750% due 25/07/2035 660	416	0.01	Dutch Property Finance BV 4.602% due 28/07/2054 €	1,184	1,307	0.04
5.308% due 25/04/2033 5.710% due 25/11/2034	3 37		0.00	5.750% due 25/05/2036 433 5.750% due 25/03/2037 378		0.01	EMF-NL Prime BV	1.011	1.072	0.02
5.820% due 25/01/2034	33	33	0.00	5.750% due 25/06/2037 640	568	0.02	4.785% due 17/04/2041 European Loan Conduit DAC	1,011	1,073	0.03
6.055% due 25/08/2033 6.136% due 25/01/2035	93 34		0.00	5.750% due 25/04/2047 1,175 5.752% due 20/09/2046 566	1,034 414	0.03	4.994% due 17/02/2030	4,109	4,480	0.13
6.239% due 25/01/2035	18		0.00	5.790% due 25/09/2047 541	489	0.01	<b>Eurosail BV</b> 5.485% due 17/10/2040	59	65	0.00
Bear Stearns ALT-A Trust 3.250% due 25/02/2034	8	7	0.00	5.810% due 25/05/2047 548 5.830% due 25/05/2047 754		0.01	Eurosail PLC	33		
3.905% due 25/04/2035	44		0.00	5.840% due 25/02/2037 1,936	682	0.02	4.208% due 13/03/2045	3,632	3,785	
3.971% due 25/05/2036 4.189% due 25/09/2035	486 3,846	238 1,648	0.01	5.850% due 25/07/2046 290 5.850% due 25/09/2046 16		0.01	5.589% due 13/03/2045 £ 5.819% due 10/06/2044	7,250 4,816	8,717 6,000	
4.196% due 25/11/2036	1,120	502	0.02	5.892% due 20/03/2046 48	39	0.00		10,049	12,435	
4.228% due 25/11/2036 4.240% due 25/03/2036	3,112 222	1,722 177	0.05	5.892% due 20/05/2046 289 5.950% due 25/01/2037 2,053	1,675	0.01 0.05	First Horizon Alternative Mortgag 5.029% due 25/01/2036 \$	je Securit 313		0.01
4.488% due 25/05/2035	284	267	0.01	6.000% due 25/10/2035 1,264 6.000% due 25/04/2036 782		0.03	5.754% due 25/09/2034	31	29	0.00
4.816% due 25/09/2034 5.679% due 25/01/2034	83 40		0.00	6.000% due 25/07/2036 782 6.000% due 25/07/2036 535		0.01	First Horizon Mortgage Pass-Thro 5.464% due 25/08/2035	ugh Trust 24		0.00
5.790% due 25/02/2034	127	118	0.00	6.000% due 25/08/2036 119 6.000% due 25/12/2036 1,240		0.00	Friary PLC			0.00
5.810% due 25/08/2036 5.870% due 25/02/2034	176 630		0.01	6.000% due 25/02/2037 226	99	0.00	5.940% due 21/11/2067 £	513	655	0.02
5.910% due 25/04/2036	399		0.01	6.000% due 25/03/2037 287 6.000% due 25/04/2037 554		0.00	GMAC Mortgage Corp. Loan Trust 3.357% due 19/04/2036 \$	ι 45	35	0.00
5.950% due 25/02/2036  Bear Stearns Mortgage Funding 1	283 Frust	230	0.01	6.000% due 25/05/2037 92	45	0.00	Great Hall Mortgages PLC	11	11	0.00
5.650% due 25/06/2037	574		0.02	6.000% due 25/08/2037 643 6.012% due 25/12/2035 2,077	1,723	0.01	5.812% due 18/06/2039  GreenPoint Mortgage Funding Tru	11 ust	11	0.00
Bear Stearns Structured Products 3.993% due 26/12/2046	, Inc. Trus 420		0.01	6.030% due 25/02/2037 718 6.050% due 25/02/2036 1,651	579 1,459	0.02	6.010% due 25/11/2045	137		0.00
Canada Square Funding PLC	120	5.7	0.0.	6.112% due 20/11/2035 1,631		0.04	6.090% due 25/10/2045 GSR Mortgage Loan Trust	12	11	0.00
	£ 2,064	2,615	0.08	6.370% due 25/12/2036 639 6.500% due 25/08/2032 39		0.01	1.180% due 25/01/2037 (a)	3,066		0.01
Charter Mortgage Funding PLC 5.796% due 16/01/2057	1,185	1,511	0.04	6.500% due 25/09/2037 554		0.01	4.511% due 25/11/2035 4.836% due 25/09/2035	52 127		0.00
Chase Mortgage Finance Trust	t 246	202	0.01	Countrywide Home Loan Mortgage Pass-7 3.673% due 20/05/2036 629		<b>Γrust</b> 0.02	4.976% due 25/11/2035	90	50	0.00
3.847% due 25/03/2037 4.114% due 25/03/2037	\$ 316 26		0.01	3.695% due 25/04/2035 28	20	0.00	5.750% due 25/03/2036 5.750% due 25/01/2037	9 18		0.00
5.342% due 25/02/2037	13	13	0.00	4.039% due 20/05/2036 340 4.110% due 20/02/2036 455		0.01	6.000% due 25/03/2032 6.000% due 25/11/2035	0 828		0.00
ChaseFlex Trust 6.070% due 25/07/2037	11	9	0.00	4.241% due 20/07/2034 73	67	0.00	6.000% due 25/03/2037	47	26	0.00
ChaseFlex Trust Multi-Class Mort				5.250% due 25/12/2027 21 5.500% due 25/11/2035 4		0.00	6.000% due 25/05/2037 6.500% due 25/09/2036	118 79		0.00
Certificates Trust 4.204% due 25/08/2037	540	423	0.01	5.750% due 25/02/2037 356	162	0.01	HarborView Mortgage Loan Trust			
4.204% due 25/08/2037	241		0.01	5.750% due 25/05/2037 22 5.750% due 25/08/2037 2,070	1,108	0.00	3.685% due 19/10/2033 4.935% due 19/06/2045	27 1,099		0.00
										_

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S) A	% OF NET ASSETS
5.630% due 25/05/2038 5.910% due 19/05/2035 5.970% due 19/01/2036 6.030% due 19/02/2036	\$ 469 \$ 141 656	128 396	0.01 0.00 0.01	5.730% due 25/04/2035 5.962% due 25/06/2036 6.354% due 25/08/2036	39 \$ 722 778	209	0.00 0.01 0.00	6.168% due 25/07/2034 6.478% due 25/02/2034 6.624% due 25/04/2034 7.068% due 25/12/2034	\$ 115 \$ 108 0 9	103 ( 0 (	
6.290% due 19/11/2034 Harmony French Home Loans	217 75		0.00	Morgan Stanley Re-REMIC Trust 5.250% due 26/05/2037 MortgageIT Securities Corp. Mortg	850		0.01	Structured Asset Mortgag 5.590% due 25/08/2036	_		
4.606% due 27/05/2062 <b>HomeBanc Mortgage Trust</b> 3.917% due 25/04/2037	€ 5,610 \$ 1,571	6,217 1,394		5.930% due 25/06/2047 Newgate Funding PLC	1,412	1,164		5.810% due 25/03/2037 5.830% due 25/07/2046 5.850% due 25/06/2036	63 355 58	19 ( 293 ( 56 (	0.01
Impac CMB Trust 6.110% due 25/09/2034	ş 1,3/1 2		0.04	4.138% due 01/12/2050 €  Nomura Asset Acceptance Corp. A 4.389% due 25/10/2035 \$	3,683 Iternative			5.870% due 25/10/2036 5.890% due 25/04/2036 5.890% due 25/08/2036	1,211 265 59	1,042 ( 235 ( 48 (	0.01
6.110% due 25/03/2035 6.130% due 25/03/2035 6.250% due 25/10/2034	303 304 215	272	0.01 0.01 0.01	4.863% due 25/06/2036 6.540% due 25/02/2035	1,251 258	925	0.03 0.01	5.970% due 19/07/2035 6.090% due 25/12/2035	105 157	98 ( 125 (	0.00
6.390% due 25/11/2034 IndyMac Adjustable Rate Mortg	13	13	0.00	NovaStar Mortgage Funding Trust 0.523% due 25/09/2046 OBX Trust	1,849	649	0.02	Structured Asset Securities Through Certificates 7.187% due 25/12/2033	s Corp. Mortga 54	ge Pass- 51 (	0.00
5.686% due 25/01/2032 IndyMac Mortgage Loan Trust	13		0.00	6.120% due 25/06/2057 Precise Mortgage Funding PLC	162	155	0.00	7.323% due 25/06/2033 Thornburg Mortgage Secu			0.00
3.079% due 25/06/2037 3.326% due 25/07/2037 3.681% due 25/06/2036	866 2,002 239	1,323 207	0.01	6.126% due 16/10/2056 £ Prime Mortgage Trust	341		0.01	5.309% due 25/07/2036 6.150% due 25/04/2043 6.720% due 25/06/2037	137 7 353	112 ( 7 ( 322 (	0.00
3.940% due 25/06/2037 4.106% due 25/07/2037 4.995% due 25/10/2034	62 452 207	214	0.00 0.01 0.01	8.000% due 25/07/2034 <b>RBSGC Structured Trust</b> 5.500% due 25/11/2035	277 706		0.01	6.815% due 25/06/2037  Towd Point Mortgage Fun		1,916 (	
5.830% due 25/07/2047 5.890% due 25/07/2036	573 728	390 706	0.01 0.02 0.01	RBSSP Resecuritization Trust 5.697% due 27/06/2036	4,946	4,073		6.365% due 20/10/2051 6.571% due 20/07/2045 Tower Bridge Funding PLC	£ 9,437 2,601	12,042 ( 3,326 (	
6.070% due 25/07/2035 6.110% due 25/02/2035 6.270% due 25/11/2034	203 51 91	45 80	0.00	Residential Accredit Loans, Inc. Tru 5.070% due 25/01/2036 5.184% due 25/12/2035	201 154		0.00	5.940% due 20/12/2063  Trinity Square PLC	1,233	1,564 (	
6.290% due 25/11/2034 6.500% due 25/07/2037 JPMorgan Alternative Loan Trus	66 3,039	56 970	0.00	5.620% due 25/02/2047 5.770% due 25/08/2035	2,599 186	943 140	0.03 0.00	6.070% due 15/07/2059 <b>Twin Bridges PLC</b> 6.070% due 12/03/2055	1,810 3,423	2,307 ( 4,347 (	
4.115% due 25/03/2036 5.830% due 25/06/2037	192 9,130	4,783		5.791% due 25/10/2037 5.850% due 25/09/2036 5.850% due 25/12/2036	161 594 357	571	0.00 0.02 0.01	<b>WaMu Mortgage Pass-Thr</b> 3.315% due 25/05/2037 3.704% due 25/02/2037	ough Certificat \$ 26 143	es Trust 21 ( 120 (	
5.843% due 26/05/2037 JPMorgan Mortgage Trust 3.750% due 27/07/2037	966 117		0.02	5.850% due 25/05/2047 5.870% due 25/11/2036 5.970% due 25/08/2037	354 103 86	71	0.01 0.00 0.00	3.834% due 25/06/2037 3.858% due 25/02/2037	72 1,163	61 ( 1,015 (	0.00
3.979% due 25/05/2034 4.285% due 25/04/2036 4.852% due 25/10/2035	5 7 145	5 6	0.00 0.00 0.00	6.000% due 25/08/2036 6.030% due 25/12/2045	282 67	233 51	0.01	3.864% due 25/03/2036 4.185% due 25/12/2046 4.379% due 25/03/2034	9 178 249	153 ( 244 (	
4.879% due 25/11/2035 5.750% due 25/01/2036	20 53	16 25	0.00	6.500% due 25/09/2037 6.512% due 25/08/2035 Residential Asset Securitization Tri	105 50 ust	84 41	0.00	4.397% due 25/12/2046 4.469% due 25/09/2036 5.255% due 25/08/2034	111 305 70	93 ( 255 ( 66 (	0.01
5.789% due 25/12/2034 6.000% due 25/08/2037 6.250% due 25/07/2036	17 257 143	126 52	0.00 0.00 0.00	5.500% due 25/06/2033 5.500% due 25/09/2035 5.500% due 25/12/2035	40 16 81	38 8 39	0.00 0.00 0.00	5.712% due 25/02/2047 5.742% due 25/01/2047 5.752% due 25/01/2047	588 158 55	491 ( 145 ( 48 (	0.00
6.500% due 25/08/2036 <b>Jubilee Place BV</b> 4.985% due 17/10/2057	247 € 413		0.00	5.750% due 25/02/2036 6.000% due 25/07/2037	125 388	49 157	0.00	5.762% due 25/06/2047 5.772% due 25/04/2047	5 957	3 ( 821 (	0.00 0.02
<b>Lehman Mortgage Trust</b> 5.791% due 25/04/2036	\$ 913		0.01	6.250% due 25/08/2037 Residential Funding Mortgage Sec 4.657% due 25/04/2037	2,324 urities, In 30	c. Trust	0.02	5.907% due 25/09/2033 5.966% due 25/10/2034 5.990% due 25/11/2045	20 2 765	696 (	0.00 0.02
<b>Lehman XS Trust</b> 5.920% due 25/08/2046 6.370% due 25/08/2047	136 463		0.00	4.878% due 27/07/2037 5.091% due 25/09/2035 6.500% due 25/03/2032	242 323 22	182 215	0.01 0.01 0.00	5.992% due 25/06/2046 6.012% due 25/02/2046 6.012% due 25/08/2046	271 328 366	242 ( 288 ( 332 (	0.01
Luminent Mortgage Trust 5.830% due 25/12/2036	18		0.00	<b>RESIMAC Bastille Trust</b> 6.390% due 05/09/2057	544		0.02	6.050% due 25/07/2045 6.050% due 25/10/2045 6.060% due 25/07/2046	123 190 221	115 ( 180 ( 182 (	0.01
Mansard Mortgages PLC 5.640% due 15/04/2049	£ 2,842	3,407	0.10	Resloc UK PLC 4.105% due 15/12/2043 € 4.175% due 15/12/2043	903 3,991	925 4,015	0.03	6.060% due 25/08/2046 6.310% due 25/07/2045 6.412% due 25/06/2042	2,798 192 10	2,265 ( 179 ( 9 (	
MASTR Adjustable Rate Mortga 3.245% due 25/07/2035 5.155% due 25/05/2034	\$ 179 42	38	0.00	5.559% due 15/12/2043 f Rochester Financing PLC	5,447	6,453	0.19	6.412% due 25/08/2042 6.512% due 25/11/2046	42 1,966	40 ( 1,734 (	0.00
5.386% due 21/11/2034 MASTR Seasoned Securitization 5.259% due 25/10/2032	107 <b>Trust</b> 48		0.00	5.920% due 18/12/2044 <b>Sequoia Mortgage Trust</b> 3.701% due 20/01/2047 \$	1,454	1,840	0.05	Washington Mutual Mortg Certificates Trust 5.500% due 25/07/2035	372	<b>ugn</b> 336 (	0.01
Mellon Residential Funding Cor Through Certificates	p. Mortgage	e Pass-		6.164% due 20/04/2035 6.529% due 20/07/2033	36 17	34	0.00	5.732% due 25/12/2046 5.750% due 25/11/2035 5.750% due 25/01/2036	2,920 297 327	2,244 ( 262 ( 258 (	0.01
6.176% due 15/11/2031  Mellon Residential Funding Cor Through Trust	16 <b>p. Mortgag</b> e		0.00		2,653	2,920	0.09	5.790% due 25/02/2037 6.000% due 25/10/2035 6.000% due 25/03/2036	199 136 236	152 ( 102 ( 221 (	0.00
5.916% due 15/12/2030 Merrill Lynch Mortgage Investo			0.01	Stratton BTL Mortgage Funding PL 5.951% due 20/01/2054 £ Stratton Mortgage Funding PLC	2,715	3,451	0.10	6.000% due 25/07/2036  Washington Mutual MSC I	1,323	786 (	
3.853% due 25/03/2036 4.340% due 25/02/2035 4.618% due 25/07/2035	490 10 30	9	0.01 0.00 0.00	6.120% due 12/03/2052 6.721% due 20/07/2060		1,825 13,643		Certificates Trust 3.987% due 25/02/2033 Wells Fargo Alternative Lo	0 an Trust	0 (	0.00
4.756% due 25/05/2033 5.970% due 25/11/2035 6.581% due 25/10/2028	48 40 11	46 38	0.00 0.00 0.00	<b>Structured Adjustable Rate Mortga</b> 3.813% due 25/04/2036 \$ 5.121% due 25/04/2035	112 126	63 114	0.00	5.820% due 25/06/2037	241 _	173 ( <b>257,246</b> 7	
7.299% due 25/12/2032 Morgan Stanley Mortgage Loan	5 Trust	4	0.00	5.159% due 25/09/2035 5.736% due 25/09/2034 5.770% due 25/09/2034	73 221 4	208	0.00 0.01 0.00	ASSET-BACKED SECURI			
3.278% due 25/11/2037 4.118% due 25/12/2037	1,547 1,235	1,029 844	0.03 0.02	5.906% due 25/10/2035 6.064% due 25/04/2035	149 227	132	0.00	Accredited Mortgage Loar 6.415% due 25/09/2035	<b>1 Trust</b> 6,171	5,098 (	0.15

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Accunia European CLO DAC 4.895% due 15/10/2030 4.915% due 15/07/2030	1,539 \$ 2,556	1,699 2,821		BNPP AM Euro CLO DAC 4.615% due 15/10/2031 4.822% due 22/07/2032	1,477 \$ 5,800	1,611 6,324		Delta Funding Home Equity Loan 6.296% due 15/09/2029		5 4	0.00
ACE Securities Corp. Home Equity		371		Bosphorus CLO DAC 4.745% due 15/12/2030 4.960% due 12/12/2032	813 3,400	890 3,711	0.03	4.862% due 15/05/2034	5,790	6,299	0.28
Ameriquest Mortgage Securities, Pass-Through Certificates				Cairn CLO BV 4.745% due 15/10/2031	5,296	5,755		4.965% due 17/01/2033 <b>EMC Mortgage Loan Trust</b> 6.210% due 25/05/2040	5,000	5,441	0.00
5.940% due 25/11/2035 6.340% due 25/01/2036 6.490% due 25/09/2034	2,714 600 1,085	2,639 567 1,068	0.02	Cairn CLO DAC 4.552% due 30/04/2031 4.618% due 31/01/2030	2,082 3,632	2,273 3,976		Euro-Galaxy CLO DAC	3,796		0.12
<b>AMMC CLO Ltd.</b> 6.894% due 02/11/2030	1,677	1,679		<b>Carlyle Euro CLO DAC</b> 4.632% due 15/08/2030	1,282	1,403	0.04	Fieldstone Mortgage Investment 5.777% due 25/11/2036 6.137% due 25/04/2047	Trust 5 1,129 3,741	654 2,622	0.02
Amortizing Residential Collateral 6.170% due 25/10/2031 Amresco Residential Securities Co	20		0.00	4.665% due 15/01/2031 Carlyle Global Market Strategies 4.925% due 16/01/2033	6,445 <b>Euro CLO</b> 1 5,600	7,051 <b>DAC</b> 6,091		First Franklin Mortgage Loan Trus 5.750% due 25/12/2036 6.070% due 25/07/2035	t 1,104 1,762		0.01
<b>Loan Trust</b> 6.410% due 25/06/2029	6	•	0.00		Euro CLO 1 11,079	<b>Ltd.</b> 12,070	0.35	6.190% due 25/11/2035 First NLC Trust	1,260	1,164	
Aqueduct European CLO DAC 4.633% due 20/07/2030 € Ares European CLO DAC	1,905	2,089	0.06	Carrington Mortgage Loan Trust 5.630% due 25/10/2036 \$ 5.720% due 25/10/2036	2,427 900	2,356 698	0.07 0.02	5.650% due 25/08/2037 Fremont Home Loan Trust	6,819	3,390	
4.843% due 20/04/2032 5.122% due 21/10/2033	2,900 8,500	3,153 9,294		5.950% due 25/06/2036 6.370% due 25/05/2034 Centex Home Equity Loan Trust	966 388	917 384		5.600% due 25/11/2036 5.605% due 25/10/2036 5.670% due 25/08/2036	1,844 3,295 606	2,893 195	0.01
5.690% due 25/05/2036	2,005 534	130	0.02	6.400% due 25/09/2034 CIT Mortgage Loan Trust	291	282		5.750% due 25/02/2037 5.810% due 25/02/2037 5.970% due 25/05/2036	7,004 1,640 1,283		0.16 0.02 0.02
5.770% due 25/06/2036 5.770% due 25/07/2036 5.790% due 25/05/2036	1,662 5,570 3,577	4,854	0.01 0.14 0.03	6.970% due 25/10/2037 Citigroup Mortgage Loan Trust 5.640% due 25/07/2045	1,302	10,315		6.085% due 25/11/2035 6.340% due 25/05/2034 GE-WMC Mortgage Securities Tru	5,788 1,457		0.15 0.04
Argent Securities, Inc. Asset-Back Through Certificates 5.950% due 25/05/2035	ed Pass- 1,907	1,608	0.05	5.670% due 25/05/2037 5.790% due 25/12/2036 5.970% due 25/08/2036	3,912 242 2,531	2,564 158 2,469	0.07 0.00	5.770% due 25/08/2036 GoldenTree Loan Management El	10,090	•	0.12
Armada Euro CLO DAC	1,542	1,685		5.990% due 25/09/2036 7.250% due 25/05/2036	659 519	566 270	0.02	4.893% due 20/01/2032 5.013% due 20/07/2034 Greystone Commercial Real Estat	2,900 3,000	3,171 3,256	0.09
Asset-Backed Funding Certificates 5.580% due 25/01/2037 \$ 5.630% due 25/01/2037	982 401		0.02 0.01	Citigroup Mortgage Loan Trust As Through Certificates 6.415% due 25/10/2034	sset-Backe 284	ed Pass- 273	0.01	6.656% due 15/09/2037 SSAA Home Equity Trust	1,561	1,559	
6.170% due 25/06/2034 6.520% due 25/03/2034	685 345	671 330	0.02 0.01	Citigroup Mortgage Loan Trust, In 5.730% due 25/03/2037	1 <b>c.</b> 403	348	0.01	5.590% due 25/05/2036 5.610% due 25/03/2036 5.985% due 25/06/2036	641 2,524 6,244		0.00 0.03 0.05
Asset-Backed Securities Corp. Hor 6.565% due 25/02/2035 Aurium CLO DAC	730	749	0.02	Clarinda Park CLO DAC 4.902% due 15/02/2034 € Contego CLO DAC	7,550	8,192		6.070% due 25/05/2047 6.370% due 25/08/2037 6.502% due 25/11/2036	107 76 42	72	0.00 0.00 0.00
		11,338 10,962		4.642% due 23/01/2030 Countrywide Asset-Backed Certifi 6.150% due 25/12/2036 \$	4,186 cates 87	4,558	0.13	<b>GSAMP Trust</b> 5.540% due 25/12/2036	326	154	0.00
4.655% due 15/07/2030 4.798% due 12/01/2031 4.855% due 15/04/2033	2,886 2,073 3,500	3,172 2,271 3,801	0.07	Countrywide Asset-Backed Certifi 4.434% due 25/10/2032	cates Trus 711	st 706	0.02	5.670% due 25/11/2036 5.790% due 25/04/2036 5.990% due 25/06/2036	2,804 34 2,226	2,130	0.00 0.06
Avoca Static CLO DAC 5.690% due 15/10/2030	500		0.02	4.512% due 25/07/2036 5.610% due 25/06/2035 5.610% due 25/07/2037	2,589 410 1,170	2,333 359 1,064	0.01 0.03	6.010% due 25/04/2036 <b>Harvest CLO DAC</b> 4.566% due 26/06/2030	533 £ 8,601		0.01
Barings CLO Ltd. 6.605% due 15/04/2031 6.667% due 20/01/2031	4,777 4,998	4,773 4,995		5.610% due 25/08/2037 5.650% due 25/11/2047 5.670% due 25/09/2037	152 33 618	37	0.00 0.00 0.02	Home Equity Asset Trust 6.565% due 25/05/2035			0.00
Barings Euro CLO DAC	1,008	1,112		5.670% due 25/06/2047 5.680% due 25/05/2047 5.690% due 25/09/2037	4,868 1,827 230	4,355 1,615 234	0.05	Home Equity Mortgage Loan Asse 5.630% due 25/07/2037 5.690% due 25/04/2037	t <b>-Backed</b> 771 855	416	0.01
Bear Stearns Asset-Backed Securi 4.724% due 25/07/2036 5.031% due 25/11/2035	ties Trust 18 731		0.00 0.02	5.859% due 25/10/2046 5.910% due 25/09/2047 5.930% due 25/05/2037	7 1,615 219		0.00 0.05	5.710% due 25/04/2037 HSI Asset Securitization Corp. Tru	864 <b>st</b>	559	0.02
5.236% due 25/06/2043 5.500% due 25/08/2036 5.639% due 25/08/2034	42 13 42	38 13	0.00 0.00 0.00	6.095% due 25/08/2035 6.565% due 25/04/2036 7.195% due 25/05/2035	95 300 646	91 284	0.00	5.660% due 25/01/2037 5.690% due 25/12/2036 5.910% due 25/12/2036	842 4,196 3,810	1,118 1,009	
5.700% due 25/02/2037 5.770% due 25/11/2036	3,784 1,060	3,538 1,029	0.10 0.03	7.420% due 25/08/2035 Credit Suisse First Boston Mortga	1,485	1,329 ties Corp	0.04	5.995% due 25/02/2036 6.250% due 25/01/2036 IXIS Real Estate Capital Trust	7,100 3,968	5,869 3,276	
6.100% due 25/02/2036 6.325% due 25/07/2034 6.520% due 25/08/2037	1,180 1,411 89	1,177 1,365 78		5.077% due 25/01/2032 Credit-Based Asset Servicing & Se 3.072% due 25/12/2036	2 e <b>curitizatio</b> 554	on LLC	0.00	5.930% due 25/01/2037  JPMorgan Mortgage Acquisition	272 T <b>rust</b>		0.00
Belle Haven ABS CDO Ltd. 5.156% due 03/11/2044 Black Diamond CLO DAC	11,399	3,486	0.10	Credit-Based Asset Servicing & Se Loan Trust	curitizatio	on Morto	gage	4.470% due 25/01/2037 5.730% due 25/06/2037 5.770% due 25/07/2036	815 26 633	26	0.01 0.00 0.01
4.853% due 20/01/2032 4.982% due 15/05/2032	786 5,374	863 5,861	0.02 0.17	3.319% due 25/03/2037 Credit-Based Asset Servicing & Se 3.201% due 25/01/2037	9,313 curitization 143			5.875% due 25/07/2036 Jubilee CLO DAC	2,333	2,268	
Blackrock European CLO DAC 4.585% due 15/10/2031 BlueMountain CLO Ltd.	3,044	3,310	0.10	3.311% due 25/01/2037 3.400% due 25/07/2036	139 1,854		0.00	4.615% due 15/04/2031 <b>Lehman XS Trust</b> 4.719% due 25/06/2036	3,100 5 724	3,374	0.10
6.735% due 15/07/2031 \$ BlueMountain Fuji EUR CLO DAC	3,863	3,859		CSAB Mortgage-Backed Trust 6.220% due 25/09/2036 CVC Cordatus Loan Fund DAC	3,409	1,026		5.790% due 25/05/2036 Long Beach Mortgage Loan Trust	1,792	1,548	0.04
1.050% due 15/01/2031 € 4.685% due 15/01/2031 4.795% due 15/04/2034	497 9,436 2,200	10,310 2,385		4.555% due 15/09/2031 4.652% due 21/07/2030 4.852% due 26/08/2032	2,987 12,253 500	3,250 13,383 546		5.690% due 25/11/2036 5.910% due 25/02/2036 6.070% due 25/02/2036	9,165 1,447 259	2,841 1,405 207	

	PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
DESCRIPTION	(000S)	(000S)	ASSETS	DESCRIPTION	(000S)		ASSETS	DESCRIPTION	(0005)		ASSETS
6.115% due 25/11/2035 6.385% due 25/08/2035	\$ 238 700		0.01	<b>OZLME DAC</b> 4.723% due 24/08/2030 €	€ 2,677 \$	2,929	0.08	<b>Symphony CLO Ltd.</b> 6.535% due 15/04/2028	\$ 70	\$ 70	0.00
Madison Park Euro Funding DAG 4.715% due 15/01/2032	c € 9,800	10,668	0.31	Palmer Square European Loan Fui 4.695% due 15/07/2031	nding DAC 7,578	8,268	0.24	Tikehau CLO DAC 4.844% due 04/08/2034	€ 500	546	0.02
Madison Park Funding Ltd.	\$ 3,721	3,707		4.745% due 15/04/2031 5.938% due 12/04/2032	4,261 8,949	4,641 9,916	0.13	Toro European CLO DAC 4.885% due 15/07/2030		173	0.02
Man GLG Euro CLO DAC 4.615% due 15/12/2031	€ 3,232	3,529	0.10	Palmerston Park CLO DAC 4.625% due 18/04/2030	1,196	1,315		4.908% due 12/01/2032 Triaxx Prime CDO Ltd.	6,200	6,795	0.20
4.835% due 15/01/2030  Massachusetts Educational Fina	184	203	0.01	Park Place Securities, Inc. Asset-B	,		0.01	5.715% due 02/10/2039	\$ 1,842	11	0.00
6.590% due 25/04/2038	\$ 397		0.01		1,700	1,581	0.05	<b>Voya Euro CLO DAC</b> 4.715% due 15/10/2030	€ 1,907	2,087	0.06
MASTR Specialized Loan Trust 6.170% due 25/05/2037 6.210% due 25/01/2037	71 1,162		0.00 0.01	People's Choice Home Loan Secur 6.415% due 25/05/2035 6.820% due 25/01/2035	2,440 330	2,225 316		<b>WaMu Asset-Backed Cer</b> 5.620% due 25/01/2037 5.695% due 25/05/2037	tificates WaMu \$ 9,655 3,041	<b>Trust</b> 4,523 2,819	0.13 0.08
Merrill Lynch Mortgage Investor 5.730% due 25/03/2037 5.790% due 25/03/2037	2,214 780	1,972 696		Popular ABS Mortgage Pass-Thro 5.680% due 25/01/2037	ugh Trust 790	760	0.02	Washington Mutual Assess.770% due 25/05/2036	et-Backed Certi 787	icates Trust 586	t 0.02
5.810% due 25/07/2037	55	24	0.00	<b>RAAC Trust</b> 6.070% due 25/06/2044	110	03	0.00	5.950% due 25/05/2036	644	483	0.01
5.950% due 25/08/2037 5.990% due 25/04/2037	11,580 1,403	6,042 693		6.230% due 25/10/2046	1,249	1,197	0.03	Wells Fargo Home Equity 6.070% due 25/04/2037	y Asset-Backed 2,967	2,020	0.06
5.990% due 25/05/2037	1,035	599		6.325% due 25/03/2037 6.670% due 25/10/2045	19 0		0.00	7.195% due 25/11/2035	5,487	5,447	0.16
Morgan Stanley ABS Capital, Inc 5.530% due 25/12/2036	c. <b>Trust</b> 1,106	562	0.02	Red & Black Auto Germany				Willow Park CLO DAC 4.805% due 15/01/2031	€ 667	732	0.02
5.600% due 25/10/2036 5.610% due 25/10/2036	645		0.02	4.393% due 15/09/2031 € Regatta Funding Ltd.	1,672	1,854	0.05			582,602	16.91
5.610% due 25/11/2036 5.610% due 25/05/2037	689 2,858		0.01	6.734% due 17/07/2031 \$  Renaissance Home Equity Loan Tr		958	0.03	SOVEREIGN ISSUES			
5.620% due 25/10/2036	6,516	3,404	0.10	3.269% due 25/09/2037	700	474		Argentina Government I			0.04
5.620% due 25/11/2036 5.620% due 25/12/2036	1,062 226		0.02	5.612% due 25/04/2037 6.170% due 25/08/2032	3,152 10	854 0	0.02	0.750% due 09/07/2030 1.000% due 09/07/2029	\$ 3,875 483	1,534 193	0.04
5.650% due 25/03/2037	1,055	452	0.01	Residential Asset Mortgage Produ		9	0.00	3.625% due 09/07/2035	10,189	3,466	0.10
5.690% due 25/10/2036 5.700% due 25/10/2036	1,048 3,853	453 2,020	0.01	6.210% due 25/05/2037	2,379	2,120	0.06	Brazil Letras do Tesouro 0.000% due	Nacional		
5.720% due 25/07/2036	717	630	0.02	Residential Asset Securities Corp.		1 000	0.05	01/01/2024 (e)	BRL 88,970	18,316	0.53
5.720% due 25/03/2037 5.770% due 25/06/2036	527 14		0.01	5.810% due 25/11/2036 5.810% due 25/04/2037	1,783 2,470	1,666 2,336		0.000% due	200,000	F2 227	1 52
5.770% due 25/07/2036	1,499		0.02	5.990% due 25/07/2036	849	764	0.02	01/07/2024 (e) Israel Government Intern	266,600	52,227	1.52
5.770% due 25/09/2036 6.250% due 25/01/2035	65 923	23	0.00	6.010% due 25/07/2036	1,209	1,056	0.03	5.000% due 30/10/2026	€ 14,600	16,506	0.48
6.520% due 25/09/2033 6.720% due 25/07/2037	58	58 1,769		Saxon Asset Securities Trust 5.640% due 25/10/2046	223	216	0.01	Mexico Government Inte 2.750% due	ernational Bond		
Morgan Stanley Capital, Inc. Tru		,		Sculptor European CLO DAC 4.755% due 14/01/2032 €	£ 11,100	12,086	0.35		MXN 239,448	12,486	0.36
5.830% due 25/03/2036	1,040		0.02	Securitized Asset-Backed Receiva				30/11/2028 (g)	85,084	4,913	0.14
Morgan Stanley IXIS Real Estate 5.770% due 25/07/2036	1,570		0.02	5.790% due 25/10/2036 \$ 6.130% due 25/08/2035	9,599 1,806	3,233 1,443		6.350% due 09/02/2035	\$ 3,700	3,885	0.11
Morgan Stanley Mortgage Loan				6.235% due 25/02/2034	191	189	0.01	Peru Government Interna 5.940% due 12/02/2029		1,026	0.03
6.465% due 25/09/2046 Navient Student Loan Trust	1,035	345	0.01	6.430% due 25/01/2036  SG Mortgage Securities Trust	223	202	0.01	Provincia de Buenos Aire	.,	1,020	0.05
6.502% due 27/12/2066	3,456	3,445	0.10	5.680% due 25/10/2036	1,800	1,282	0.04	129.126% due 12/04/2025 (a)	ARS 315,510	263	0.01
New Century Home Equity Loan 6.190% due 25/03/2035	552	543	0.02	Sierra Madre Funding Ltd. 5.854% due 07/09/2039	1,840	1,295	0.04	Republic of Greece Gove 1.875% due 24/01/2052	ernment Interna € 1,700		
Newcastle Investment Trust	1 120	1 1 2 1	0.02	5.874% due 07/09/2039	10,557	7,445	0.22	3.750% due 30/01/2028	360	1,347 417	0.04
0.000% due 01/05/2033 Nomura Home Equity Loan, Inc.	1,139	1,121		Soundview Home Loan Trust 5.550% due 25/06/2037	565	373	0.01	3.900% due 30/01/2033	2,035	2,394	
5.620% due 25/07/2036	1,633	1,510		5.590% due 25/11/2036	265	80	0.00	4.000% due 30/01/2037 Romania Government In:	1,120 ternational Bor	1,309	0.04
6.130% due 25/10/2036 6.270% due 25/02/2037	2,138 573		0.01	5.640% due 25/07/2037 5.640% due 25/08/2037	737 2,119	630 1,789	0.02	1.750% due 13/07/2030	5,100	4,569	0.13
6.355% due 25/09/2035	3/3		0.00	5.680% due 25/06/2037	2,620	1,730		Russia Government Inter	rnational Bond		
NovaStar Mortgage Funding Tru				5.750% due 25/06/2037	3,775	2,493		5.250% due 23/06/2047 ^	\$ 200	71	0.00
5.630% due 25/09/2037 5.670% due 25/09/2037	454 581		0.01	6.030% due 25/10/2036 6.370% due 25/10/2037	353 4,797	3,768	0.01	South Africa Governmen	•		0.00
5.810% due 25/11/2036	2,105	635	0.02	Specialty Underwriting & Residen	,			4.850% due 30/09/2029	10,100	9,496	0.28
5.890% due 25/01/2037 7.345% due 25/03/2035	1,371 705		0.01	4.074% due 25/02/2037 5.076% due 25/12/2036	1,478 861		0.02	10.500% due 21/12/2026	ZAR 894,100	51,184	1.49
OCP Euro CLO DAC	703	054	0.02	5.770% due 25/09/2037	465		0.02	Turkey Government Inte		,	
4.785% due 15/01/2032	€ 3,003	3,301		St. Paul's CLO DAC				5.750% due 22/03/2024	\$ 1,800	1,802	
4.882% due 22/09/2034 5.873% due 20/01/2033	6,800 10,000	7,405 11,047			£ 1,291	1,412	0.04	6.350% due 10/08/2024	9,400	9,459 <b>196,863</b>	0.28 5.72
Octagon Investment Partners Lt	d.			Structured Asset Investment Loan 6.445% due 25/01/2035	4,321	3,908	0.11		SHARES	.50,005	5.72
6.625% due 15/04/2031  Option One Mortgage Loan Trus	\$ 806	806	0.02	6.595% due 25/01/2035 7.045% due 25/01/2035	418 456	346 351	0.01	COMMON STOCKS	3.11.11.23		
5.610% due 25/01/2037	815		0.01	7.195% due 25/01/2035	329	145	0.00	COMMUNICATION SERV	VICES		
5.610% due 25/02/2037 5.610% due 25/03/2037	800 136		0.02	Structured Asset Securities Corp. 5.625% due 25/09/2036	Mortgage 7,059	Loan Tı 4,383		Intelsat Emergence	10.267	FFO	0.02
5.690% due 25/04/2037	4,427	3,036	0.09	5.650% due 25/01/2037	818	477	0.01	S.A. (d)(k)	19,367	552	0.02
5.690% due 25/05/2037	3,568	2,114	0.06	5.970% due 25/11/2037	1,978	1,807		ENERGY			
Ownit Mortgage Loan Trust 5.757% due 25/05/2037	620	477	0.01	6.475% due 25/11/2035 6.957% due 25/04/2035	6,700 49	6,597 48	0.19	Constellation Oil			
OZLM Ltd.	2.002	2.000	0.00	Structured Asset Securities Corp.				Services Holding S.A. 'B' (d)(k)	1,038,200	112	0.00
6.682% due 16/05/2030	2,603	2,600	0.08	6.160% due 25/09/2035	3,690	3,463	0.10	. , , ,	, .,		

	SHARES	VALUE NET (000S) ASSETS
FINANCIALS SHORT-TERM INSTRUMENTS INVESTMENT FUNDS		
National Bank of Greece ARGENTINA TREASURY BILLS COLLECTIVE INVESTMEN	IT SCHEMES	
S.A. (d) 307,710 \$ 2,139 0.06 (34.368)% due PIMCO Funds: Global		
20/05/2024 (e)(f) ARS 157,563 \$ 249 0.01 Investors Series plc - (32.600)% due		
Adler Group S.A. (d) 33,602 18 0.00 14/10/2024 (e)(f) 26,125 92 0.00 PIMCO Asia High Yield Bond Fund (i)	770,713	\$ 7,121 0.21
Adler Group S.A. 74,405 44 0.00 341 0.01 PIMCO Funds: Global	770,713	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
62 0.00 Investors Series plc -		
HUNGARY IREASURY BILLS  Asia Strategic Interest	1 400 000	12.046 0.40
10.900% due	1,496,908	13,846 0.40
WARRANTS 04/01/2024 (e)(f) HUF 16,036,000 46,316 1.34 PIMCO Funds: Global Investors Series plc - US	ς	
Constellation Oil Services  U.S. TREASURY BILLS  Short-Term Fund (i)	9,812,414	99,302 2.88
Holding S.A Exp. 5.363% due PIMCO Select Funds plc -		
10/06/2071 (k) 1 0 0.00 11/01/2024 (e)(f) \$ 198,000 197,742 5.74 PIMCO US Dollar Short-Term Instruments 244 399 7.09 Short-Term Floating		
Total Short-Term Instruments 244,399 7.09 Short-Term Floating NAV Fund (i)	9,350,727	93,177 2.71
PREFERRED SECURITIES  Total Transferable Securities \$ 4,176,007 121.20	3,330,727	213,446 6.20
Nationwide Building Society		
10.250% 7,094 1,178 0.03 EXCHANGE-TRADED FUN	NDS	
PIMCO ETFs plc - PIMCO		
US Dollar Short Maturity UCITS ETF (i)	1,244,050	124,057 3.60
Waturity Oction Lift (I)	1,274,030	124,037 3.00
Total Investment Funds		\$ 337,503 9.80

REPURCHAS	E AGREEN	MENTS							
Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
BPS	5.220%	18/12/2023	03/01/2024	£ 50,000	United Kingdom Inflation-Linked Gilt 1.125% due 22/11/2037	\$ (66,329)	\$ 63,740	\$ 63,854	1.85
	5.240	14/12/2023	04/01/2024	250,000	United Kingdom Inflation-Linked Gilt 0.125% - 4.000% due 22/11/2055 -	\$ (00,323)	\$ 05,710	\$ 03,031	1.03
					22/03/2068	(346,931)	318,700	319,454	9.25
BRC	5.540	29/12/2023	02/01/2024	\$ 136,800	U.S. Treasury Notes 2.625%	(420.745)	436.000	426.004	2.07
	5.600	29/12/2023	02/01/2024	100	due 31/05/2027 Freddie Mac 7.000% due 01/01/2054	(139,745) (104)	136,800 100	136,884 100	3.97 0.00
DEU	5.480	02/01/2024	03/01/2024	100	U.S. Treasury Bonds 2.750%	(104)	100	100	0.00
DEO	3.400	02/01/2024	03/01/2024	100	due 15/08/2042	(103)	100	100	0.00
	5.510	02/01/2024	03/01/2024	159,900	U.S. Treasury Inflation Protected Securities	(100)			0.00
					1.500% due 15/02/2053	(164,281)	159,900	159,924	4.64
FICC	2.600	29/12/2023	02/01/2024	1,376	U.S. Treasury Notes 4.875%				
	F 220	20/42/2022	02/04/2024	F2 700	due 30/11/2025	(1,404)	1,376	1,376	0.04
	5.330	29/12/2023	02/01/2024	53,700	U.S. Treasury Bonds 1.875% due 15/02/2051	(54,774)	53,700	53,700	1.56
Total Repurcha	se Agreeme	ents				\$ (773,671)	\$ 734,416	\$ 735,392	21.31

<sup>(1)</sup> Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

<sup>\*</sup> A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2024	4	\$ (18)	0.00
Canada Government 10-Year Bond March Futures	Long	03/2024	162	302	0.01
Euro-Bobl March Futures	Short	03/2024	922	(2,008)	(0.06)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	629	(3,020)	(0.09)
Euro-Schatz March Futures	Short	03/2024	1,155	(788)	(0.02)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	2,230	4,237	0.12
U.S. Treasury 5-Year Note March Futures	Long	03/2024	1,826	3,992	0.12
U.S. Treasury 10-Year Note March Futures	Short	03/2024	6,907	(23,465)	(0.68)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	2,044	(2,210)	(0.06)
U.S. Treasury 30-Year Bond March Futures	Short	03/2024	536	(5,229)	(0.15)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	877	(10,508)	(0.31)
				\$ (38,715)	(1.12)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (38,715)	(1.12)

# CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

	GN AND U.S. MUNICIPAL ISSUES	

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AES Corp.	5.000%	20/12/2025	\$ 500	\$ (53)	0.00
AT&T, Inc.	1.000	20/06/2024	5,300	32	0.00
AT&T, Inc.	1.000	20/06/2026	2,700	(24)	0.00
AT&T, Inc.	1.000	20/06/2028	300	5	0.00
Boeing Co.	1.000	20/06/2026	100	2	0.00
British Telecommunications PLC	1.000	20/12/2024	€ 7,000	41	0.00
General Electric Co.	1.000	20/06/2026	\$ 4,300	25	0.00
General Electric Co.	1.000	20/12/2026	400	3	0.00
Tesco PLC	1.000	20/06/2028	€ 4,300	85	0.00
				\$ 116	0.00

# CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(2)

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-33 5-Year Index CDX.HY-40 5-Year Index	(1.000)% (5.000)	20/06/2025 20/06/2028	\$ 87 7,920	\$ (6) (451)	0.00 (0.01)
				\$ (457)	(0.01)

CDEDIT DEEALII	T CWARC ON	CDEDIT INDICES	- SELL PROTECTION(1)
CNEDII DELAGI	.I JVVAFJ UN	I CKEDII INDICES	- SELL FROTECTION.

_Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-35 5-Year Index	1.000%	20/12/2025	\$ 200	\$ (1)	0.00
CDX.IG-36 5-Year Index	1.000	20/06/2026	700	(6)	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	3,200	22	0.00
iTraxx Crossover 40 5-Year Index	5.000	20/12/2028	€ 14,400	734	0.02
				\$ 749	0.02

# INTEREST RATE SWAPS

Pay/ Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000%	20/03/2029	£ 37,900	\$ (2,690)	(80.0)
Pay	1-Day USD-SOFR Compounded-OIS	1.700	19/09/2028	\$ 62,000	1,309	0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.725	19/09/2028	59,800	1,273	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/12/2052	24,100	1,882	0.05
Pay	1-Day USD-SOFR Compounded-OIS	1.827	03/07/2028	85,800	(6,742)	(0.20)
Receive	1-Day USD-SOFR Compounded-OIS	1.842	19/09/2053	12,500	(567)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.857	15/07/2032	29,320	(3,609)	(0.11)
Receive	1-Day USD-SOFR Compounded-OIS	1.874	19/09/2053	11,700	(575)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.999	03/07/2053	17,500	3,644	0.11
Pay	1-Day USD-SOFR Compounded-OIS	2.000	27/10/2028	38,000	(2,857)	(0.08)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	10/12/2029	40	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.060	27/10/2053	7,600	1,785	0.05
Receive	1-Day USD-SOFR Compounded-OIS	2.250	20/06/2028	104,830	294	0.01
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	3,700	(54)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	3,700	(50)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	31,200	183	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	3,700	(50)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	2,500	(136)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	3,700	(43)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	3,700	(42)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	3,700	(40)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	9,600	(124)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	10,800	(84)	0.00
Receive(4)	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	3,200	(63)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	7,400	(13)	0.00
Receive(4)	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	3,200	(79)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	3,200	(86)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	6,000	(169)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	5,800	(207)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	3,400	(143)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033	22,900	1,312	0.04
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	17,000	997	0.03
Pay	1-Year BRL-CDI	9.628	02/01/2026	BRL 537,000	(14)	0.00
Pay	1-Year BRL-CDI	10.231	04/01/2027	13,900	(69)	0.00
Pay	1-Year BRL-CDI	11.073	04/01/2027	136,700	149	0.00
Pay	1-Year BRL-CDI	11.078	04/01/2027	126,600	142	0.00
Pay	1-Year BRL-CDI	11.115	04/01/2027	82,400	93	0.00
,						

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Year BRL-CDI	11.126%	04/01/2027	BRL 114,100	\$ 137	0.00
Pay	1-Year BRL-CDI	11.144	04/01/2027	271,000	2,179	0.06
Receive	1-Year BRL-CDI	11.219	04/01/2027	577,900	(3,704)	(0.11)
Pay	1-Year BRL-CDI	11.494	04/01/2027	145,000	654	0.02
Pay	1-Year BRL-CDI	11.821	02/01/2025	128,000	(36)	0.00
Pay	1-Year BRL-CDI	11.846	04/01/2027	76,300	460	0.01
Pay	1-Year BRL-CDI	11.856	02/01/2025	129,000	(19)	0.00
Pay	1-Year BRL-CDI	11.900	04/01/2027	68,000	432	0.01
Pay	1-Year BRL-CDI	12.535	04/01/2027	185,800	1,921	0.06
Receive(4)	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/06/2032	CAD 20,900	(332)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	4.000	21/06/2025	387,200	532	0.02
Pay <sup>(4)</sup>	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD 412,900	7,536	0.22
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	€ 6,700	(433)	(0.01)
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	5,800	(350)	(0.01)
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	3,400	(215)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	7,200	(357)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	3,500	(172)	(0.01)
Pay	6-Month EUR-EURIBOR	2.250	28/04/2024	8,800	41	0.00
Pay	6-Month EUR-EURIBOR	2.250	03/05/2024	9,000	42	0.00
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	41,200	2,596	0.07
Receive	6-Month PLN-WIBOR	6.160	16/09/2027	PLN 93,100	(1,367)	(0.04)
Receive	6-Month PLN-WIBOR	6.210	26/04/2027	116,600	(2,519)	(0.07)
Receive	6-Month PLN-WIBOR	6.240	23/09/2027	78,600	(1,220)	(0.04)
Receive	6-Month PLN-WIBOR	6.270	20/09/2027	89,800	(1,415)	(0.04)
Receive	6-Month PLN-WIBOR	6.280	26/09/2027	26,700	(426)	(0.01)
Receive	6-Month PLN-WIBOR	6.310	19/09/2027	94,800	(1,529)	(0.04)
Receive	6-Month PLN-WIBOR	6.985	11/10/2027	113,000	(2,563)	(0.07)
Receive	6-Month PLN-WIBOR	7.156	13/10/2027	58,300	(1,416)	(0.04)
					\$ (6,981)	(0.20)
Total Centi	rally Cleared Financial Derivative Instruments				\$ (6,573)	(0.19)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

WRITTEN O	PTIONS								
INTEREST RA	TE SWAPTIONS								
INTEREST IN	TE SWAI HORS							_	
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	300	\$ (1)	\$ (1)	0.00
DOM	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	300	(1)	(1)	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	2,300	(11)	(17)	0.00
DIS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	1,500	(7)	(19)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	2,300	(11)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	1,500	(7)	0	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	5,800	(24)	(18)	0.00
CDIC	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	5,800	(24)	(17)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	2,000	(8)	(6)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	2,000	(8)	(6)	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	3,200	(15)	(23)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	3,700	(16)	(48)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.989	08/01/2024	3,200	(15)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	3,700	(16)	(1)	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	2,600	(10)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	1,800	(7)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	5,000	(21)	(17)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	4,300	(22)	(45)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	4,300	(21)	(55)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	5,000	(23)	(81)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	2,600	(10)	(9)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	1,800	(7)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	5,000	(21)	(7)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	4,300	(22)	0	0.00
	rut - OTC TO-Year Interest Kate SWap	2-INIQUEU OZD-FIROK	rdy	4.010	05/01/2024	4,300	(22)	U	U.

# Schedule of Investments Dynamic Bond Fund (Cont.)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044%	05/01/2024	4,300	\$ (21)	\$ 0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	2,000	(9)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	2,700	(11)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.350	18/01/2024	600	(3)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	1,700	(8)	(27)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.620	29/01/2024	2,000	(9)	(10)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	2,700	(11)	(9)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	18/01/2024	600	(3)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	1,700	(8)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	6,000	(29)	(34)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	2,600	(12)	(17)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	1,000	(5)	(16)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	6,100	(29)	(110)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	6,000	(29)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pav	3.975	08/01/2024	2,600	(12)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	1,000	(5)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	6,100	(29)	0	0.00
UAG	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.344	18/01/2024	600	(3)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.744	18/01/2024	600	(3)	(1)	0.00
							\$ (567)	\$ (633)	(0.02)

<sup>(1)</sup> Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES	5 - SELL PROTECTION(1)

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Appreciation/ (Depreciation)	Fair Value	% of Net Assets
CBK	Brazil Government International Bond	1.000%	20/12/2024	\$ 100	\$ (2)	\$ 3	\$ 1	0.00
GST	Brazil Government International Bond	1.000	20/12/2024	400	(6)	9	3	0.00
	South Africa Government International Bond	1.000	20/06/2024	15,500	(686)	742	56	0.01
	Turkey Government International Bond	1.000	20/06/2024	300	(36)	37	1	0.00
HUS	Brazil Government International Bond	1.000	20/06/2024	300	(9)	10	1	0.00
MYC	California State General Obligation Bonds, Series 2003	1.000	20/09/2024	2,900	23	(5)	18	0.00
					\$ (716)	\$ 796	\$ 80	0.01

# CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST MYC UAG	CMBX.NA.AAA.10 Index CMBX.NA.AAA.10 Index CMBX.NA.AAA.10 Index	0.500% 0.500 0.500	17/11/2059 17/11/2059 17/11/2059	\$ 800 11,000 10,900	\$ (24) (379) (378)	\$ 24 378 377	\$ 0 (1) (1)	0.00 0.00 0.00
					\$ (781)	\$ 779	\$ (2)	0.00

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

# FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 10,041	AUD 15,157	\$ 304	\$ 0	\$ 304	0.01
	03/2024	CNH 69,844	\$ 9,690	0	(175)	(175)	(0.01)
BOA	01/2024	COP 10,548,516	2,758	38	0	38	0.00
	01/2024	£ 4,705	5,976	0	(22)	(22)	0.00
	01/2024	HUF 285,073	774	0	(48)	(48)	0.00
	01/2024	NZD 1,020	621	0	(24)	(24)	0.00
	01/2024	PLN 14,241	3,365	0	(256)	(256)	(0.01)
	01/2024	\$ 2,623	COP 10,548,516	97	0	97	0.00
	01/2024	1,079	£ 853	9	0	9	0.00
	01/2024	4,146	HUF 1,452,759	40	0	40	0.00
	01/2024	42,843	¥ 6,322,296	2,030	0	2,030	0.06
	01/2024	199	MXN 3,391	0	0	0	0.00
	01/2024	2,811	PLN 11,745	175	0	175	0.01
	02/2024	824	CNY 5,825	0	(1)	(1)	0.00
	03/2024	CNH 98,304	\$ 13,573	0	(312)	(312)	(0.01)
	03/2024	IDR 33,744,797	2,146	0	(42)	(42)	0.00
	03/2024	\$ 2,718	COP 10,548,516	0	(37)	(37)	0.00
	03/2024	342	IDR 5,344,547	4	0	4	0.00
	03/2024	6,548	INR 547,937	14	0	14	0.00
	06/2024	KRW 1,879,223	\$ 1,445	0	(18)	(18)	0.00
BPS	01/2024	AUD 1,128	746	0	(24)	(24)	0.00
	01/2024	BRL 232,898	48,249	304	0	304	0.01

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	€ 618,007	\$ 680,282	\$ 0	\$ (2,555)	\$ (2,555)	(0.07)
	01/2024 01/2024	£ 17,939 HUF 722,771	22,754 2,057	0	(115) (32)	(115) (32)	0.00 0.00
	01/2024	KRW 591,201	450	0	(7)	(7)	0.00
	01/2024 01/2024	\$ 8,815 400	AUD 13,198 BRL 1,966	192 5	0	192 5	0.01 0.00
	01/2024	1,390	CAD 1,890	44	0	44	0.00
	01/2024	4	HUF 1,514	0	0	0	0.00
	01/2024 01/2024	1,150 6	IDR 17,787,756 KRW 7,894	4	0	4 0	0.00 0.00
	01/2024	8,209	ZAR 152,186	102	0	102	0.00
	02/2024 02/2024	TWD 528,566 \$ 1,463	\$ 16,599 CNY 10,388	0 5	(870) 0	(870) 5	(0.03) 0.00
	03/2024	\$ 1,463 CNH 68,032	\$ 9,453	0	(156)	(156)	(0.01)
	03/2024	TWD 503	16	0	0	0	0.00
	03/2024 03/2024	\$ 105 2,776	CNH 760 IDR 42,544,938	2	0 (17)	2 (17)	0.00 0.00
	03/2024	22,754	INR 1,903,238	38	0	38	0.00
	04/2024 06/2024	48,249 KRW 8,086,540	BRL 235,248 \$ 6,190	0	(218) (105)	(218) (105)	(0.01) 0.00
BRC	01/2024	1,356,915	1,050	2	0	2	0.00
	01/2024	PLN 222,164	50,809	0	(5,673)	(5,673)	(0.17)
	01/2024 01/2024	\$ 3,976 993	TRY 118,431 ZAR 18,486	2 17	(7) 0	(5) 17	0.00 0.00
	02/2024	5,347	TRY 163,011	0	(34)	(34)	0.00
	03/2024 03/2024	700 7,935	IDR 10,876,829 TRY 249,645	6 0	0 (91)	6 (91)	0.00 0.00
	04/2024	11,895	383,083	0	(167)	(167)	(0.01)
DCII	06/2024	KRW 8,327,056	\$ 6,380	0	(102)	(102)	0.00
BSH CBK	01/2024 01/2024	BRL 286,000 AUD 877	57,383 584	0	(1,494) (15)	(1,494) (15)	(0.04) 0.00
	01/2024	£ 502	636	0	(4)	(4)	0.00
	01/2024 01/2024	HUF 144,811 IDR 15,428,538	413 1,002	0	(6) 0	(6) 1	0.00 0.00
	01/2024	MXN 238,137	13,507	0	(492)	(492)	(0.01)
	01/2024	PLN 9,204 \$ 2,984	2,294 AUD 4,438	0 45	(46)	(46) 45	0.00 0.00
	01/2024 01/2024	\$ 2,984 70,134	AUD 4,438 BRL 341,480	165	0	165	0.00
	01/2024	4,672	f 3,720	70	0	70	0.00
	01/2024 01/2024	3,537 4,624	MXN 64,972 PLN 19,508	283 336	0	283 336	0.01 0.01
	01/2024	ZAR 222,403	\$ 11,701	0	(447)	(447)	(0.01)
	03/2024 03/2024	PEN 22,378 \$ 1,002	5,943 IDR 15,432,497	0	(87) (2)	(87) (2)	0.00 0.00
	03/2024	169	ILS 617	2	0	2	0.00
	04/2024	BRL 344,938	\$ 70,134 49	0	(292) 0	(292) 0	(0.01)
DUB	06/2024 01/2024	KRW 63,684 £ 250,000	313,124	0	(5,577)	(5,577)	0.00 (0.16)
	01/2024	KRW 779,820	600	0	(2)	(2)	0.00
	01/2024 01/2024	\$ 551 ZAR 118	PLN 2,149 \$ 6	0	(4)	(4) 0	0.00 0.00
	03/2024	CNH 46,786	6,493	0	(115)	(115)	0.00
	03/2024 03/2024	SGD 23,590 \$ 294	17,821 IDR 4,597,112	0 4	(126) 0	(126) 4	0.00 0.00
	06/2024	KRW 9,002,272	\$ 6,916	0	(91)	(91)	0.00
GLM	01/2024	AUD 2,591	1,737	0	(31)	(31)	0.00
	01/2024 01/2024	CAD 112,748 £ 50,000	82,967 63,874	0 134	(2,548) 0	(2,548) 134	(0.07) 0.00
	01/2024	¥ 147,100	1,003	0	(41)	(41)	0.00
	01/2024 01/2024	MXN 15,344 \$ 52,295	885 BRL 253,700	0	(17) (68)	(17) (68)	0.00 0.00
	01/2024	46,412	MXN 814,004	1,440	, O	1,440	0.04
	01/2024 02/2024	ZAR 11,398 BRL 242	\$ 599 50	0	(24) 0	(24) 0	0.00 0.00
	02/2024	\$ 43,115	BRL 220,212	2,144	0	2,144	0.06
	03/2024	CNH 30,420	\$ 4,216	0	(81)	(81)	0.00
	03/2024 03/2024	\$ 946 1,655	IDR 14,580,607 TRY 51,977	0	0 (19)	0 (19)	0.00 0.00
	07/2024	BRL 266,600	\$ 53,825	0	(95)	(95)	0.00
JPM	01/2024 01/2024	77,391 HUF 1,491,165	15,617 4,249	27 0	(342) (60)	(315) (60)	(0.01) 0.00
	01/2024	MXN 9,574	556	0	(7)	(7)	0.00
	01/2024	PLN 4,198 \$ 1,150	1,066 IDR 17,695,050	0	(1)	(1)	0.00 0.00
	01/2024 01/2024	\$ 1,150 451	IDR 17,695,050 KRW 583,270	0	(2) 0	(2) 0	0.00
	01/2024	889	PLN 3,831	85	0	85	0.00
	02/2024 02/2024	TWD 65,952 \$ 7,713	\$ 2,059 BRL 37,828	0 62	(121) 0	(121) 62	0.00 0.00
	02/2024	2,831	TRY 86,403	0	(16)	(16)	0.00
	03/2024 03/2024	IDR 103,073,387 TWD 988,719	\$ 6,649 31,801	0	(35) (961)	(35) (961)	0.00 (0.03)
	03/2024	\$ 6,823	INR 570,453	8	0	8	0.00

Counterparty Month be Delivered be Received Appreciation (Depreciation) (I	Appreciation/ Depreciation)	% of
	Depreciation)	
	÷ (40)	Net Assets
	\$ (19)	0.00
06/2024 KRW 8,619,753 \$ 6,651 1 (60)	(59)	0.00
MBC 01/2024 AUD 1,149 761 0 (23)	(23)	0.00
01/2024 £ 184 233 0 (2)	(2)	0.00
01/2024 HUF 974,913 2,653 0 (158)	(158)	(0.01)
01/2024 \$ 4,094 AUD 6,174 120 0	120	0.00
01/2024 1,669 £ 1,316 9 0	9	0.00
03/2024 CNH 733 \$ 101 0 (2)	(2)	0.00
03/2024 TWD 2,337 74 0 (3)	(3)	0.00
MYI 01/2024 £ 1,814 2,316 4 0	4	0.00
01/2024 HUF 104,499 297 0 (5)	(5)	0.00
01/2024 PLN 4,532 1,131 0 (21)	(21)	0.00
01/2024 \$ 48 <b>€</b> 44 0 0	0	0.00
01/2024 1,041 £ 815 0 (2)	(2)	0.00
01/2024 16,290 ¥ 2,401,622 756 0	756	0.02
01/2024 377 PLN 1,557 19 0	19	0.00
01/2024 2,919 ZAR 53,622 10 0	10	0.00
02/2024 859 CNY 6,082 1 0	1	0.00
03/2024 CNH 66,650 \$ 9,242 0 (172)	(172)	(0.01)
03/2024 \$ 24,182 IDR 372,343,242 7 (44)	(37)	0.00
06/2024 KRW 5,253,050 \$ 4,039 0 (50)	(50)	0.00
RBC 04/2024 \$ 66 MXN 1,167 2 0	2	0.00
RYL 01/2024 AUD 578 \$ 389 0 (6)	(6)	0.00
SCX 01/2024 ZAR 36,919 1,946 0 (70)	(70)	0.00
03/2024 CNH 65,434 9,038 0 (204)	(204)	(0.01)
03/2024 HKD 6,415 823 0 0	0	0.00
03/2024 IDR 16,448,116 1,048 0 (19)	(19)	0.00
03/2024 \$ 1,925 IDR 30,198,460 33 0	33	0.00
03/2024 14,851 INR 1,241,945 22 0	22	0.00
06/2024 KRW 4,294,240 \$ 3,308 0 (35)	(35)	0.00
SSB 01/2024 \$ 4,719 CLP 4,171,754 54 0	54	0.00
TOR 01/2024 26,925 ¥ 3,949,489 1,107 0	1,107	0.03
03/2024 CNH 31,645 \$ 4,383 0 (87)	(87)	0.00
03/2024 IDR 14,852,726 941 0 (22)	(22)	0.00
UAG 01/2024 DKK 1,796 264 0 (3)	(3)	0.00
01/2024 £ 97,497 123,385 0 (909)	(909)	(0.03)
01/2024 \$ 3,311 AUD 4,991 95 0	95	0.00
01/2024 171 HUF 62,783 10 0	10	0.00
01/2024 540 MXN 9,555 22 0	22	0.00
01/2024 ZAR 314,929 \$ 16,498 0 (700)	(700)	(0.02)
\$ 10,512 \$ (26,993)	\$ (16,481)	(0.48)

# HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Z Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered		rency to Received	Unrea Apprec		Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	5,873	AUD	8,857	\$	172	\$ 0	\$ 172	0.01
BOA	01/2024		743		1,124		24	0	24	0.00
BPS	01/2024	AUD	438	\$	290		0	(9)	(9)	0.00
	01/2024	\$	96	AUD	141		0	0	, O	0.00
BRC	01/2024	AUD	91	\$	60		0	(2)	(2)	0.00
CBK	01/2024		263		174		0	(5)	(5)	0.00
	01/2024	\$	93	AUD	138		1	0	1	0.00
GLM	01/2024	AUD	33	\$	22		0	(1)	(1)	0.00
MBC	01/2024	\$	1,909	AUD	2,879		56	0	56	0.00
RYL	01/2024	AUD	22	\$	15		0	0	0	0.00
UAG	01/2024	\$	2,824	AUD	4,256		81	0	81	0.00
						\$	334	\$ (17)	\$ 317	0.01

As at 31 December 2023, the Institutional CAD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 51	CAD 69	\$ 1	\$ 0	\$ 1	0.00
BRC	01/2024	2,587	3,517	81	0	81	0.01
CBK	01/2024	2,615	3,553	80	0	80	0.00
MBC	01/2024	54	73	2	0	2	0.00
MYI	01/2024	11	15	0	0	0	0.00
UAG	01/2024	2,577	3,496	74	0	74	0.00
				\$ 238	\$ 0	\$ 238	0.01

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation and E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	\$ 105	CHF 90	\$ 1	\$ 0	\$ 1	0.00
BRC	01/2024	119	103	4	0	4	0.00
CBK	01/2024	197	170	6	0	6	0.00
GLM	01/2024	3,867	3,388	162	0	162	0.01
MYI	01/2024	3,891	3,396	147	0	147	0.00
UAG	01/2024	3,810	3,324	142	0	142	0.00
				\$ 462	\$ 0	\$ 462	0.01

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation and G Retail EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 2,954	\$ 3,205	\$ 1	\$ (59)	\$ (58)	(0.01)
	01/2024	\$ 4,209	€ 3,847	42	0	42	0.00
BRC	01/2024	57,689	52,455	269	0	269	0.01
CBK	01/2024	€ 1,431	\$ 1,573	0	(8)	(8)	0.00
MBC	01/2024	839	916	0	(11)	(11)	0.00
MYI	01/2024	\$ 58,786	€ 53,484	309	0	309	0.01
NGF	01/2024	16,461	15,070	190	0	190	0.01
UAG	01/2024	58,831	53,484	264	0	264	0.01
				\$ 1,075	\$ (78)	\$ 997	0.03

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income and E Class GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 66,070	£ 52,086	\$ 331	\$ 0	\$ 331	0.01
BPS	01/2024	210,490	166,187	1,375	(4)	1,371	0.04
BRC	01/2024	2,858	2,261	24	0	24	0.00
CBK	01/2024	£ 992	\$ 1,256	0	(10)	(10)	0.00
	01/2024	\$ 3,054	£ 2,417	27	, O	27	0.00
GLM	01/2024	2,134	1,675	2	0	2	0.00
MBC	01/2024	£ 219	\$ 279	0	0	0	0.00
	01/2024	\$ 29,557	£ 23,338	196	0	196	0.01
MYI	01/2024	1,345	1,061	8	(1)	7	0.00
RYL	01/2024	531,940	420,290	3,863	O´	3,863	0.11
SCX	01/2024	855,958	676,711	6,742	0	6,742	0.19
SSB	01/2024	20,072	15,907	207	0	207	0.01
UAG	01/2024	837,107	661,447	6,134	0	6,134	0.18
				\$ 18,909	\$ (15)	\$ 18,894	0.55

As at 31 December 2023, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currer be Deli			rency to eceived	alised ciation	Unreal (Depreci		Net Uni Appred (Depred	iation/	% of Net Assets
BOA	01/2024	\$	86	NOK	918	\$ 4	\$	0	\$	4	0.00
BPS	01/2024		2		23	0		0		0	0.00
CBK	01/2024		96		1,027	5		0		5	0.00
RYL	01/2024	NOK	22	\$	2	0		0		0	0.00
	01/2024	\$	2	NOK	24	0		0		0	0.00
UAG	01/2024		140		1,489	7		0		7	0.00
						\$ 16	\$	0	\$	16	0.00

As at 31 December 2023, the Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	SEK 34	1 \$	3	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$ 1,75	I SEK	18,262	62	0	62	0.00
BRC	01/2024	SEK 8	\$	. 8	0	0	0	0.00
CBK	01/2024	66	5	6	0	0	0	0.00
	01/2024	\$ 80	) SEK	822	2	0	2	0.00
GLM	01/2024	SEK 8	3 \$	1	0	0	0	0.00
	01/2024	\$ 29	) SEK	307	1	0	1	0.00
MBC	01/2024	SEK 4!	5 \$	4	0	0	0	0.00
	01/2024	\$ (	) SEK	2	0	0	0	0.00
SCX	01/2024	1,730	)	17,967	53	0	53	0.00
UAG	01/2024	SEK 29	\$	. 3	0	0	0	0.00
	01/2024	\$ 1,750	) SEK	18,062	42	0	42	0.00
					\$ 160	\$ 0	\$ 160	0.00
Total OTC Financial	Derivative Instrument	•					\$ 4.048	0.12

# Schedule of Investments Dynamic Bond Fund (Cont.)

### **SECURITIES SOLD SHORT**

DESCRIPTION	PAR (000S)		FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES				
Uniform Mortgage-Backed Security, TBA 2.000% due 01/01/2054 2.000% due 01/02/2054	\$ 4,000 96,900	\$	(3,270) (79,307)	(0.10) (2.30)
Total Securities Sold Short		\$	(82,577)	(2.40)
Total Investments		\$	5,124,109	148.72
Other Current Assets & Liabilities		\$ (	1,678,536)	(48.72)
Net Assets		\$	3,445,573	100.00

# NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Payment in-kind security.
- (d) Security did not produce income within the last twelve months.
- (e) Zero coupon security.
- (f) Coupon represents a yield to maturity.
- (g) Principal amount of security is adjusted for inflation.
- (h) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (i) Affiliated to the Fund.
- (j) Contingent convertible security.
- (k) Restricted Securities (31 December 2022: 0.24%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Altice France S.A.11.500% due 01/02/2027	20/12/2023	\$ 2,140	\$ 2,237	0.06
Constellation Oil Services Holding S.A Exp. 10/06/2071	10/06/2022	0	0	0.00
Constellation Oil Services Holding S.A. 'B'	10/06/2022	113	112	0.00
Deutsche Bank AG 0.898% due 28/05/2024	25/05/2021	1,900	1,866	0.05
Deutsche Bank AG 3.035% due 28/05/2032	25/05/2021	800	669	0.02
Intelsat Emergence S.A.	05/09/2018	2,000	552	0.02
Morgan Stanley 0.000% due 02/04/2032	29/07/2022	2,512	2,188	0.06
		\$ 9,465	\$ 7,624	0.21

<sup>(</sup>l) Securities with an aggregate fair value of \$35,754 (31 December 2022: \$2,041) have been pledged as collateral under the terms of the Master Repurchase Agreements and/ or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$69,247 (31 December 2022: \$45,907) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$21,652 (31 December 2022: \$48,797) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 44	\$ 4,172,220	\$ 3,743	\$ 4,176,007
Investment Funds	213,446	124,057	0	337,503
Repurchase Agreements	0	734,416	0	734,416
Financial Derivative Instruments(3)	(5,514)	(35,726)	0	(41,240)
Securities Sold Short	0	(82,577)	0	(82,577)
Totals	\$ 207,976	\$ 4,912,390	\$ 3,743	\$ 5,124,109

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,707,373	\$ 4,828	\$ 2,712,201
Investment Funds	217,139	131,583	0	348,722
Repurchase Agreements	0	1,145,692	0	1,145,692
Financial Derivative Instruments(3)	(2,766)	(83,089)	0	(85,855)
Securities Sold Short	0	(82, 152)	0	(82,152)
Totals	\$ 214,373	\$ 3,819,407	\$ 4,828	\$ 4,038,608

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

#### Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	3.200%	28/09/2023	TBD <sup>(1)</sup>	€ (482)	\$ (537)	(0.01)
JML	(1.000)	14/11/2023	TBD <sup>(1)</sup>	(174)	(192)	(0.01)
MBC	3.100	06/11/2023	TBD <sup>(1)</sup>	(563)	(625)	(0.02)
Total Reverse Repurchase Agreements					\$ (1,354)	(0.04)

<sup>(1)</sup> Open maturity reverse repurchase agreement.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022		
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>
AZD	\$ 301	\$ (350)	\$ (49)	\$ 36	\$ 0	\$ 36
BOA	2,067	(2,059)	8	(3,100)	3,170	70
BPS	(2,092)	5,240	3,148	(3,900)	3,880	(20)
BRC	(5,671)	5,892	221	(359)	320	(39)
BSH	(1,494)	1,850	356	N/A	N/A	N/A
CBK	(437)	270	(167)	4,410	(4,530)	(120)
CLY	N/A	N/A	N/A	(250)	0	(250)
DUB	(5,911)	6,570	659	24	(100)	(76)
FAR	(72)	0	(72)	(1,982)	1,690	(292)
GLM	726	(670)	56	(17,283)	17,179	(104)
GST	60	0	60	(48)	208	160
HUS	1	0	1	N/A	N/A	N/A
JPM	(1,504)	1,540	36	(2,303)	310	(1,993)
MBC	184	0	184	2,683	(3,440)	(757)
MYC	(160)	290	130	(2,059)	1,970	(89)
MYI	966	(1,160)	(194)	1,202	(910)	292
NGF	190	0	190	N/A	N/A	N/A
RBC	2	0	2	(86)	60	(26)
RYL	3,857	(4,790)	(933)	(76)	0	(76)
SAL	N/A	N/A	N/A	(40)	0	(40)
SCX	6,522	(8,040)	(1,518)	(8,642)	8,280	(362)
SSB	261	(290)	(29)	(2,124)	1,540	(584)
TOR	998	(930)	68	(12,777)	9,630	(3,147)
UAG	5,254	0	5,254	(667)	560	(107)

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	45.63	30.35
Transferable securities dealt in on another regulated market*	75.48	46.36
Other transferable securities	0.09	1.16
Investment funds	9.80	10.00
Repurchase agreements	21.31	32.89
Financial derivative instruments dealt in on a regulated market	(1.12)	0.08
Centrally cleared financial derivative instruments	(0.19)	(1.19)
OTC financial derivative instruments	0.12	(1.36)
Securities sold short	(2.40)	(2.36)
Reverse repurchase agreements	(0.04)	(0.06)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	1.05	1.91
Corporate Bonds & Notes	21.59	22.11
Convertible Bonds & Notes	0.22	0.40
Municipal Bonds & Notes	0.26	0.35
U.S. Government Agencies	52.17	8.36
U.S. Treasury Obligations	8.61	2.61
Non-Agency Mortgage-Backed Securities	7.47	8.21
Asset-Backed Securities	16.91	18.00
Sovereign Issues	5.72	3.20
Common Stocks	0.08	0.05
Rights	N/A	0.00
Warrants	0.00	0.00
Preferred Securities	0.03	0.17
Short-Term Instruments	7.09	12.50
Investment Funds	9.80	10.00
Repurchase Agreements	21.31	32.89
Financial Derivative Instruments Dealt in on a Regulated Market	21101	32.03
Futures	(1.12)	0.08
Written Options	(/	0.00
Options on Exchange-Traded Futures Contracts	N/A	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.03)
Credit Default Swaps on Credit Indices — Buy Protection	(0.01)	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.02	0.03
Interest Rate Swaps	(0.20)	(1.19)
OTC Financial Derivative Instruments	( /	,
Purchased Options		
Interest Rate Swaptions	N/A	0.34
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	(0.02)	(0.95)
Options on Securities	N/A	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Interest Rate Swaps	N/A	0.02
Forward Foreign Currency Contracts	(0.48)	(1.05)
Hedged Forward Foreign Currency Contracts	0.61	0.29
Securities Sold Short	(2.40)	(2.36)
Other Current Assets & Liabilities	(48.72)	(15.93)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES  CORPORATE BONDS & NOTE:	S		
BANKING & FINANCE			
AMCO - Asset Management Co. : 4.625% due 06/02/2027 €		€ 4,939	0.15
<b>American Express Co.</b> 4.900% due 13/02/2026 \$ 6.156% due 13/02/2026	14,400 14,400	13,070 13,013	0.40 0.40
ANZ New Zealand International 3.951% due 17/07/2026 €		1,126	0.03
Arkea Home Loans SFH S.A. 3.000% due 30/03/2027 Banco Santander S.A.	4,700	4,738	0.14
3.250% due 14/02/2028 Bank of Nova Scotia	3,500	3,555	0.11
4.750% due 02/02/2026 \$ Banque Federative du Credit Mu	•	6,777	0.21
5.896% due 13/07/2026 CaixaBank S.A.	11,800	10,913	0.33
6.750% due 13/06/2024 (e)(g) € Commerzbank AG	400	400	0.01
0.125% due 09/01/2024 Credit Agricole Public Sector SCF	5,500 S.A.	5,497	0.17
3.750% due 13/07/2026 <b>Credit Suisse AG AT1 Claim</b> \$	3,800 3,400	3,887 368	0.12
<b>Deutsche Bank AG</b> 7.146% due 13/07/2027	11,400	10,718	0.33
<b>Digital Euro Finco LLC</b> 2.500% due 16/01/2026 €	900	877	0.03
<b>DNB Bank ASA</b> 3.625% due 16/02/2027	7,700	7,728	0.24
European Financial Stability Faci 0.000% due 19/04/2024 (b)	15,000	14,843	0.45
Goldman Sachs Group, Inc. 4.956% due 07/02/2025	17,700	17,717	0.54
HSBC Holdings PLC 5.887% due 14/08/2027 \$	1,733	1,591	0.05
ING Bank NV 3.000% due 15/02/2026 € KeyBank N.A.	9,900	9,935	0.30
	14,600	12,913	0.40
0.500% due 15/09/2027 2.875% due 07/06/2033	10,000	9,331 10,668	0.29 0.33
<b>Lloyds Bank PLC</b> 3.250% due 02/02/2026	3,100	3,115	0.10
	<b>nc.</b> 14,200	12,858	0.39
Morgan Stanley Bank N.A. 5.479% due 16/07/2025	12,000	10,967	0.34
Nasdaq, Inc. 3.850% due 30/06/2026 NatWest Group PLC	100	88	0.00
2.000% due 04/03/2025  Nordea Bank Abp	7,000	6,974	0.21
3.625% due 10/02/2026 Nordic Investment Bank	1,900	1,896	0.06
	9,600	11,004	0.34
3.375% due 15/11/2028 € State Street Corp.		1,336	0.04
	15,200 ten	13,702	0.42
6.500% (e) € Sumitomo Mitsui Banking Corp.		1,055	0.03
3.602% due 16/02/2026 Temasek Financial Ltd.	1,600	1,610	0.05
3.250% due 15/02/2027 Toronto-Dominion Bank	6,700	6,774	0.21
4.443% due 20/01/2025 5.532% due 17/07/2026 \$	12,900 8,330	12,931 7,688	0.40 0.24
		256,602	7.87

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
INDUSTRIALS				
<b>Amgen, Inc.</b> 5.150% due 02/03/2028	\$	2,600	€ 2,411	0.07
<b>CVS Health Corp.</b> 5.000% due 20/02/2026		29,300	26,656	0.82
Doosan Enerbility Co. Ltd. 5.500% due 17/07/2026		5,000	4,582	0.14
Hanwha Q Cells Americas 5.000% due 27/07/2028	Hol	6,000	orp. 5,484	0.17
Oracle Corp. 4.500% due 06/05/2028 Sandoz Finance BV		868	786	0.02
3.970% due 17/04/2027	€	1,400	1,429	0.04
SK Hynix, Inc. 6.250% due 17/01/2026 Smurfit Kappa Acquisition	\$ - 111	16,200	14,827	0.45
2.875% due 15/01/2026 Union Pacific Corp.	€	500	493	0.02
4.750% due 21/02/2026	\$	14,600	13,304 <b>69,972</b>	0.41
			,5,2	
UTILITIES				
Contemporary Ruiding Dev 1.875% due 17/09/2025	velo	<b>4,800</b>	Ltd. 4,112	0.13
EP Infrastructure A/S 1.698% due 30/07/2026 2.045% due 09/10/2028	€	9,026 6,974	8,128 5,845	0.25 0.18
National Rural Utilities Co 4.450% due 13/03/2026	ope \$		•	0.18
Optus Finance Pty. Ltd. 1.000% due 20/06/2029	€	700	615	0.02
			21,403	0.66
Total Corporate Bonds & Not	es		347,977	10.67
CONVERTIBLE BONDS 8	kΝ	OTES		
Luminar Technologies, Inc. 1.250% due 15/12/2026	\$	17,000	7,215	0.22
Sunnova Energy Internation 2.625% due 15/02/2028	onal	, <b>Inc</b> . 5,400	3,260	0.10
			10,475	0.32
U.S. GOVERNMENT AGI	ENG	CIES		
Uniform Mortgage-Backet	l Se	curity, 1	ВА	
4.000% due 01/01/2054		210,900	180,662	5.54
4.500% due 01/02/2054		229,900	201,885	6.19
5.000% due 01/01/2054		268,200	240,303	7.36 9.26
5.500% due 01/02/2054 6.000% due 01/02/2054		331,800 163,200	301,726 150,019	4.60
0.000 /0 duc 0 1/02/2054		103,200	1,074,595	
U.S. TREASURY OBLIGA	TIC	MC		
			wiking (-D	
<b>U.S. Treasury Inflation Pro</b> 0.625% due 15/07/2032		126,968	105,075	3.22
NON-AGENCY MORTGA	\GE	-BACK	ED SECURIT	IES
Adjustable Rate Mortgage 4.983% due 25/04/2035		26	23	0.00
American Home Mortgage 6.750% due 25/11/2046	As	sets Tru 52	st 41	0.00
Ashford Hospitality Trust 6.534% due 15/06/2035		2,818	2,515	0.08
<b>BCAP LLC Trust</b> 4.533% due 26/03/2037 6.770% due 25/09/2047		252 162	222 127	0.01 0.00
Bear Stearns Adjustable Ro 3.586% due 25/07/2036	ate	Mortga 430	ge Trust 329	0.01
Bear Stearns ALT-A Trust 4.140% due 25/09/2047 7.195% due 25/07/2034		4,969 721	2,154 669	0.07 0.02
Citigroup Mortgage Loan 4.523% due 25/09/2037	Trus		38	0.02
Countrywide Alternative L	.oar	Trust		
4.120% due 25/06/2037 5.790% due 25/02/2047		373 52	311 44	0.01

		PAR	FAIR VALUE	% OF
DESCRIPTION		(000S)	(000S)	ASSETS
6.000% due 25/01/2037	\$	255	€ 119	0.00
6.000% due 25/07/2037		105	47	0.00
6.070% due 25/08/2035		570	474	0.02
6.112% due 20/12/2035		93	. 76 	0.00
Countrywide Asset-Backed Ce	ertit			0.01
5.950% due 25/04/2036		301	237	0.01
Countrywide Home Loan Mor 4.418% due 25/11/2037	tgag	ge Pass 71	-inrough i 59	0.00
6.000% due 25/07/2036		66	31	0.00
6.050% due 25/04/2035		1,550		0.04
6.070% due 25/05/2035		139		0.00
6.500% due 25/12/2037		97	38	0.00
Countrywide Home Loan Repo	erfo			
4.415% due 25/01/2034		577	439	0.01
Downey Savings & Loan Asso Loan Trust	cıatı	ion Mo	rtgage	
5.660% due 19/10/2036		86	64	0.00
Dutch Property Finance BV				
4.852% due 28/04/2064	€	1,280	1,283	0.04
Formentera Issuer PLC				
6.020% due 28/07/2047	£	2,832	3,264	0.10
FWD Securitization Trust				
2.240% due 25/01/2050	\$	113	94	0.00
GreenPoint Mortgage Funding 5.710% due 25/10/2045	g Tr		700	0.02
		792	700	0.02
<b>GSMPS Mortgage Loan Trust</b> 5.820% due 25/03/2035		1,869	1,489	0.05
HarborView Mortgage Loan T	ruct		1,405	0.03
5.880% due 19/12/2036	iust	510	369	0.01
7.012% due 19/10/2035		79	39	0.00
Harbour Energy PLC				
6.020% due 28/01/2054	£	1,223	1,412	0.04
Impac CMB Trust		42	2.4	0.00
6.110% due 25/03/2035	\$	43	34	0.00
IndyMac Mortgage Loan Trust	t	2 700	1 770	0.06
3.601% due 25/08/2037 3.758% due 25/06/2036		2,700 1,586		0.06
5.830% due 25/02/2037		74	62	0.00
6.050% due 25/01/2036		495	308	0.01
JPMorgan Chase Commercial	Moi	rtgage	Securities	Trust
4.248% due 05/07/2033		1,000		0.02
6.785% due 05/07/2033		546	458	0.01
Kentmere PLC	c	1 110	1 270	0.04
6.020% due 28/01/2042 <b>Lehman XS Trust</b>	£	1,110	1,279	0.04
5.970% due 25/08/2037	\$	1,479	1,235	0.04
London Wall Mortgage Capita			1,233	0.01
5.970% due 15/05/2051		19,042	21,839	0.67
Miravet SARL				
4.806% due 26/05/2065	€	2,645	2,624	0.08
Mortgage Equity Conversion	Asse	et Trust		
5.340% due 25/05/2042	\$	80	69	0.00
New Residential Mortgage Lo	an 1		247	0.04
4.500% due 25/05/2058		361	317	0.01
Polaris PLC	c	747	061	0.02
5.985% due 23/12/2058 6.496% due 23/05/2059	£	747 9,414	861 10,903	0.03
Precise Mortgage Funding PL	r	5,717	10,505	0.55
6.420% due 12/12/2055	_	1,626	1,878	0.06
Residential Accredit Loans, In	c. Tı			
5.791% due 25/10/2037	\$	297	227	0.01
6.500% due 25/07/2036		82	58	0.00
Stanlington PLC	_	10 175	20.052	0.64
6.170% due 12/06/2045		18,175	20,952	0.64
Stratton BTL Mortgage Fundin 5.951% due 20/01/2054	ng P	7,396	8,510	0.26
Stratton Mortgage Funding Pl	10	1,550	0,510	0.20
6.069% due 25/09/2051	LC	2,724	3,143	0.10
Towd Point Mortgage Funding	g PI		-,5	
6.365% due 20/10/2051	_	1,397	1,614	0.05
6.571% due 20/07/2045		5,546		0.20
6.690% due 20/02/2045		323	371	0.01
<b>Tower Bridge Funding PLC</b> 6.000% due 20/11/2063		1 220	4,869	0.15
6.120% due 21/07/2064		4,228 390		0.13
6.721% due 20/10/2064		25,465	29,562	0.91

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
Tudor Rose Mortgages 5.820% due 20/06/2048	£ 1,441 €	1,654	0.05	CVC Cordatus Loan Fund DAC 4.555% due 15/09/2031 €	€ 2,689 €	2,648	0.08	4.695% due 15/07/2031 € 4.745% due 15/04/2031	2,684 € 1,469	2,651 1,449	
WaMu Mortgage Pass-Througl 3.787% due 25/02/2037			0.00	4.615% due 15/10/2031 4.652% due 21/07/2030	8,681 4,440	8,565 4,390		Palmerston Park CLO DAC 4.625% due 18/04/2030	598	595	0.02
6.060% due 25/08/2046 6.270% due 25/06/2044	7,811 282	5,723 234	0.18 0.01	<b>Dryden Euro CLO DAC</b> 4.625% due 15/04/2033	4,974	4,902		PBD Germany Auto Lease Maste 4.576% due 26/11/2030	5,888	mpartme 5,899	
		147,541	4.52	4.862% due 15/05/2034 Ellington Loan Acquisition Trust		5,800		Renaissance Home Equity Loan 5.285% due 25/01/2037 \$	227		0.00
ASSET-BACKED SECURITIES				6.570% due 25/05/2037 Suro-Galaxy CLO DAC	85	75	0.00	5.545% due 25/01/2037 Residential Asset Securities Cor			0.00
Accredited Mortgage Loan Tru 6.340% due 25/09/2035	2,800	2,369	0.07	4.589% due 24/04/2034 € First Franklin Mortgage Loan Tru	€ 3,696 ust	3,631	0.11	6.150% due 25/05/2037 Saxon Asset Securities Trust	1,033		0.03
Accunia European CLO DAC 4.895% due 15/10/2030	€ 445 852		0.01	6.175% due 25/11/2036 Sremont Home Loan Trust	6,491	5,638	0.17	5.905% due 25/09/2036 Segovia European CLO DAC	7,500	6,384	0.20
4.915% due 15/07/2030 ACE Securities Corp. Home Equ	uity Loan Tri	ust	0.03	5.610% due 25/01/2037 FTA Santander Consumo	381	170	0.01	4.873% due 20/07/2032	4,100	4,048	0.12
5.770% due 25/04/2036 5.770% due 25/07/2036	\$ 199 232		0.01	4.773% due 21/03/2036 €	£ 1,986	1,991	0.06	4.559% due 20/07/2033 Silver Arrow S.A.	6,321	6,331	0.19
<b>Adagio CLO DAC</b> 4.685% due 15/10/2031	€ 2,500	2,466	0.08	GoldenTree Loan Management E 4.893% due 20/01/2032	900		0.03	4.533% due 15/09/2027 Soundview Home Loan Trust	88	88	0.00
Aqueduct European CLO DAC 4.633% due 20/07/2030	2,477	2,459	0.08	<b>Griffith Park CLO DAC</b> 4.704% due 21/11/2031	16,032	15,779	0.48	5.620% due 25/03/2037 5.640% due 25/07/2037	52 716		0.00 0.02
Ares European CLO DAC 4.625% due 15/10/2030	2,848	2,828	0.09	GSAA Home Equity Trust 5.570% due 25/12/2046	925	404		5.640% due 25/08/2037 5.970% due 25/10/2036	818 146	626	0.02
4.745% due 15/10/2031 Armada Euro CLO DAC	6,317	6,257		5.985% due 25/06/2036 Harvest CLO DAC	1,129	271	0.01	6.370% due 25/10/2037 Tikehau CLO DAC	1,847	1,313	0.04
4.685% due 15/07/2031	6,266	6,200	0.19	1.040% due 15/07/2031 4.566% due 26/06/2030	2,646	474 2,618		4.844% due 04/08/2034	2,300	2,273	0.07
<b>Aurium CLO DAC</b> 4.635% due 16/04/2030	594	588	0.02	4.605% due 15/10/2031 4.673% due 20/10/2031	4,299 7,281	4,227 7,174	0.22	4.812% due 15/02/2034 4.908% due 12/01/2032	5,300 1,700	5,228 1,687	
Avoca CLO DAC 4.655% due 15/07/2030	978		0.03	4.725% due 15/07/2031 4.815% due 15/01/2032	4,000 19,900	3,943 19,647			_	295,891	
4.785% due 15/10/2032 Bain Capital Euro CLO DAC	1,900	1,877		<b>Hill FL BV</b> 4.544% due 18/05/2030	8,745	8,772	0.27	SOVEREIGN ISSUES			
4.733% due 20/01/2032 Bear Stearns Asset-Backed Sec	2,853 curities Trus	2,818 <b>t</b>	0.09	Invesco Euro CLO DAC 4.615% due 15/07/2031	500	492	0.02	Agence Francaise de Developpe 0.375% due 30/04/2024	2,100	2,076	0.06
6.520% due 25/08/2037 Black Diamond CLO DAC	\$ 157	123	0.00	JPMorgan Mortgage Acquisition 5.680% due 25/10/2036		60	0.00	Bpifrance Financement S.A. 4.000% due 30/01/2026 f	2,400	2,743	0.08
4.853% due 20/01/2032 4.982% due 15/05/2032	€ 1,209 2,931	1,202 2,894	0.04 0.09	5.770% due 25/03/2037 Jubilee CLO DAC	12,800	10,653		Caisse des Depots et Consignat 3.375% due 25/11/2030 €	ions 4,500	4,724	0.14
Blackrock European CLO DAC 4.585% due 15/10/2031	4,910	4.833	0.15		£ 1,284 3,589	1,272 3,568		Caisse Française de Financemer 3.625% due 17/01/2029	nt Local 700	729	0.02
BlueMountain Fuji EUR CLO DA 1.050% due 15/01/2031		376	0.01	4.615% due 15/04/2031 Koromo Italy SRL	4,300	4,230		<b>Development Bank of Japan, Inc</b> 4.500% due 06/06/2025 £	c. 1,100	1,262	0.04
4.615% due 15/07/2030 4.685% due 15/01/2031	1,036 3,079	1,032 3,045	0.03	4.676% due 26/02/2035 Laurelin DAC	2,100	2,106	0.06	Export Development Canada 4.000% due 19/02/2026	12,500	14,345	0.44
4.875% due 15/01/2033 BNPP AM Euro CLO DAC	1,000	985		4.713% due 20/10/2031	4,465	4,421	0.14	France Government Internation 0.000% due 25/03/2024 (b) €		10,068	0.31
4.565% due 15/04/2031 4.615% due 15/10/2031	300 246		0.01 0.01	Madison Park Euro Funding DAC 4.765% due 15/07/2032	3,200	3,157	0.10	Italy Buoni Poliennali Del Tesoro 0.000% due 15/01/2024 (b)		19,777	
Cairn CLO DAC 4.552% due 30/04/2031	3,501	3,460		Man GLG Euro CLO DAC 4.615% due 15/12/2031	4,063	4,016		4.500% due 01/03/2024  Romania Government Internation	30,000	30,032	
4.618% due 31/01/2030 4.745% due 15/10/2031	591 3,698		0.02	4.645% due 15/10/2030 4.835% due 15/01/2030	1,175 262	1,167 262	0.04	5.000% due 27/09/2026 Serbia Government Internation	26,000	26,729	0.82
Carlyle Euro CLO DAC 4.632% due 15/08/2030	160		0.01	Marlay Park CLO DAC 4.705% due 15/10/2030	815	809	0.03	6.250% due 26/05/2028 \$	300	279	0.01
4.665% due 15/01/2031 4.892% due 15/08/2032	4,958 1,450	4,910 1,431	0.15		1,139	1,037	0.03		119,300	119,333	3.66
Carlyle Global Market Strategi 4.925% due 16/01/2033		DAC	0.03	Morgan Stanley ABS Capital, Inc 5.720% due 25/07/2036	127		0.00	Stockholms Lans Landsting 0.750% due 26/02/2025	7,000	6,802	0.21
Carlyle Global Market Strateg	ies Euro CLO	Ltd.		5.770% due 25/07/2036 Morgan Stanley Home Equity Lo	256 an Trust	87	0.00	Ville de Paris 0.010% due 02/01/2024	16,550 _	16,543	
4.752% due 15/11/2031 Carrington Mortgage Loan Tru		3,593		5.570% due 25/04/2037 NovaStar Mortgage Funding Tru	98	46	0.00		SHARES	255,442	7.83
6.070% due 25/01/2036 CIT Mortgage Loan Trust	\$ 8,850	7,693		5.670% due 25/09/2037 Oak Hill European Credit Partner	117	102	0.00	COMMON STOCKS	31,011,23		
6.970% due 25/10/2037 Citigroup Mortgage Loan Trus	397 t	356	0.01	4.723% due 20/01/2032 4.733% due 20/10/2031		812 8,089	0.03	COMMUNICATION SERVICES Alphabet, Inc. 'A' (a)	96,100	12,152	0.37
4.215% due 25/10/2037 7.250% due 25/05/2036	738 104		0.02 0.00	OCP Euro CLO DAC 4.882% due 22/09/2034	5,200	5,126		CONSUMER DISCRETIONARY			
Contego CLO BV 4.735% due 15/10/2030	€ 998	989	0.03	5.873% due 20/01/2033	20,900	20,901		Airbnb, Inc. 'A' (a) Best Buy Co., Inc.	41,060 58,300	5,060 4,131	
Contego CLO DAC 4.642% due 23/01/2030	2,292	2,260		Option One Mortgage Loan Trus 5.610% due 25/03/2037 5.690% due 25/04/2037			0.00 0.01	Booking Holdings, Inc. (a)	1,738	5,581	
Countrywide Asset-Backed Ce 5.610% due 25/08/2037		ıst	0.07	5.690% due 25/04/2037 5.690% due 25/05/2037 6.250% due 25/11/2034	343 106	184	0.01	• ,	579,800	2,074	
5.610% due 25/08/2037 5.690% due 25/09/2037 5.720% due 25/02/2036	\$ 536 49 101	45	0.00	Palmer Square European Loan Fo	unding DA	2		QuantumScape Corp. (a)	78,600	495 <b>17,341</b>	0.02 <b>0.53</b>
J. 1 20 /0 QUE 2 J/02/2030	101	00	0.00	4.003 /0 uud 13/10/2031 €	3,650	3,592	0.11				

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
ENERGY				Taiwan Semiconductor				FRANCE TREASURY BILL	.S		
Exxon Mobil Corp.	110,100	€ 9,965		Manufacturing Co. Ltd.	544,809 €		0.29	3.827% due	25,000 €	2/1702	0.76
Neste Oyj	394,100	12,691		Teradyne, Inc.	111,200	10,924	0.34	02/05/2024 (b)(c) € 3.842% due	23,000 €	€ 24,702	0.76
		22,656	0.70	Trimble, Inc. (a)	144,100	6,940	0.21	28/02/2024 (b)(c)	18,970	18,863	0.58
HEALTH CARE				Unimicron Technology Corp.	513,100	2,654	0.08		_	43,565	1.34
Centene Corp. (a)	183,600	12,334	0.38	United	,	_,		GERMANY TREASURY BI	ILLS		
Elevance Health, Inc.	25,970	11,086		Microelectronics Corp.	3,749,819	5,784	0.18	3.630% due			
Humana, Inc.	12,135	5,029			_	234,641	7.19	20/03/2024 (b)(c)	6,030	5,984	0.18
Incyte Corp. (a)	91,900	5,224	0.16	MATERIALS				JAPAN TREASURY BILLS			
Regeneron Pharmaceuticals,	45.070			Calix Ltd. (a)	1,188,128	2,514	0.08	(0.257)% due			
Inc. (a)	15,070	11,982	0.37	Canfor Corp. (a)	504,023	6,177	0.19		4,150,000	90,908	2.79
Vertex Pharmaceuticals, Inc. (a)	34,360	12,657	0.39	CF Industries	,	,		(0.238)% due 15/01/2024 (b)(c)	6,442,000	41,367	1.27
(2)	3 1,500	58,312		Holdings, Inc.	149,600	10,766	0.33	(0.226)% due	0,112,000	41,507	
				DS Smith PLC	1,808,600	6,407	0.20		2,778,000	17,839	0.55
INDUSTRIALS				Hanwha Solutions Corp. (a)	190,574	5,244	0.16	(0.174)% due 18/03/2024 (b)(c)	2,042,000	13,117	0.40
ABB Ltd.	363,540	14,601	0.45	Holmen AB 'B'	377,300	14,438	0.10	(0.156)% due		,	
Aker Carbon Capture ASA (a)	6,124,174	7.397	0.23	LG Chem Ltd.	14,750	5,136	0.16	18/03/2024 (b)(c)	328,000	2,107	0.06
Ballard Power Systems,	0,124,174	ופנ, ו	0.23	Nucor Corp.	69,600	10,966	0.33		-	165,338	5.07
Inc. (a)	489,000	1,648	0.05	Steel Dynamics, Inc.	113,500	12,134	0.37	SWITZERLAND TREASUR	RY BILLS		
Fastenal Co.	104,400	6,121	0.19	Stora Enso Oyj 'R'	739,500	9,281	0.28	1.636% due			
FuelCell Energy, Inc. (a)	1,446,800	2,096		thyssenkrupp AG	768,400	4,842	0.15	22/02/2024 (b)(c) CHF	8,800	9,445	0.29
Hitachi Zosen Corp.	2,829,100	16,975		Umicore S.A.	156,400	3,897	0.12	1.697% due 14/03/2024 (b)(c)	30,000	32,168	0.99
Industrie De Nora SpA	99,276	1,561		UPM-Kymmene Oyj	426,900	14,587	0.45	, 05, 202 . (5)(4)	50,000	41,613	1.28
ITM Power PLC (a)	2,154,624	1,480		West Fraser Timber	70.000	6 122	0.10			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
NEL ASA (a)	7,840,925	4,796		Co. Ltd.	78,800 _	6,133 <b>112,522</b>		U.K. TREASURY BILLS			
Paychex, Inc.	50,900 198,703	5,488	0.17		-	594,005		5.265% due 05/02/2024 (b)(c) £	25,000	28,712	0.88
PowerCell Sweden AB (a) Rexel S.A.	428,900	10,663			-	334,003	10.21	5.270% due	25,000	20,712	0.00
Rockwell Automation, Inc.	14,740	4,143		PREFERRED SECURITIES				18/03/2024 (b)(c)	20,000	22,831	0.70
Schneider Electric SE	69,500	12,673		Hanwha Solutions Corp.				5.280% due 11/03/2024 (b)(c)	26,100	29,825	0.91
Sensata Technologies	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,		0.000%	4,662	85	0.00	5.289% due		,	
Holding PLC	199,676	6,791		REAL ESTATE INVESTME	NT TRUSTS			11/03/2024 (b)(c) 5.299% due	26,100	29,825	0.91
Siemens AG (a)	60,700	10,316				F 744	0.10	11/03/2024 (b)(c)	27,850	31,824	0.98
Valmet Oyj	318,300	8,338		Weyerhaeuser Co.	182,500	5,744	0.18	, ,,,	· -	143,017	4.38
Vestas Wind Systems A/S	714,100	20,468 136,381			PAR (000S)			Total Short-Term Instruments	S	544,311	16.69
		130,301	4.10	SHORT-TERM INSTRUME	NTS			Total Transferable Securiti	ios 4	2 2 201 1/11	102 66
INFORMATION TECHNOLOG	Υ			COMMERCIAL PAPER				Total Transferable Securiti	-	3,381,141	103.00
Applied Materials, Inc.	79,700	11,693	0.36	Bpifrance				INVESTMENT FUNDS	SHARES		
Arista Networks, Inc. (a)	40,300	8,592		3.974% due 11/03/2024	€ 10,000	9,921	0.30	INVESTMENT FUNDS	IT COUENA	-	
Canadian Solar, Inc. (a)	157,400	3,737		Fidelity National Information 4.086% due 10/01/2024	on Services, In 12,500	<b>c</b> . 12,483	U 38	COLLECTIVE INVESTMEN	VI SCHEME	:5	
Chipbond Technology Corp.	581,908	1,240		Fiserv, Inc	12,300	12,403	0.50	PIMCO Funds: Global Investors Series plc			
Cisco Systems, Inc. Delta Electronics, Inc.	220,500 728,112	10,084 6,722		4.076% due 22/02/2024	15,000	14,909	0.46	- PIMCO Capital			
Elan Microelectronics Corp.	529,109	2,533		Oesterreichische Kontrollba					2,064,482	21,025	0.65
Enphase Energy, Inc. (a)	147,500	17,644		3.990% due 22/01/2024 3.995% due 02/04/2024	65,000 16,250	64,831 16,084	1.99 0.49	PIMCO Funds: Global Investors Series plc			
EPAM Systems, Inc. (a)	48,250	12,988		SGS Nederland Holding BV	10,230	10,004	0.43		6,473,317	106,770	3.26
First Solar, Inc. (a)	97,000	15,128	0.46	4.339% due 22/01/2024	13,300	13,265	0.41	PIMCO Funds: Global			
Flex Ltd. (a)	360,300	9,935	0.30			131,493	4.03	Investors Series plc - PIMCO TRENDS			
Globalwafers Co. Ltd.	185,309	3,201	0.10	AUSTRIA TREASURY BILLS				- PINICO TRENDS Managed Futures			
Keysight Technologies,	77 700	11 100	0.24	3.892% due					3,189,591	31,589	0.97
Inc. (a) KLA Corp.	77,700 23,720	11,190 12,482		25/01/2024 (b)(c)	700	699	0.02			159,384	4.88
Lam Research Corp.	17,450	12,462		3.935% due	4 200	4 205	0.04	EXCHANGE-TRADED FUI	NDS		
MediaTek, Inc.	96,008	2,870		25/04/2024 (b)(c)	1,300 _	1,285 1,984	0.04	PIMCO ETFs plc -			
Nanya Technology Corp.	881,907	2,026			_	1,984	0.06	PIMCO Euro Short			
NetApp, Inc.	132,800	10,599	0.33	<b>EUROPEAN STABILITY ME</b>	CHANISM TR	EASURY B	ILLS	Maturity UCITS	1 526 500	1.40.000	4.60
Novatek				3.855% due	40.000			. ,	1,536,500	149,880	4.60
Microelectronics Corp.	175,204	2,668		23/05/2024 (b)(c)	10,000 _	9,858	0.30	PIMCO ETFs plc - PIMCO Euro Short-			
QUALCOMM, Inc.	95,200	12,464	0.38	FURODEAN HANON TREAS	LIDY DILLS			Term High Yield			
Realtek Semiconductor Corp.	205,407	2,851	0.09	EUROPEAN UNION TREAS 3.707% due	OKY BILLS			Corporate Bond Index UCITS ETF (f)	310,100	3,401	0.10
Samsung Electronics Co. Ltd.	211,200	11,605		12/01/2024 (b)(c)	730	730	0.03	IIIUEA UCITS ETF (I)	510,100	153,281	4.70
SMA Solar Technology	,200	.,505	0	3.717% due					-	133,201	7.70
AG (a)	99,102	6,014	0.18	12/01/2024 (b)(c)	730 _	729	0.02	<b>Total Investment Funds</b>	•	312,665	9.58
SolarEdge	07.200	0.245	0.25		_	1,459	0.05				
Technologies, Inc. (a)	97,300	8,245	0.25								

# Schedule of Investments Dynamic Multi-Asset Fund (Cont.)

REPURCHAS	E AGREEN	MENTS								
Counterparty	Lending Rate	Settlement Date	Maturity Date		Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
BPS	3.500%	29/12/2023	02/01/2024	€	256,700	Belgium Government International Bond				
						3.300% due 22/06/2054	€ (253,574)	€ 256,700	€ 256,800	7.86
CEW	3.700	29/12/2023	02/01/2024		70,000	European Union 2.000% due 04/10/2027	(72,014)	70,000	70,029	2.15
FICC	2.600	29/12/2023	02/01/2024	\$	35,513	U.S. Treasury Notes 4.875%		,	•	
					,	due 30/11/2025	(32,792)	32,149	32,156	0.99
Total Repurcha	se Agreeme	ents					€ (358,380)	€ 358,849	€ 358,985	11.00

<sup>(1)</sup> Includes accrued interest.

PURCHASED OPTIONS

# FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond March Futures	Long	03/2024	7,529	€ 15,471	0.47
Canada Government 10-Year Bond March Futures	Long	03/2024	1,614	6,000	0.18
E-mini Russell 2000 Index March Futures	Long	03/2024	1,120	5,161	0.16
E-mini S&P 500 Index March Futures	Long	03/2024	2,422	17,720	0.54
Euro STOXX 50 March Futures	Long	03/2024	728	(215)	(0.01)
euro-BTP Italy Government Bond March Futures	Long	03/2024	900	4,055	0.12
Euro-Bund 1Ó-Year Bond March Futures	Long	03/2024	2,467	10,715	0.33
J.S. Treasury 5-Year Note March Futures	Long	03/2024	1,916	3,142	0.10
J.S. Treasury 10-Year Note March Futures	Long	03/2024	1,696	5,849	0.18
J.S. Treasury 10-Year Ultra March Futures	Short	03/2024	1,707	(7,989)	(0.24)
Jnited Kingdom Long Gilt March Futures	Long	03/2024	606	4,795	0.15
				€ 64,704	1.98

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS						
Description	Strike	Expiration	# of	Cont	Fair	% of
Description	Price	Date	Contracts	Cost	Value	Net Assets
Put - EUREX Euro-Bund March 2024 Futures	€ 118.000	23/02/2024	200	€ 2	€ 2	0.00

OPTIONS ON INDICES						
Description	Strike Price	Expiration Date	# of Contracts	Cost	Fair Value	% of Net Assets
Put - CBOE S&P 500 Index	€ 4,250.000	19/01/2024	361	€ 3,832	€ 47	0.00
Put - CBOE S&P 500 Index	4,400.000	15/03/2024	231	1,270	478	0.02
Put - EUREX EURO STOXX 50 Index Put - EUREX EURO STOXX 50 Index	3,900.000 4,050.000	19/01/2024 19/01/2024	1,636 1,695	1,281 1,336	19 31	0.00 0.00

€ 7,719

€ 575

0.02

Strike Price  € 4,000.000 4,650.000 4,200.000 4,900.000 3,700.000	Expiration Date 19/01/2024 19/01/2024 15/03/2024 15/03/2024	# of Contracts 361 361 231 231	Premium  € (2,002) (1,021) (698)	Fair Value € (28) (4,743) (260)	% of Net Asset 0.00 (0.14) (0.01)
4,650.000 4,200.000 4,900.000	19/01/2024 15/03/2024	361 231	(1,021) (698)	(4,743) (260)	(0.14) (0.01)
4,200.000 4,900.000	15/03/2024	231	(698)	(260)	(0.01)
4,900.000			( ,		
,	15/03/2024	221	( A E A)		
3 700 000		23 I	(454)	(1,236)	(0.04)
5,700.000	19/01/2024	1,636	(707)	(10)	0.00
3,850.000	19/01/2024	1,695	(709)	(17)	0.00
4,300.000	19/01/2024	1,636	(661)	(3,821)	(0.12)
4,450.000	19/01/2024	1,695	(656)	(1,694)	(0.05)
			€ (6,908)	€ (11,809)	(0.36)
	4,300.000	4,300.000 19/01/2024	4,300.000 19/01/2024 1,636	4,300.000       19/01/2024       1,636       (661)         4,450.000       19/01/2024       1,695       (656)	4,300.000       19/01/2024       1,636       (661)       (3,821)         4,450.000       19/01/2024       1,695       (656)       (1,694)

# CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

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

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets
AT&T, Inc.	1.000%	20/06/2026	\$ 500	€ (3)	0.00
Verizon Communications, Inc.	1.000	20/12/2027	100	2	0.00
Verizon Communications, Inc.	1.000	20/06/2028	1,000	13	0.00
Verizon Communications, Inc.	1.000	20/12/2028	200	2	0.00
				€ 14	0.00

### CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	Receive Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets
CDX.IG-41 5-Year Index	1.000%	20/12/2028	\$ 1,069,500	€ 6,577	0.20

# INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay(3)	1-Day GBP-SONIO Compounded-OIS	5.000%	20/03/2029	£ 235,600	€ 15,294	0.47
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	\$ 110,400	2,612	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	324,500	2,612	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	30,500	674	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	174,400	(449)	(0.02)
Pay	3-Month CAD-Bank Bill	1.250	16/06/2031	CAD 82,272	(4,287)	(0.13)
Pay	3-Month CAD-Bank Bill	1.900	18/12/2029	181	(17)	0.00
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	£ 17,200	604	0.02
					€ 17,043	0.52
Total Cent	rally Cleared Financial Derivative Instruments				€ 23,634	0.72

#### **Total Centrally Cleared Financial Derivative Instruments**

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

### **TOTAL RETURN SWAPS ON INDICES**

Counterparty	Pay/Receive		# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Receive	IXUTR Index	27,667	1-Month USD-LIBOR plus a						
				specified spread	\$ 88,529	02/10/2024	€ 0	€ (347)	€ (347)	(0.01)
BPS	Pay	EURO STOXX Banks Index	448,000	3.909%	€ 53,034	23/10/2024	0	273	273	0.01
	Receive	EURO STOXX Insurance Index	148,400	4.009	51,918	23/10/2024	0	(284)	(284)	(0.01)
JPM	Pay	SPSIHOTR Index	700	1-Month USD-LIBOR plus a						
	,			specified spread	\$ 8,620	20/03/2024	0	30	30	0.00
RBC	Pay	SPSIHOTR Index	1,544	1-Month USD-LIBOR plus a						
	,			specified spread	19,014	01/05/2024	0	67	67	0.00
							€ 0	€ (261)	€ (261)	(0.01)

### FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	€ 1,55		€ 2	€ 0	€ 2	0.00
	01/2024	¥ 5,28	6 € 34	0	0	0	0.00
BOA	01/2024	COP 83,766,46	8 \$ 21,900	274	0	274	0.01
	01/2024	€ 5,06	0 AUD 8,346	95	0	95	0.00
	01/2024	1,60	5 CAD 2,366	19	0	19	0.00
	01/2024	2,17	8 £ 1,877	0	(13)	(13)	0.00
	01/2024	HUF 41,83	5 \$ 113	0	(7)	(7)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024 01/2024	¥ 9,220,000 \$ 20,826	€ 59,477 COP 83,766,468	€ 197 698	€ 0 0	€ 197 698	0.01 0.02
	02/2024	\$ 20,826 66	CNY 469	0	0	0	0.02
	03/2024 03/2024	88 21,584	CNH 636 COP 83,766,468	2	0 (262)	2 (262)	0.00 (0.01)
	03/2024	13,958	INR 1,167,988	26	0	26	0.00
BPS	01/2024 01/2024	AUD 49,533 € 3,766	€ 29,838	0 17	(757) 0	(757) 17	(0.02) 0.00
	01/2024	5,165	AUD 6,123 £ 4,469	6	(14)	(8)	0.00
	01/2024	1,047	¥ 168,100	32	0 (503)	32	0.00
	01/2024 01/2024	56,835 £ 26,534	\$ 62,145 € 30,864	2 249	(593) 0	(591) 249	(0.02) 0.01
	01/2024	\$ 111,258	101,490	795	0	795	0.02
	01/2024 02/2024	26,248 TWD 494,528	ZAR 486,601 \$ 15,558	294 0	0 (710)	294 (710)	0.01 (0.02)
	02/2024	\$ 118	CNY 836	0	0	0	0.00
	03/2024 03/2024	TWD 3,796,556 \$ 48,503	\$ 120,530 INR 4,056,958	0 73	(4,755) 0	(4,755) 73	(0.15) 0.00
	06/2024	KRW 4,881,735	\$ 3,737	0	(57)	(57)	0.00
BRC	01/2024 01/2024	€ 14,477 2,643	AUD 23,681 CAD 3,873	150 15	0	150 15	0.00 0.00
	01/2024	2,601	£ 2,256	3	(1)	2	0.00
	01/2024 01/2024	114,693 NOK 3,090	\$ 123,964 € 263	0	(2,499) (12)	(2,499) (12)	(0.08) 0.00
	01/2024	\$ 67,071	MXN 1,176,720	1,906	0	1,906	0.06
	01/2024 01/2024	1,279 396	PLN 5,594 TRY 12,048	129 6	0	129 6	0.00 0.00
	02/2024	1,397	42,630	0	(6)	(6)	0.00
	03/2024 04/2024	7,012 7,756	220,261 249,935	0	(74) (94)	(74) (94)	0.00 0.00
	06/2024	KRW 5,031,803	\$ 3,855	0	(55)	(55)	0.00
CBK	01/2024 01/2024	DKK 96,571 MXN 2,124,639	€ 12,958 \$ 121,190	2	0 (3,360)	2 (3,360)	0.00 (0.10)
	03/2024	ILS 436,268	119,827	0	(1,448)	(1,448)	(0.04)
	03/2024 03/2024	TWD 172,157 \$ 80,416	5,448 PEN 302,813	0 1,061	(231) 0	(231) 1,061	(0.01) 0.03
DUB	01/2024	€ 49,167	NOK 564,530	1,151	0	1,151	0.03
	03/2024 04/2024	SGD 20 ¥ 14,150,000	\$ 15 € 91,229	0	0 (584)	0 (584)	0.00 (0.02)
	06/2024	KRW 5,439,816	\$ 4,179	0	(50)	(50)	0.00
GLM	01/2024 01/2024	CHF 20,990 DKK 19,056	€ 21,821 2,557	0	(763) 0	(763) 0	(0.02) 0.00
	01/2024	€ 2,859	\$ 3,087	0	(65)	(65)	0.00
	01/2024 01/2024	HUF 7,802,845 ¥ 4,103,826	22,332 € 25,420	0	(139) (944)	(139) (944)	0.00 (0.03)
	01/2024	NOK 117,693	10,035	0	(455)	(455)	(0.01)
	01/2024 01/2024	SEK 196,329 \$ 36,821	17,273 33,691	0 367	(362) 0	(362) 367	(0.01) 0.01
	02/2024	74,362	BRL 379,806	3,344	0	3,344	0.10
JPM	03/2024 03/2024	1,614 TWD 82,687	TRY 50,700 \$ 2,617	0	(16) (111)	(16) (111)	0.00 0.00
31 101	03/2024	\$ 118	CNH 850	2	0	2	0.00
	03/2024 03/2024	14,545 11,000	INR 1,215,982 TWD 341,994	15 300	0	15 300	0.00 0.01
	06/2024	KRW 4,859,238	\$ 3,747	0	(32)	(32)	0.00
MBC	01/2024 01/2024	AUD 9,781 € 1,502	€ 5,982 CAD 2,206	0 12	(59) 0	(59) 12	0.00 0.00
	01/2024	3,288	£ 2,828	0	(25)	(25)	0.00
	01/2024 01/2024	29,506 \$ 57,590	\$ 32,308 COP 232,669,704	0 2,004	(266) 0	(266) 2,004	(0.01) 0.06
	01/2024	90,356	HUF 33,148,534	4,676	0	4,676	0.14
MYI	03/2024 01/2024	53 CHF 29,742	TWD 1,674 € 31,515	2	0 (486)	2 (486)	0.00 (0.02)
	01/2024	€ 1,844	CAD 2,720	23	0	23	0.00
	01/2024 01/2024	3,735 24,844	£ 3,222 \$ 27,254	1 1	(18) (179)	(17) (178)	0.00 (0.01)
	01/2024	£ 454	€ 522	0	(1)	(1)	0.00
	01/2024 02/2024	\$ 118,894 69	108,912 CNY 490	1,306 0	0	1,306 0	0.04 0.00
	06/2024	KRW 3,128,221	\$ 2,405	0	(27)	(27)	0.00
RYL	01/2024 03/2024	€ 1,421 £ 99,008	CAD 2,085 € 114,991	10 1,008	0	10 1,008	0.00 0.03
SCX	01/2024	CAD 144,651	96,932	0	(2,363)	(2,363)	(0.07)
	01/2024 01/2024	€ 3,362 9,110	AUD 5,457 ¥ 1,415,500	9	0 (16)	9 (16)	0.00 0.00
	01/2024	£ 234,045	€ 269,565	0	(477)	(477)	(0.01)
	01/2024 03/2024	\$ 36,412 HKD 322,019	MXN 639,308 \$ 41,311	1,060 0	0 (1)	1,060 (1)	0.03 0.00
	03/2024	TWD 2,197,626	69,622	0	(2,885)	(2,885)	(0.09)
	03/2024 06/2024	\$ 31,656 KRW 2,594,887	INR 2,647,341 \$ 1,999	43 0	0 (19)	43 (19)	0.00 0.00
SSB	01/2024	\$ 85,471	CLP 75,558,232	891	0	891	0.03

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
UAG	01/2024	€ 1,987	AUD 3,275	€ 36	€ 0	€ 36	0.00
	01/2024	\$ 786,212	€ 714,761	3,196	0	3,196	0.10
	01/2024	5,458	MXN 95,896	163	0	163	0.01
	01/2024	41,653	ZAR 795,113	1,599	0	1,599	0.05
	03/2024	¥ 2,370,000	€ 15,488	140	0	140	0.00
				€ 27,412	€ (25,291)	€ 2,121	0.06

# HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the BM Retail AUD (Hedged) Income II and M Retail AUD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	€ 86	AUD 142	€ 1	€ 0	€ 1	0.00
MYI	01/2024	12	19	0	0	0	0.00
SCX	01/2024	87	144	2	0	2	0.00
UAG	01/2024	100	164	2	0	2	0.00
				€ 5	€ 0	€ 5	0.00

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ncy to ivered	Currei be Red	ncy to ceived	Unrealised Appreciation	Unreal (Depreci		Appre	realised ciation/ ciation)	% of Net Assets
BPS	01/2024	€	709	CHF	676	€ 19	€	0	€	19	0.00
BRC	01/2024		33		32	1		0		1	0.00
CBK	01/2024		751		721	24		0		24	0.00
GLM	01/2024		812		782	28		0		28	0.00
RYL	01/2024	CHF	16	€	17	0		0		0	0.00
	01/2024	€	54	CHF	51	1		0		1	0.00
UAG	01/2024		182		173	4		0		4	0.00
						€ 77	€	0	€	77	0.00

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 313	€ 365	€ 4	€ 0	€ 4	0.00
BPS	01/2024	37	42	0	0	0	0.00
BRC	01/2024	€ 76,107	£ 65,629	0	(385)	(385)	(0.01)
DUB	01/2024	£ 406	€ 473	4	0	4	0.00
GLM	01/2024	€ 83,327	£ 72,073	0	(169)	(169)	(0.01)
JPM	01/2024	155,732	134,965	0	(9)	(9)	0.00
MYI	01/2024	£ 6,749	€ 7,868	82	0	82	0.00
NGF	01/2024	52	60	0	0	0	0.00
RYL	01/2024	€ 10,341	£ 8,907	1	(65)	(64)	0.00
	01/2024	£ 1,662	€ 1,923	5	0	5	0.00
SCX	01/2024	€ 154,899	£ 134,488	275	0	275	0.01
	01/2024	£ 376	€ 438	4	0	4	0.00
SSB	01/2024	537	626	6	0	6	0.00
				€ 381	€ (628)	€ (247)	(0.01)

As at 31 December 2023, the Institutional ILS (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currence be Delive			ency to eceived		ealised eciation		alised ciation)	Appre	realised ciation/ ciation)	% of Net Assets
BRC	01/2024	€ 1	1,298	ILS	5,270	€	27	€	0	€	27	0.00
CBK	01/2024	1	1,298		5,270		26		0		26	0.00
	01/2024	ILS	44	€	11		0		0		0	0.00
GLM	01/2024	€	8	ILS	34		0		0		0	0.00
MBC	01/2024		26		106		0		0		0	0.00
MYI	01/2024	1	1,326		5,388		28		0		28	0.01
						€	81	€	0	€	81	0.01

# Schedule of Investments Dynamic Multi-Asset Fund (Cont.)

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation and M Retail SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	02/2024	SGD 64	€ 44	€ 0	€ 0	€ 0	0.00
GLM	01/2024	€ 20,115	SGD 29,303	0	(4)	(4)	0.00
MBC	01/2024	20,116	29,303	0	(5)	(5)	0.00
	01/2024	SGD 444	€ 305	0	0	0	0.00
RYL	01/2024	€ 20,116	SGD 29,303	0	(5)	(5)	0.00
	01/2024	SGD 174	€ 119	0	(1)	(1)	0.00
SOG	01/2024	€ 404	SGD 588	0	0	0	0.00
				€ 0	€ (15)	€ (15)	0.00

As at 31 December 2023, the Institutional USD (Hedged) Accumulation, Institutional USD (Hedged) Income II, Investor USD (Hedged) Accumulation, BM Retail USD (Hedged) Income II, E Class USD (Hedged) Accumulation, E Class USD (Hedged) Income II, H Institutional USD (Hedged) Accumulation, M Retail USD (Hedged) Income II and T Class USD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	€ 1,213	\$ 1,329	€ 0	€ (11)	€ (11)	0.00
	01/2024	\$ 5,730	€ 5,192	18	(12)	6	0.00
BPS	01/2024	€ 88,974	\$ 97,940	0	(333)	(333)	(0.01)
BRC	01/2024	88,974	97,852	0	(413)	(413)	(0.01)
	01/2024	\$ 254	€ 234	4	0	4	0.00
GLM	01/2024	1,093	991	2	0	2	0.00
IND	01/2024	2,552	2,321	12	(1)	11	0.00
MBC	01/2024	€ 77,741	\$ 85,004	0	(808)	(808)	(0.02)
	01/2024	\$ 792	€ 727	10	0	10	0.00
MYI	01/2024	398	369	8	0	8	0.00
RYL	01/2024	1,082	991	12	0	12	0.00
SCX	01/2024	198	184	4	0	4	0.00
UAG	01/2024	€ 12,874	\$ 14,033	0	(174)	(174)	(0.01)
				€ 70	€ (1,752)	€ (1,682)	(0.05)
Total OTC Financial De	rivative Instruments					€ 79	0.00
Total Investments						€ 4,129,840	126.60
Other Current Assets 8	& Liabilities					€ (867,795)	(26.60)
Net Assets						€ 3,262,045	100.00

### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security did not produce income within the last twelve months.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.

Securities with an aggregate fair value of €Nil (31 December 2022: €17,831) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of €160,662 (31 December 2022: €68,086) has been pledged as collateral as at 31 December 2023 for equity short sales and equity options as governed by prime brokerage agreements and agreements governing listed equity option transactions.

Cash of €139,157 (31 December 2022: €287,910) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of €20,700 (31 December 2022: €38,420) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

#### Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 350,997	€ 3,029,852	€ 292	€ 3,381,141
Investment Funds	309,264	3,401	0	312,665
Repurchase Agreements	0	358,849	0	358,849
Financial Derivative Instruments(3)	63,704	13,481	0	77,185
Totals	€ 723,965	€ 3,405,583	€ 292	€ 4,129,840

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 1,030,499	€ 3,100,425	€ 0	€ 4,130,924
Investment Funds	159,134	345,280	0	504,414
Repurchase Agreements	0	124,604	0	124,604
Financial Derivative Instruments <sup>(3)</sup>	40,774	(43,246)	0	(2,472)
Totals	€ 1,230,407	€ 3,527,063	€ 0	€ 4,757,470

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
AZD	€ (2)	€ 0	€ (2)	€ 50	€ 0	€ 50
BOA	686	(2,500)	(1,814)	3,446	(3,570)	(124)
BPS	(5,743)	7,890	2,147	4,322	(10,200)	(5,878)
BRC	(1,298)	2,490	1,192	(7,900)	5,060	(2,840)
CBK	(3,926)	3,590	(336)	10,257	(9,740)	517
CLY	N/A	N/A	N/A	(8)	0	(8)
DUB	521	(750)	(229)	12,986	(12,970)	16
GLM	824	(730)	94	(7,033)	6,920	(113)
GST	N/A	N/A	N/A	(2)	0	(2)
IND	11	0	11	N/A	N/A	N/A
JPM	195	1,160	1,355	7,259	(7,080)	179
MBC	5,541	(5,910)	(369)	36,023	(33,640)	2,383
MEI	N/A	N/A	N/A	80	(4,040)	(3,960)
MYI	738	(1,120)	(382)	(126)	0	(126)
RBC	67	2,220	2,287	(3,115)	2,470	(645)
RYL	966	(1,220)	(254)	(7,748)	7,780	32
SCX	(4,364)	3,350	(1,014)	(15,297)	14,720	(577)
SOG	N/A	N/A	N/A	(1,445)	1,300	(145)
SSB	897	0	897	N/A	N/A	N/A
UAG	4,966	(8,660)	(3,694)	(341)	170	(171)

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	62.16	65.24
Transferable securities dealt in on another regulated market*	40.00	15.48
Other transferable securities	1.50	0.05
Investment funds	9.58	9.86
Repurchase agreements	11.00	2.44
Financial derivative instruments dealt in on a regulated market	1.64	0.48
Centrally cleared financial derivative instruments	0.72	(1.15)
OTC financial derivative instruments	0.00	0.61
Reverse repurchase agreements	N/A	(0.35)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	10.67	3.28
Convertible Bonds & Notes	0.32	0.26
U.S. Government Agencies	32.95	N/A
U.S. Treasury Obligations	3.22	N/A
Non-Agency Mortgage-Backed Securities	4.52	1.78
Asset-Backed Securities	9.07	6.77
Sovereign Issues	7.83	0.72
Common Stocks	18.21	39.19
Rights	N/A	0.00
Preferred Securities	0.00	N/A
Real Estate Investment Trusts	0.18	0.26
Short-Term Instruments	16.69	28.51
Investment Funds	9.58	9.86
Repurchase Agreements	11.00	2.44
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	1.98	0.51
Purchased Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	N/A
Options on Indices	0.02	0.00
Written Options		
Options on Indices	(0.36)	(0.03)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices - Sell Protection	0.20	0.30
Interest Rate Swaps	0.52	(1.45)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	N/A	0.14
Written Options		
Credit Default Swaptions on Credit indices	N/A	0.00
Foreign Currency Options	N/A	(0.04)
Interest Rate Swaptions	N/A	(0.05)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00
Total Return Swaps on Indices	(0.01)	0.01
Forward Foreign Currency Contracts	0.06	1.12
Hedged Forward Foreign Currency Contracts	(0.05)	(0.57)
Other Current Assets & Liabilities	(26.60)	6.99
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	NET	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES  ARGENTINA				3.400% due 01/10/2039	CLP	8,866,236	\$ 11,486	0.40	CZECH REPUBLIC SOVEREIGN ISSUES			
SOVEREIGN ISSUES				5.000% due 01/10/2028		23.905.000	27,031	0.94	Czech Republic Governm	nent Internationa	l Bond	
Autonomous City of Buenos Air	es			5.300% due		, , , , , , , , , , , , , , , , , , , ,	•		0.950% due 15/05/2030 1.200% due 13/03/2031	CZK 511,840 \$ 381,000	19,375 14,396	
113.333% due 29/03/2024 (a) ARS	0 9	0	0.00	01/11/2037 5.800% due		3,725,000	•	0.15	1.750% due 23/06/2032	593,600	22,878	0.79
122.642% due 22/02/2028 (a)	52,420	46	0.00	01/10/2034 6.000% due		27,560,000	32,539	1.13	2.000% due 13/10/2033 2.500% due 25/08/2028	297,100 693,500	11,442 29,442	
Total Argentina	32,420		0.00	01/04/2033		30,295,000	36,484	1.27	2.750% due 23/07/2029 3.500% due 30/05/2035	98,200 146,600	4,173 6,395	
AZERBAIJAN				7.000% due 01/05/2034		530,000	683	0.02	4.200% due 04/12/2036	65,000	3,028	0.11
CORPORATE BONDS & NOTES				Total Chile			114,596	3.98	5.000% due 30/09/2030 Total Czech Republic	277,000 _	13,329 124,458	
SOCAR Turkey Enerji AS Via Ste 7.230% due 17/03/2026 \$	eas Funding 2,900	<b>DAC</b> 2,878	0.10	CHINA CORPORATE BONDS	& NO	TES			DENMARK		,	
BRAZIL				Flourish Century					Jyske Realkredit A/S	NOTES		
CORPORATE BONDS & NOTES Banco BTG Pactual S.A.				6.600% due 04/02/2022 ^(j)	\$	2,800	256	0.01	1.500% due 01/10/2053		0	0.00
8.300% due 15/08/2024 BRL	228,000	46,068	1.60	SOVEREIGN ISSUES					Nordea Kredit Realkredi 1.000% due 01/10/2050	taktieselskab 0	0	0.00
<b>Banco do Brasil S.A.</b> 8.500% due 29/07/2026 MXN	222,000	12,336	0.43	China Government In	ternat	ional Bond			1.500% due 01/10/2053	0	0	0.00
Odebrecht Oil & Gas Finance Lt	d.			2.600% due 01/09/2032	CNY	201,010	28,347	0.99	Realkredit Danmark A/S 1.500% due 01/10/2053	0 _	0	0.00
0.000% due 29/01/2024 (e)(h) \$	485	17	0.00	2.620% due 25/09/2029		308,300	43,765	1.52	T . I D . I	_		0.00
<b>Oi S.A.</b> 0.000% due 25/02/2035 BRL	4,559	495	0.02	2.750% due 17/02/2032		59,200		0.29	Total Denmark	_	0	0.00
Vale S.A. 0.000% (h)	99,420	7,250	0.25	3.020% due		•	,		DOMINICAN REPUBLI SOVEREIGN ISSUES	C		
Total Brazil	33,420 _	66,166		27/05/2031 3.120% due		144,590	21,043		Dominican Republic Cen	tral Bank Notes		
CAYMAN ISLANDS	_			25/10/2052 3.270% due		48,980	7,208	0.25	12.000% due	DOP 310,500	5,454	0.10
ASSET-BACKED SECURITIES				19/11/2030 3.280% due		23,300	3,450	0.12	13.000% due	,,,,,,,	,	
<b>Betony CLO Ltd.</b> 6.732% due 30/04/2031 \$	938	020	0.03	03/12/2027		164,010	23,996	0.83	05/12/2025 13.000% due	1,128,200	20,378	0./1
Dryden Senior Loan Fund				3.810% due 14/09/2050		89,400	14,723	0.51	30/01/2026 Dominican Republic Gov	461,900	8,365	
6.852% due 15/08/2030 Madison Park Funding Ltd.	879	879	0.03	T + LCL:			150,976		9.750% due 05/06/2026	100,500	1,733	
6.608% due 19/04/2030	740	739	0.03	Total China			151,232	5.25	11.250% due 15/09/2035	1,512,200	28,181	0.98
<b>Voya CLO Ltd.</b> 6.608% due 19/04/2031	880	879	0.03	COLOMBIA CORPORATE BONDS	9 NO	TEC			13.625% due 03/02/2033	1,051,400	22,092	0.76
Wind River CLO Ltd. 6.707% due 18/07/2031	905	905	0.03	Empresas Publicas de					13.625% due 10/02/2034	483,800	10,080	
0.70770 duc 10/07/2051	505	4,341		7.625% due 10/09/2024		7,839,000	1,949	0.07	Total Dominican Republic	403,000 _	96,283	
CORPORATE BONDS & NOTES					COF	7,039,000	1,343	0.07	ECUADOR			
Fish Pond Re Ltd.				SOVEREIGN ISSUES Colombia Governmen	ıt İnte	rnational Ror	nd		SOVEREIGN ISSUES			
9.363% due 08/01/2027 (b)	1,000	1,001	0.03	1.000% due	it iiitei			0.40	Ecuador Government Int 0.000% due	ternational Bond		
Interoceanica Finance Ltd. 0.000% due				18/09/2030 1.000% due		49,317,600	11,613		31/07/2030 (e)	\$ 130		0.00
30/11/2025 (e)	177	165	0.01	26/03/2031 1.000% due	•	103,093,300	22,986	0.80	2.500% due 31/07/2040 3.500% due 31/07/2035	540 7,081	173 2,546	0.01
Kaisa Group Holdings Ltd. 9.750% due				30/06/2032 1.000% due		19,544,000	4,236	0.15	6.000% due 31/07/2030 (k)	15,470	7.240	
28/09/2023 ^ 10.500% due	8,000	292	0.01	09/02/2033		24,621,000	7,580	0.26	6.000% due 31/07/2030	200	93	0.00
15/01/2025 ^ 10.875% due	1,900	69	0.00	9.850% due 28/06/2027		25,455,000	6,377	0.22	Total Ecuador	-	10,089	0.35
23/07/2023 ^	500	16	0.00	Colombian TES 3.750% due					EGYPT			
11.700% due 11/11/2025 ^	1,900	69	0.00	25/02/2037		0	0	0.00	SOVEREIGN ISSUES Egypt Government Inter	national Rond		
Peru Payroll Deduction Finance 0.000% due	Ltd.			7.000% due 30/06/2032		22,623,200	4,899	0.17	7.600% due		2 222	0.00
01/11/2029 (e)	3,135	2,596	0.09	7.250% due 18/10/2034		15,089,000	3,213	0.11	01/03/2029 (k) 7.625% due	2,900	2,222	
Poinsettia Finance Ltd. 6.625% due	7 222	6.225	0.22	7.250% due 26/10/2050		16,745,900	3,149	0.11	29/05/2032 (k) Total Egypt	5,900 _	4,115 6,337	
17/06/2031 (k) Suci Second Investment Co.	7,332	6,226	0.22	7.750% due 18/09/2030		38,980,000		0.32	371	-	5,557	
6.000% due 25/10/2028 (k)	6,300	6,666	0.23	9.250% due					HUNGARY SOVEREIGN ISSUES			
2.31 1.012.02.0 (N)	0,500 _	17,100		28/05/2042 13.250% due		48,560,700	11,413		Hungary Government In			
Total Cayman Islands	_	21,441	0.74	09/02/2033		68,580,500	21,104 <b>105,742</b>		4.500% due 23/03/2028 4.750% due 24/11/2032	HUF 1,272,700 2,337,900	3,508 6,245	
CHILE SOVEREIGN ISSUES				Total Colombia			103,742		6.125% due 22/05/2028 (k) 6.750% due 22/10/2028	\$ 4,900	5,103 21,197	0.18
Bonos de la Tesoreria de la Rep	ublica en F		0.07						5.7 55 75 due 22/10/2020		21,137	0.77
2.300% due 01/10/2028 CLP 2	2,145,000	2,152	0.07									

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION  ISRAEL	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION  CORPORATE BONDS & NO	PAR (000S)	FAIR VALUE (000S)	
Magyar Export-Import 6.000% due	t Bank				SOVEREIGN ISSUES				America Movil S.A.B. de C.V			
16/05/2029 (k)	€	6,500 \$	7,638		Israel Government Internation	nal Bond			8.460% due		0.1	0.00
Total Hungary		_	43,691	1.52	5.000% due 30/10/2026 (k)	€ 29,000 :	\$ 32.786	1 1/1	18/12/2036 MXN Corp. GEO S.A.B. de C.V.	1,800 \$	91	0.00
INDONESIA						€ 29,000	\$ 32,760	1.14	8.875% due	250	0	0.00
SOVEREIGN ISSUES					IVORY COAST	D ACCICNIN	IFNITC		25/09/2014 ^ \$ 9.250% due	250	U	0.00
Indonesia Governmen 6.125% due	t Internat	tional Bond			LOAN PARTICIPATIONS AN	D ASSIGNIV	IENIS		30/06/2020 ^	700	0	0.00
15/05/2028	IDR 524,	551,000	33,673	1.17	Republic of Cote d'Ivoire 9.055% due 19/03/2027	5,530	5,895	0.21	Hipotecaria Su Casita S.A. d 9.620% due	e C.V.		
6.375% due 15/08/2028	443,	530,000	28,754	1.00	JERSEY, CHANNEL ISLANI	OS .			28/06/2018 MXN	22,130	0	0.00
6.375% due 15/04/2032	221	556,000	14,258	0.50	CORPORATE BONDS & NOT				<b>Urbi Desarrollos Urbanos S.</b> 8.790% due	A.B. de C.V.		
6.500% due			•		Corsair International Ltd.				09/12/2014 ^	29,700		0.00
15/02/2031 6.875% due	646,	184,000	41,914	1.46	8.802% due 28/01/2027 9.152% due 28/01/2029	3,500 2,700	3,866 2,983			_	91	0.00
15/04/2029	62,	053,000	4,100	0.14	Total Jersey, Channel Islands	2,700	6,849		SOVEREIGN ISSUES			
7.000% due 15/09/2030	472,	005,000	31,411	1.09		SHARES			Mexico Government Interna 2.750% due	ntional Bond		
7.000% due 15/02/2033	157	625,000	10,612	0.27	LUXEMBOURG				27/11/2031 (g)	706,372	36,833	1.28
7.125% due					COMMON STOCKS				5.500% due 04/03/2027	60,800	3,213	0.11
15/06/2038 7.125% due	148,	515,000	10,102	0.35	DrillCo Holding Lux S.A. (d)	3,120	78	0.00	7.500% due 03/06/2027	697,100	39,053	1 26
15/06/2042	34,	279,000	2,309	0.08	DrillCo Holding Lux	•			7.500% due	,	,	
7.125% due 15/06/2043	104,	185,000	7,026	0.24	S.A. (d)(j) Total Common Stocks	7,882		0.01	26/05/2033 7.750% due	317,600	17,046	0.59
7.500% due 15/06/2035	226	790.000	16,446		TOTAL COMMINION STOCKS		2/4	0.01	29/05/2031	385,002	21,282	0.74
7.500% due	230,	780,000	•			PAR (000S)			7.750% due 23/11/2034	10,900	591	0.02
15/05/2038 7.500% due	109,	016,000	7,586	0.26	CORPORATE BONDS & NOT				7.750% due 13/11/2042	322,900	16,835	0.58
15/04/2040	213,	559,000	14,832	0.52	Constellation Oil Services Ho 4.000% PIK)	olding S.A. (3	3.000% Cas	sh or	8.000% due		,	
8.250% due 15/05/2029	83,	961,000	5,881	0.20	3.000% due	\$ 344	251	0.01	07/11/2047 8.000% due	344,800	18,278	0.63
8.250% due	· 1	102.000	1	0.01	31/12/2026 (c) FORESEA Holding S.A.	) 344	231	0.01	31/07/2053	118,100	6,224	0.22
15/05/2036 8.375% due	۷,	102,000			7.500% due 15/06/2030	137		0.00	8.500% due 01/03/2029	418,000	24,117	0.84
15/03/2034 9.000% due	345,	830,000	25,405	0.88	Total Luxembourg			0.01	8.500% due 31/05/2029	216,840	12,569	0 44
15/03/2029	77,	897,000	5,599		ű		032	0.02	8.500% due			
Total Indonesia			260,062	9.03	MALAYSIA				18/11/2038	578,200 _	32,714 <b>228,755</b>	
INTERNATIONAL					SOVEREIGN ISSUES	ational Dan	al .		Total Mexico		228,846	
LOAN PARTICIPATION	NS AND	ASSIGNME	NTS			/R 41,320	8,346		PERU			
Project Mercury 8.127% due					3.502% due 31/05/2027 3.733% due 15/06/2028	26,980 38,090	5,870 8,340		CORPORATE BONDS & NO	TES		
11/08/2030	€	5,000	5,540	0.19	3.757% due 22/05/2040	19,662	4,101	0.14	Credicorp Capital Sociedad		5.A.	
State Oil Co. of the Az 8.305% due	erbaijan	Republic			3.885% due 15/08/2029 3.899% due 16/11/2027	26,300 38,880	5,789 8,571		10.100% due 15/12/2043 PEN	104,600	28,504	N 99
26/11/2024	\$	5,467	5,425	0.19	4.065% due 15/06/2050 4.232% due 30/06/2031	26,115 40,000	5,555 8,962	0.19		104,000	20,304	0.55
Total International		_	10,965	0.38	4.254% due 31/05/2035	35,490	7,950	0.28	SOVEREIGN ISSUES Peru Government Internation	anal Pond		
IRELAND					4.504% due 30/04/2029 4.696% due 15/10/2042	6,420 50,917	1,455 11,967	0.05	5.350% due			
ASSET-BACKED SECU	IRITIES				4.762% due 07/04/2037	95,588	22,494	0.78	12/08/2040 5.400% due	11,100	2,573	0.09
Avoca Static CLO DAC 5.690% due					4.893% due 08/06/2038  Malaysia Government Invest	17,220	4,122	0.14	12/08/2034	19,200	4,699	0.16
15/10/2030	€	1,000	1,104	0.04	3.422% due 30/09/2027	40,470	8,757	0.31	6.150% due 12/08/2032	10,706	2,827	0.10
Black Diamond CLO Da 4.853% due	AC				3.447% due 15/07/2036 3.465% due 15/10/2030	24,190 177,660	5,002 38,004		6.850% due 12/02/2042	26,900	7,317	0.25
20/01/2032		544	597	0.02	3.599% due 31/07/2028 4.070% due 30/09/2026	24,600 153,961	5,357 34,035	0.19	6.900% due			
BNPP AM Euro CLO DA 4.565% due	AC				4.130% due 09/07/2029	5,910	1,314	0.05	12/08/2037 6.950% due	14,000	3,812	0.13
15/04/2031		500	544	0.02	4.245% due 30/09/2030 4.369% due 31/10/2028	56,920 38,880	12,756 8,740		12/08/2031	16,100 _	4,497	
Carlyle Euro CLO DAC					4.417% due 30/09/2041	33,593	7,577	0.26	Total Peru	_	<b>25,725</b> 54,229	
4.665% due 15/01/2031		4,561	4,990	0.17	4.582% due 30/08/2033 5.357% due 15/05/2052	18,490 12,777	4,287 3,243				54,223	1.00
Carlyle Global Market	Strategie	es Euro CLO			Total Malaysia		232,594		PHILIPPINES			
4.752% due 15/11/2031		1,896	2,066	0.07		SHARES			SOVEREIGN ISSUES	ornational B	nd	
Dryden Euro CLO DAC					MEXICO				Philippines Government Int 6.250% due			
4.862% due 15/05/2034		7,387	8,036	0.28	COMMON STOCKS				14/01/2036 PHP 6.750% due	52,000	896	0.03
Total Ireland			17,337	0.60	Hipotecaria Su Casita S.A. de C.V. (d)	212,074	0	0.00	15/09/2032	105,040 _	2,001	
									Total Philippines	_	2,897	0.10

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
POLAND					7.000% due 28/02/2031	ZAR	588,446 \$	26,960	0.94	UKRAINE			
SOVEREIGN ISSUES Poland Government		tional Band			8.000% due	2		•		SOVEREIGN ISSUES	d Dand		
1.250% due 25/10/2030	PLN	2,486 \$	501	0.02	31/01/2030 8.250% due 31/03/2032		1,967,327 498,080	99,011	0.83	Ukraine Government International 7.253% due 15/03/2035 \$ 7.750% due 01/08/2041	7,800 4,600	. ,	0.07 0.07
1.750% due 25/04/2032 (k)		50,900	10,070	0.35	8.500% due 31/01/2037		697,900	29,780	1.03	Total Ukraine	,		0.14
2.500% due 25/07/2027 (k) 2.750% due		65,700	15,446	0.53	8.750% due 31/01/2044		432,400	17,546	0.61	UNITED ARAB EMIRATES CORPORATE BONDS & NOTES			
25/04/2028 (k) 2.750% due		243,700	56,870	1.97	8.875% due 28/02/2035 9.000% due		213,800	9,870	0.34	ADCB Finance Cayman Ltd.			
25/10/2029 (k) 3.750% due		107,700	24,471	0.85	31/01/2040 10.500% due		489,800	20,889	0.73	7.500% due 15/10/2029 IDR 29,0 8.160% due 29/04/2029 323,0	00,000	21,797	
25/05/2027 (k) 6.000% due		201,200	49,320	1.71	21/12/2026		1,916,532	109,713 <b>351,627</b>				23,714	0.82
25/10/2033 (k) 7.500% due		120,400	32,477		Total South Africa		-	370,126		LOAN PARTICIPATIONS AND AS NMC Healthcare LLC	SIGNM	ENIS	
25/07/2028 (k) Total Poland		97,600 _	27,328 216,483		SUPRANATIONAL					11.640% due 25/03/2025 AED	12,368	3,426	0.12
QATAR					CORPORATE BONDS		ES			11.640% due 25/03/2027	16,490	4 569	0.16
CORPORATE BOND	S & NOT	TES			Asian Development 4.700% due		60.600	2.005	0.14		10,150	7,995	0.28
QNB Finance Ltd. 6.900% due					12/03/2024 International Bank fo	MXN or Recon	68,600 struction &	3,995 <b>Developm</b>		Total United Arab Emirates		31,709	1.10
23/01/2025	IDR 2	76,200,000 _	17,912	0.62	6.250% due 12/01/2028	IDR 19	91,500,000	12,478		UNITED KINGDOM  CORPORATE BONDS & NOTES			
ROMANIA SOVEREIGN ISSUES	5				Total Supranational TANZANIA		-	16,473	0.57	Petra Diamonds U.S. Treasury PLG 9.750% due 08/03/2026 \$	859	657	0.02
Romania Governme 4.150% due	nt Intern	ational Bond	I		LOAN PARTICIPATION	ONS ANI	D ASSIGNM	ENTS		NON-AGENCY MORTGAGE-BAC			
26/01/2028 4.250% due	RON	153,900	31,805	1.11	Ivory Coast Governn 6.915% due	nent Inte	rnational Bo	ond		Canada Square Funding PLC 6.070% due 17/01/2059 £	1,568	1 988	0.07
28/04/2036 4.750% due		103,700	19,108		28/06/2024 The Ministry of Finar	€ nce and F	17,000 Planning, Go	18,788		Rochester Financing PLC	•	,	
11/10/2034 5.000% due		62,000	12,150		the United Republ 9.502% due			verminent	0.	5.920% due 18/12/2044 Stratton Mortgage Funding PLC	1,513	•	0.07
12/02/2029 6.375% due		12,600	2,652		26/04/2028 Total Tanzania		7,364	8,073 26,861	0.28	6.120% due 12/03/2052 Tower Bridge Funding PLC	344	438	0.01
18/09/2033 (k) 7.350% due	€	3,800	4,447		THAILAND		_	20,001	0.55	5.940% due 20/12/2063 Warwick Finance Residential Mor	740		0.03
28/04/2031 Total Romania	RON	41,600 _	9,799 79,961		SOVEREIGN ISSUES					0.000% due 21/12/2049 (e)	0	516	0.02
RUSSIA					Thailand Governmen	nt Interna	ational Bond			21/12/2045 (6)	U ,		0.02
SOVEREIGN ISSUES	;				2.000% due 17/06/2042	THB	145,900	3,624	0.13	Total United Kingdom		6,451	0.22
Russia Government 7.700% due	Internat	ional Bond			2.250% due 17/03/2027		1,681,280	49,051	1.70	UNITED STATES			
23/03/2033 ^	RUB	1,088,800 _	4,476	0.16	2.400% due 17/03/2029 2.650% due		1,932,209	56,465	1.96	ASSET-BACKED SECURITIES  Citigroup Mortgage Loan Trust			
SERBIA SOVEREIGN ISSUES					17/06/2028 3.300% due		504,571	14,922	0.52	5.790% due 25/12/2036 \$ 6.070% due 25/10/2036	1,226 423		0.02 0.01
Serbia Government 4.500% due	Internat	ional Bond			17/06/2038 3.350% due		480,990	14,562	0.50	<b>GSAMP Trust</b> 5.520% due 25/12/2046	440	218	0.01
20/08/2032	RSD	371,800 _	3,136	0.11	17/06/2033 3.390% due		447,020	13,814	0.48	5.560% due 25/01/2037 Lehman XS Trust	854	493	0.02
SOUTH AFRICA CORPORATE BOND	C O NOT	rc			17/06/2037 3.400% due		1,339,685		1.44	5.011% due 25/01/2036 MASTR Asset-Backed Securities 1	1,483	1,303	0.05
Development Bank					17/06/2036 3.450% due		415,204	12,657		6.620% due 25/08/2037	629	535	0.02
8.600% due 21/10/2024 (j)	ZAR	221,300	12,064	0.42	17/06/2043 3.775% due		524,575	16,109	0.56	Morgan Stanley ABS Capital, Inc. 5.700% due 25/11/2036	6,926		0.14
Eskom Holdings SOO 0.000% due	C Ltd.				25/06/2032 4.875% due 22/06/2029		108,429 438,082	3,459 14,388		5.770% due 25/06/2036 6.625% due 25/01/2035	163 1,732		0.00
18/08/2027 (e) 0.000% due		100,100	3,109		Total Thailand		430,002	240,650		NovaStar Mortgage Funding Trus 5.810% due 25/01/2037	1,714	605	0.02
31/12/2032 (e) 7.850% due		254,000	3,007		TURKEY					Option One Mortgage Loan Trust 5.690% due 25/04/2037	465	311	0.01
02/04/2026		6,000 _	18,499	0.01	SOCAR Turkey Enerji		D ASSIGNM	ENTS		Park Place Securities, Inc. Asset-E Pass-Through Certificates		75	0.00
SOVEREIGN ISSUES					7.387% due 11/08/2026	€	12,200	13,308	0.46	6.205% due 25/08/2035 Residential Asset Securities Corp			0.00
South Africa Govern 2.000% due	ment In			0.13	SOVEREIGN ISSUES					7.120% due 25/07/2035 Structured Asset Securities Corp.	2,085 Mortga	ge Loan T	
31/01/2025 (g) 6.250% due		71,535	3,826		Turkey Government 26.200% due					5.690% due 25/10/2037 Wells Fargo Home Equity Asset-B	4,957 acked <b>S</b>		0.11 <b>Trust</b>
31/03/2036 6.500% due		114,500	4,116		05/10/2033 Total Turkey	TRY	241,300	8,488 21,796		5.790% due 25/07/2036	1,300		0.04
28/02/2041		184,751	6,117	0.21	,			,				. 0,300	3.30

# Schedule of Investments Emerging Local Bond Fund (Cont.)

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
COMMON STOCKS				JPMorgan Resecuritization Trus		101	0.01	JAPAN TREASURY BILL	5		
ENERGY Constellation Oil Services				2.500% due 25/03/2056 \$ <b>Lehman XS Trust</b>	137 \$	) 131	0.01		5,620,000 \$	39,872	1.38
	76,971 <u>\$</u>	41	0.00	5.850% due 25/09/2046 Morgan Stanley Mortgage Loan	1,438	1,211	0.04	(0.200)% due 04/03/2024 (e)(f)	920,000	6,528	0.23
	PAR (000S)			7.035% due 25/06/2036	1	1	0.00	(0.180)% due 11/03/2024 (e)(f)	3.850.000	27,317	0.95
CORPORATE BONDS & NOTES				Residential Accredit Loans, Inc. 5.500% due 25/03/2037	Trust 284	219	0.01	(0.170)% due 13/02/2024 (e)(f)	800,000	5.676	0.20
Ford Motor Credit Co. LLC 4.535% due 06/03/2025 £	400	503	0.02	Sequoia Mortgage Trust 3.731% due 20/01/2038	228	176	0.01	(0.144)% due	•	,	
<b>Rio Oil Finance Trust</b> 8.200% due 06/04/2028 (k) \$	2,701	2,767	0.09	Structured Asset Mortgage Inve	estments T	rust		10/01/2024 (e)(f) (0.024)% due	390,000	2,766	0.09
9.750% due 06/01/2027	480 _	500 <b>3.770</b>	0.02	5.770% due 25/02/2037 WaMu Mortgage Pass-Through	587 Certificate		0.02	22/01/2024 (e)(f)	1,750,000 _	12,414 <b>94,573</b>	0.43 <b>3.28</b>
	_		0.13	3.858% due 25/02/2037 5.840% due 25/05/2034	22 110	19	0.00	MALAYSIA TREASURY	-	3 1,575	5.20
LOAN PARTICIPATIONS AND ASS	SIGNME	NTS		Wells Fargo Mortgage-Backed S			0.00	3.289% due	DILLS		
Ecopetrol S.A. TBD% due 17/08/2024	10,700	10,501	0.36	6.478% due 25/10/2036	244	228	0.01	06/02/2024 (e)(f) MYR	51,700	11,217	0.39
NON-AGENCY MORTGAGE-BACK	ED SEC	IDITIES		T - 10 2 10 -	_	21,540		Total Short-Term Instrumer	ts _	137,681	4.78
Banc of America Mortgage Trust	KED JEC	UNITIES		Total United States	-	52,418	1.82	Total Transferable Securi	ties _	2,843,626	98.71
3.887% due 25/02/2036	1	1	0.00	URUGUAY					SHARES		
<b>BCAP LLC Trust</b> 3.671% due 26/05/2037	3,288	2,930	0.10	SOVEREIGN ISSUES				INVESTMENT FUNDS			
Bear Stearns Adjustable Rate Mor	tgage Tr			Uruguay Government Internation 3.700% due	onai Bond			COLLECTIVE INVESTME	NT SCHEMES		
3.877% due 25/05/2047 4.329% due 25/03/2035	11 6		0.00	26/06/2037 (g) UYU	141,560	3,728	0.13	PIMCO Funds: Global Investors Series plc -			
4.924% due 25/01/2035	1	1	0.00	3.875% due 02/07/2040 (g)(k)	263,159	7,088	0.25	Asia Strategic			
Bear Stearns ALT-A Trust 3.884% due 25/04/2037	5,988	4,343	0.15	Total Uruguay	_	10,816		Interest Bond Fund (i) PIMCO Funds: Global	250,000	2,312	0.08
4.795% due 25/10/2035	237		0.01	ZAMBIA				Investors Series plc -			
Citigroup Mortgage Loan Trust 4.318% due 25/03/2034	1	1	0.00	SOVEREIGN ISSUES				Emerging Local Bond ESG Fund (i)	122.324	1.538	0.05
4.523% due 25/09/2037	2,602	2,299	80.0	Zambia Government Internation 10.000% due	nal Bond			PIMCO Funds: Global	,	.,,	
Countrywide Alternative Loan Tru 5.830% due 25/04/2046	90		0.00	28/06/2024 ZMW	28,500	1,084	0.03	Investors Series plc - PIMCO Emerging			
6.000% due 25/06/2036 6.112% due 20/12/2035	3,929 407	2,211 366	0.08	11.000% due 17/06/2024	29,383	1,137	0.04	Markets Opportunities			
Countrywide Home Loan Mortgag				11.000% due 27/04/2025	7,050	,	0.01	Fund (i)	2,527,794	28,539	0.99
4.418% due 25/11/2037 6.270% due 25/03/2035	305 33		0.01	12.000% due	,			PIMCO Select Funds plc - PIMCO US Dollar			
FWD Securitization Trust 2.240% due 25/01/2050	522	170	0.02	04/07/2025 Total Zambia	61,700 _	2,256 4.733		Short-Term Floating			
GSMPS Mortgage Loan Trust	JZZ				_	4,733	0.10	NAV Fund (i) PIMCO Specialty Funds	19,683,120	196,136	6.81
5.820% due 25/01/2036	124	100	0.00	SHORT-TERM INSTRUMENTS ARGENTINA TREASURY BILLS	;			Ireland p.l.c PIMCO			
<b>GSR Mortgage Loan Trust</b> 4.630% due 25/01/2036	3	3	0.00	(34.368)% due				China Bond Fund (i)	384,409 _	5,226	0.18
Impac CMB Trust 6.110% due 25/03/2035	73	65	0.00	20/05/2024 (e)(f) ARS	53,531 _	85	0.00	Total Investment Funds	<u>\$</u>	233,751	8.11
IndyMac Mortgage Loan Trust	202	4.00	0.04	HUNGARY TREASURY BILLS							
3.506% due 25/11/2037 5.810% due 25/11/2036	202 5,053	4,979		10.900% due 04/01/2024 (e)(f) HUF 11	,012,000 _	31,806	1.11				
5.830% due 25/02/2037	369	370	0.01								

## FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

<sup>\*</sup> A zero balance may reflect actual amounts rounding to less than one thousand.

Pescription Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond March Futures	Long	03/2024	271	\$ 1,241	0.04
U.S. Treasury 5-Year Note March Futures	Short	03/2024	35	(82)	0.00
U.S. Treasury 10-Year Note March Futures	Long	03/2024	5	18	0.00
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	3	(39)	0.00
				\$ 1,138	0.04
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 1,138	0.04

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

# CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(1)

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	(Pay) Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets
CDX.IG-41 5-Year Index	(1.000)%	20/12/2028	\$ 684,300	\$ (2,199)	(80.0)

INTEREST	RATE SWAPS					
	TATE SWALS					
Pay/ Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	1-Day GBP-SONIO Compounded-OIS	Rate 4.320%	<b>Date</b> 20/10/2033	Amount £ 800	(Depreciation) \$ 89	Net Assets 0.00
Pay Pay <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	168,200	3,094	0.11
Pay <sup>(3)</sup>	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2029	INR 1,978,230	60	0.00
Receive <sup>(3)</sup>	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2034	1,369,700	(77)	0.00
Pay Receive	1-Day INR-MIBOR Compounded-OIS 1-Day INR-MIBOR Compounded-OIS	6.600 6.621	20/12/2033 20/12/2028	859,590 1,148,310	237 (209)	0.01 (0.01)
Receive	1-Day INR-MIBOR Compounded-OIS	6.625	20/12/2025	3,168,130	(189)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.232	05/10/2025	¥ 41,960,000	(550)	(0.02)
Receive <sup>(3)</sup>	1-Day JPY-MUTKCALM Compounded-OIS	0.350	21/03/2026	40,895,000	(692)	(0.02)
Receive Pay <sup>(3)</sup>	1-Day SGD-SIBCSORA Compounded-OIS 1-Day THB-THORON Compounded-OIS	3.322 2.250	20/12/2028 20/03/2026	SGD 11,820 THB 2,103,541	(96) (18)	0.00 0.00
Pay <sup>(3)</sup>	1-Day THB-THORON Compounded-OIS	2.500	20/03/2026	7,375,510	836	0.03
Receive(3)	1-Day THB-THORON Compounded-OIS	2.500	20/03/2029	871,019	16	0.00
Receive <sup>(3)</sup>	1-Day THB-THORON Compounded-OIS	2.750	20/03/2029	2,901,970	(1,122)	(0.04)
Pay Receive	1-Day THB-THORON Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.770 3.250	20/12/2028 21/06/2028	214,600 \$ 26,400	125 847	0.00 0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	4,000	(465)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	3,900	(186)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	23,660	2,029	0.07
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.500 3.500	20/12/2033 20/12/2035	8,400 3,800	(500) 132	(0.02) 0.00
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	2,400	(33)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	2,800	50	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	3,100	(2.675)	0.00
Receive Pay <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.750	20/12/2028 20/06/2029	82,800 86,900	(2,675) 373	(0.09) 0.01
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	2,400	(47)	0.00
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	2,200	(54)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	1,200	118 (48)	0.00
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.842 3.854	26/12/2033 29/12/2033	1,800 4,700	(132)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	2,000	212	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	500	54	0.00
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.950 4.030	19/12/2033 04/10/2033	3,600 900	(129) 42	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	3,000	(126)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	3,200	184	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033	5,700	327	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.165 4.170	27/09/2033 03/10/2033	5,200 7,000	302 410	0.01 0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	4,000	236	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	2,400	152	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	1,900	122	0.00
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.250 4.255	22/11/2033 23/10/2033	4,600 2,200	(273) 146	(0.01) 0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	2,300	190	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	2,600	217	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Year BRL-CDI	4.450 4.870	01/11/2033 02/01/2024	4,200 BRL 242,300	353 (5,019)	0.01 (0.17)
Pay	1-Year BRL-CDI	5.680	02/01/2024	19,200	(3,019)	(0.01)
Pay	1-Year BRL-CDI	6.151	04/01/2027	528,200	(10,028)	(0.35)
Receive	1-Year BRL-CDI	8.075	02/01/2024	120,000	2,039	0.07
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	9.630 9.830	04/01/2027 02/01/2026	85,900 540,400	(1) 341	0.00 0.01
Pay	1-Year BRL-CDI	10.076	04/01/2027	325,100	(54)	0.00
Receive	1-Year BRL-CDI	10.164	02/01/2026	14,390	2	0.00
Pay	1-Year BRL-CDI	10.512	04/01/2027	115,000	388	0.01
Receive Receive	1-Year BRL-CDI 1-Year BRL-CDI	10.529 10.583	02/01/2026 02/01/2029	178,300 67,500	(404) (298)	(0.01) (0.01)
Pay	1-Year BRL-CDI	10.602	04/01/2027	259,100	564	0.02
Pay	1-Year BRL-CDI	10.691	02/01/2026	193,000	596	0.02
Pay	1-Year BRL-CDI	10.751 10.768	02/01/2026	73,100	241	0.01
Receive Pay	1-Year BRL-CDI 1-Year BRL-CDI	10.768	04/01/2027 04/01/2027	59,800 356,400	(266) 1,537	(0.01) 0.05
Pay	1-Year BRL-CDI	10.811	02/01/2025	542,910	(88)	0.00
Receive	1-Year BRL-CDI	10.872	04/01/2027	135,200	(663)	(0.02)
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	11.064 11.169	04/01/2027 04/01/2027	259,100 96,950	1,473 1,077	0.05 0.04
Pay	1-Year BRL-CDI	11.439	02/01/2029	80,100	293	0.04
,						

Pay/ Receive					Unrealised	
Floating Rate	Floating Pate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Year BRL-CDI	12.040%	01/04/2024	BRL 1,275,900	\$ (81)	0.00
Receive	1-Year BRL-CDI	12.260	01/04/2024	1,117,600	(74)	0.00
Receive Receive	1-Year BRL-CDI 1-Year BRL-CDI	12.350 12.490	01/07/2024 01/07/2024	288,000 312,400	(101) (199)	0.00 (0.01)
Pay	1-Year BRL-CDI	13.080	01/07/2024	542,300	1,019	0.03
Pay <sup>(3)</sup>	3-Month CNY-CNREPOFIX	2.250	20/03/2029	CNY 516,220	91	0.00
Pay Receive	3-Month CNY-CNREPOFIX 3-Month COP-IBR Compounded-OIS	2.405 4.115	20/12/2028 01/02/2031	118,100 COP 14,558,000	109 171	0.00 0.01
Receive	3-Month COP-IBR Compounded-OIS	4.120	01/02/2031	10,388,000	123	0.00
Receive	3-Month COP-IBR Compounded-OIS	4.155 5.675	15/01/2031 18/06/2031	5,060,000 20,000,000	66 472	0.00 0.02
Receive Receive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	7.380	21/01/2029	9,688,000	35	0.02
Receive	3-Month COP-IBR Compounded-OIS	7.590	17/07/2033	66,033,000	231	0.01
Pay Receive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	7.680 7.705	17/07/2028 26/03/2031	111,053,000 62,868,510	(141) (194)	(0.01) (0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.020	04/12/2030	24,925,400	(166)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.215	14/11/2028	81,386,200	(376)	(0.01)
Pay Pay	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	8.820 9.050	05/06/2028 03/10/2028	50,580,700 21,836,600	255 284	0.01 0.01
Receive	3-Month COP-IBR Compounded-OIS	9.300	26/03/2031	35,440,700	(883)	(0.03)
Pay Pay	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	9.490 9.790	30/06/2032 20/01/2028	6,936,040 45,916,600	203 797	0.01 0.03
Pay	3-Month COP-IBR Compounded-OIS	9.800	17/01/2028	54,120,000	936	0.03
Receive	3-Month COP-IBR Compounded-OIS	9.820	27/02/2033	9,049,540	(315)	(0.01)
Pay Receive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	10.130 10.400	25/01/2028 21/11/2029	42,970,500 3,111,360	887 (106)	0.03 0.00
Receive	3-Month ILS-TELBOR	3.590	18/05/2028	ILS 28,600	(283)	(0.01)
Receive	3-Month ILS-TELBOR	3.792	06/11/2028	38,100	(60)	0.00
Pay Receive	3-Month KRW-KORIBOR 3-Month KRW-KORIBOR	3.580 3.700	20/12/2033 20/12/2025	KRW 8,804,430 35,867,400	303 (194)	0.01 (0.01)
Pay	3-Month KRW-KORIBOR	3.820	20/12/2028	40,181,300	1,191	0.04
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	7.205 7.210	22/04/2027 22/04/2027	ZAR 178,200 137,000	182 138	0.01 0.00
Receive	3-Month ZAR-JIBAR	7.565	22/03/2026	300,200	62	0.00
Receive	3-Month ZAR-JIBAR	7.808	28/11/2025	272,900	17	0.00
Receive Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.070 8.120	30/11/2028 13/03/2028	83,300 4,890	(10) 2	0.00 0.00
Receive	3-Month ZAR-JIBAR	8.140	16/11/2028	268,100	(77)	0.00
Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.185 8.195	31/07/2026 21/12/2026	106,600 505,800	(60) (321)	0.00 (0.01)
Receive Pay	3-Month ZAR-JIBAR	8.276	28/02/2028	263,600	209	0.01
Pay	3-Month ZAR-JIBAR	8.410	13/07/2025	312,500	(12)	0.00
Receive Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.410 8.440	10/11/2028 02/11/2028	260,400 366,800	(236) 330	(0.01) 0.01
Pay	3-Month ZAR-JIBAR	8.500	21/12/2026	330,800	357	0.01
Receive	3-Month ZAR-JIBAR	8.530	31/01/2030	120,000	(72)	0.00
Receive Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.548 8.650	31/01/2030 31/10/2028	120,000 82,100	(78) 120	0.00 0.00
Receive	3-Month ZAR-JIBAR	8.650	31/01/2030	64,630	(60)	0.00
Pay Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.670 8.695	21/12/2026 31/01/2030	363,400 141,100	482 (148)	0.02 (0.01)
Receive	3-Month ZAR-JIBAR	8.700	31/01/2030	140,400	(149)	(0.01)
Receive	3-Month ZAR-JIBAR	8.735	31/01/2030	110,200	(127)	0.00
Receive Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.820 9.220	31/01/2030 28/11/2033	95,300 86,100	(132) 17	0.00 0.00
Receive	3-Month ZAR-JIBAR	9.290	26/05/2028	221,400	(187)	(0.01)
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	9.455 9.470	31/01/2030 31/01/2030	41,200 400,000	128 1,261	0.00 0.04
Pay	3-Month ZAR-JIBAR	10.150	18/05/2033	121,800	501	0.02
Pay	6-Month AUD-BBR-BBSW	4.390	30/12/2028	AUD 74,740	1,067	0.04
Pay Receive	6-Month AUD-BBR-BBSW 6-Month CLP-CHILIBOR	4.750 3.420	20/12/2028 01/09/2030	264,690 CLP 1,005,150	4,361 82	0.15 0.00
Receive	6-Month CLP-CHILIBOR	4.410	01/09/2030	2,839,400	119	0.00
Receive <sup>(3)</sup> Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	4.640 5.030	01/10/2028 20/03/2033	4,335,000 5,309,140	9 3	0.00 0.00
Receive	6-Month CLP-CHILIBOR	5.160	01/10/2028	6,310,500	(63)	0.00
Receive	6-Month CLP-CHILIBOR	5.175	01/10/2028	9,739,070	(105)	0.00
Pay Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.175 5.220	29/11/2033 01/10/2028	2,062,000 4,896,800	28 (69)	0.00 0.00
Pay	6-Month CLP-CHILIBOR	5.230	17/11/2033	721,200	20	0.00
Receive	6-Month CLP-CHILIBOR	5.240	01/09/2030	3,103,000	(46)	0.00
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.260 5.300	17/11/2028 18/05/2033	4,919,000 2,475,470	(110) (79)	0.00 0.00
Pay	6-Month CLP-CHILIBOR	5.310	16/11/2028	3,386,800	87	0.00
Pay	6-Month CLP-CHILIBOR	5.320	16/11/2028	1,693,500	45 (106)	0.00
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.350 5.360	01/09/2030 18/05/2033	4,575,000 2,594,000	(106) (98)	0.00 0.00
Receive	6-Month CLP-CHILIBOR	5.400	01/04/2033	3,613,700	(123)	0.00
Pay Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.400 5.500	16/11/2033 13/11/2028	4,525,900 4,865,500	180 (111)	0.01 0.00
Receive	6-Month CLP-CHILIBOR	5.550	01/10/2028	3,722,930	(85)	0.00
Receive	6-Month CLP-CHILIBOR	5.690	01/09/2030	598,400	(31)	0.00

Pay/						
Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive	6-Month CLP-CHILIBOR	5.780%	03/10/2028	CLP 4,803,000	\$ (205)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.790	06/10/2033	8,590,000	(622)	(0.02)
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.820 5.855	01/09/2030 05/10/2033	1,514,470 8,427,000	(87) (638)	0.00 (0.02)
Receive	6-Month CLP-CHILIBOR	5.870	11/10/2033	4,522,700	(355)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.890	29/11/2025	7,606,200	(60)	0.00
Receive	6-Month CLP-CHILIBOR	5.920	02/10/2028	1,891,000	(93)	0.00
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.940 5.990	20/10/2033 20/10/2033	1,991,300 18,919,110	(171) (1,701)	(0.01) (0.06)
Receive	6-Month CLP-CHILIBOR	6.000	02/10/2028	3,721,000	(1,701)	(0.01)
Receive	6-Month CLP-CHILIBOR	6.146	30/10/2032	32,521,400	(3,296)	(0.11)
Receive	6-Month CLP-CHILIBOR	6.235	26/10/2033	5,823,100	(660)	(0.02)
Pay Receive	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	4.070 4.388	23/11/2028 15/11/2028	CZK 255,900 257,400	(17) (300)	0.00 (0.01)
Pay	6-Month CZK-PRIBOR	4.611	06/06/2028	441,490	1,023	0.04
Receive <sup>(3)</sup>	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 12,700	(1,445)	(0.05)
Receive <sup>(3)</sup>	6-Month EUR-EURIBOR	2.760	03/01/2029	4,000	(60)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	4,900	(99) (177)	0.00
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.890 2.910	22/12/2033 29/12/2033	5,200 3,000	(177) (110)	(0.01) 0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	8,600	(188)	(0.01)
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	3,300	(81)	0.00
Receive	6-Month EUR-EURIBOR	2.970	15/12/2033	4,300	(178)	(0.01)
Receive Pay <sup>(3)</sup>	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.990 3.000	08/12/2033 20/03/2034	3,700 37,600	(160) 2,139	(0.01) 0.07
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	3,600	(181)	(0.01)
Pay	6-Month EUR-EURIBOR	3.100	20/09/2030	40,700	1,777	0.06
Receive	6-Month EUR-EURIBOR	3.128	04/12/2033	2,500	(140)	(0.01)
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.148 3.179	20/11/2033 29/11/2028	3,200 3,200	(183) (109)	(0.01) 0.00
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.179	20/03/2029	38,400	601	0.00
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	800	(30)	0.00
Receive	6-Month EUR-EURIBOR	3.270	08/11/2028	6,800	(254)	(0.01)
Receive	6-Month EUR-EURIBOR	3.280	22/11/2033	2,200	(154)	(0.01)
Pay Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.300 3.305	03/10/2033 27/11/2033	20,600 500	1,642 (36)	0.06 0.00
Pay	6-Month EUR-EURIBOR	3.329	27/10/2033	29,300	2,182	0.08
Pay	6-Month EUR-EURIBOR	3.370	09/10/2028	1,500	68	0.00
Pay	6-Month HUF-BBR	1.500	19/06/2024	HUF 5,281,500	(300)	(0.01)
Pay Pay	6-Month HUF-BBR 6-Month HUF-BBR	1.760 2.420	21/01/2030 02/08/2026	1,296,900 3,964,700	235 (1,588)	0.01 (0.06)
Pay	6-Month HUF-BBR	2.680	29/06/2031	1,938,800	(576)	(0.02)
Pay	6-Month HUF-BBR	4.790	17/01/2027	7,857,000	(999)	(0.04)
Pay	6-Month HUF-BBR	7.330	06/11/2028	1,824,800	129	0.00
Pay	6-Month HUF-BBR 6-Month HUF-BBR	7.610 8.670	03/11/2028 23/05/2029	2,414,000 1,828,200	478 933	0.02 0.03
Pay Receive	6-Month HUF-BBR	8.700	16/01/2028	1,002,200	(333)	(0.01)
Pay	6-Month HUF-BBR	8.740	28/04/2028	1,920,800	556	0.02
Pay	6-Month HUF-BBR	9.230	26/08/2032	1,440,400	884	0.03
Pay Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	0.925 1.460	16/10/2030 28/05/2026	PLN 1,500 67,700	(44) (281)	0.00 (0.01)
Receive	6-Month PLN-WIBOR	2.585	14/10/2029	15,200	289	0.01
Receive	6-Month PLN-WIBOR	2.920	13/12/2031	3,800	97	0.00
Receive	6-Month PLN-WIBOR	4.075	07/03/2027	37,000	22	0.00
Pay	6-Month PLN-WIBOR 6-Month PLN-WIBOR	4.560 4.680	06/11/2028 03/11/2028	25,600	120 (67)	0.00 0.00
Receive Receive	6-Month PLN-WIBOR	4.710	25/05/2027	14,200 73,900	(380)	(0.01)
Receive	6-Month PLN-WIBOR	4.735	09/10/2028	62,400	(206)	(0.01)
Receive	6-Month PLN-WIBOR	4.740	25/10/2033	46,000	(244)	(0.01)
Pay	6-Month PLN-WIBOR	4.885	30/11/2033	17,800	121	0.00
Receive Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	4.910 5.220	25/07/2027 30/11/2025	29,920 75,900	(49) (51)	0.00 0.00
Receive	6-Month PLN-WIBOR	5.220	20/03/2033	4,100	(86)	0.00
Receive	6-Month PLN-WIBOR	5.310	21/03/2033	40,800	(771)	(0.03)
Receive	6-Month PLN-WIBOR	5.870	22/04/2027	1,000	(18)	0.00
Receive Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	5.960 6.456	25/04/2027 25/05/2027	67,900 20,800	(1,274) (487)	(0.04) (0.02)
Receive	6-Month PLN-WIBOR	6.480	25/05/2027	45,100	(1,069)	(0.04)
Receive	6-Month PLN-WIBOR	6.560	25/05/2027	15,800	(386)	(0.01)
Receive	6-Month PLN-WIBOR	6.830	19/08/2024	52,600	(79)	0.00
Receive	6-Month PLN-WIBOR	6.890	22/08/2024	119,500	(200)	(0.01)
Receive Receive	6-Month PLN-WIBOR 28-Day MXN-TIIE	7.310 8.035	30/06/2027 31/05/2029	15,300 MXN 42,010	(483) 55	(0.02) 0.00
Pay	28-Day MXN-TIIE	8.300	16/06/2028	437,770	(203)	(0.01)
Receive	28-Day MXN-TIIE	8.400	23/11/2034	10,100	4	0.00
Receive	28-Day MXN-TIIE	8.700	17/11/2033	79,700	(76)	0.00
Receive Receive	28-Day MXN-TIIE 28-Day MXN-TIIE	8.720 8.828	01/03/2029 16/11/2033	228,800 304,500	(80) (445)	0.00 (0.02)
Receive	28-Day MXN-TIIE	9.295	30/10/2028	291,300	(357)	(0.02)
Pay	28-Day MXN-TIIE	9.440	04/03/2027	485,300	309	0.01
Pay	28-Day MXN-TIIE	9.620	21/09/2033	311,500	1,053	0.04

# Schedule of Investments Emerging Local Bond Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	10.055% 10.090	04/03/2027 04/03/2027	MXN 248,000 130,800	\$ 412 225	0.01 0.01
					\$ (1,875)	(0.06)
Total Cen	trally Cleared Financial Derivative Instruments				\$ (4,074)	(0.14)

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

PURCHASE	OOPTIONS									
FOREIGN CU	RRENCY OPTIONS									
Counterparty	Description		ercise rice	Expiration Date	Notional Amount <sup>(1)</sup>	C	ost		air Ilue	% of Net Assets
ВОА	Call - OTC USD versus INR Put - OTC USD versus INR	INR	92.600 92.600	16/06/2025 16/06/2025	2,200 2,200	\$	132 132	\$	10 180	0.00 0.01
GLM JPM	Call - OTC USD versus JPY Put - OTC EUR versus PLN	¥ ·	167.000 4.400	05/11/2024 22/08/2024	9,422 3.065		482 768	1	167 ,785	0.00 0.06
MYI	Put - OTC GBP vesrus USD	\$	1.160	12/06/2024	109,508	\$	435 1,949		234	0.01

OKEIGN CO	RRENCY OPTIONS							
Counterparty	Description	1	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
	•	DDI						
BOA	Call - OTC USD versus BRL	BRL	4.923	26/06/2024	17,100	\$ (706)	\$ (655)	(0.02)
	Put - OTC USD versus BRL	MVNI	4.923	26/06/2024	17,100	(706)	(607)	(0.02)
	Call - OTC USD versus MXN Put - OTC USD versus MXN	MXN	17.449	26/06/2024	17,100	(591)	(576)	(0.02)
-DIV		DDI	17.449	26/06/2024	17,100	(591)	(593)	(0.02)
BK	Call - OTC USD versus BRL	BRL	4.968	20/06/2024	51,900	(2,155)	(1,747)	(0.06)
	Put - OTC USD versus BRL	MAYAL	4.968	20/06/2024	51,900	(2,155)	(2,085)	(0.07)
	Call - OTC USD versus MXN	MXN	17.450	01/07/2024	15,800	(551)	(546)	(0.02)
NID	Put - OTC USD versus MXN	TDV	17.450	01/07/2024	15,800	(551)	(548)	(0.02)
DUB	Call - OTC USD versus TRY	TRY	40.385	28/10/2024	3,287	(330)	(220)	(0.01)
	Put - OTC USD versus TRY		40.385	28/10/2024	3,287	(330)	(354)	(0.01)
SLM	Call - OTC USD versus TRY		40.250	30/10/2024	3,318	(333)	(228)	(0.01)
	Put - OTC USD versus TRY		40.250	30/10/2024	3,318	(333)	(349)	(0.01)
	Call - OTC USD versus TRY		39.800	31/10/2024	1,664	(167)	(121)	0.00
	Put - OTC USD versus TRY		39.800	31/10/2024	1,664	(167)	(161)	(0.01)
	Call - OTC USD versus TRY		40.930	07/11/2024	1,705	(161)	(115)	0.00
	Put - OTC USD versus TRY		40.930	07/11/2024	1,705	(161)	(195)	(0.01)
	Call - OTC USD versus TRY		41.150	07/11/2024	1,705	(161)	(113)	0.00
	Put - OTC USD versus TRY		41.150	07/11/2024	1,705	(161)	(202)	(0.01)
	Call - OTC USD versus TRY		41.160	11/11/2024	1,701	(161)	(115)	0.00
	Put - OTC USD versus TRY		41.160	11/11/2024	1,701	(161)	(199)	(0.01)
	Put - OTC USD versus TWD	TWD	31.000	04/03/2024	7,469	(104)	(217)	(0.01)
PM	Call - OTC USD versus IDR	IDR	14,950.000	06/06/2024	7,776	(263)	(311)	(0.01)
	Put - OTC USD versus IDR		14,950.000	06/06/2024	7,776	(238)	(52)	0.00
	Put - OTC USD versus TWD	TWD	31.000	01/03/2024	20,196	(273)	(581)	(0.02)
ЛΥΙ	Call - OTC USD versus IDR	IDR	15,370.000	13/08/2024	15,626	(499)	(431)	(0.02)
	Put - OTC USD versus IDR		15,370.000	13/08/2024	15,626	(499)	(304)	(0.01)
	Call - OTC USD versus MXN	MXN	19.500	07/03/2024	22,599	(256)	(35)	0.00
	Call - OTC USD versus MXN		17.449	26/06/2024	23,800	(823)	(803)	(0.03)
	Put - OTC USD versus MXN		17.449	26/06/2024	23,800	(823)	(824)	(0.03)
OG	Put - OTC EUR versus PLN	PLN	4.220	15/03/2024	52,060	(290)	(127)	0.00
	Call - OTC EUR versus PLN		4.430	15/03/2024	52,060	(355)	(430)	(0.02)
						\$ (15,055)	\$ (13,844)	(0.48)

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BPS	Call - OTC 10-Year Interest Rate Swap Call - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR 3-Month USD-LIBOR	Receive Receive Pay	3.494% 3.545 3.994	08/01/2024 16/01/2024 08/01/2024	900 4,800 900	\$ (4) (22) (4)	\$ (7) (60) 0	0.00 0.00 0.00

			Pay/Receive	Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Floating Rate Index	Floating Rate	Rate	Date	Amount <sup>(1)</sup>	Premium	Value	Net Assets
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995%	16/01/2024	4,800	\$ (22)	\$ (1)	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	800	(3)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	800	(3)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	3,500	(13)	(39)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	3,500	(13)	0	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.273	16/01/2024	5,000	(21)	(14)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	2,700	(12)	(35)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.723	16/01/2024	5,000	(21)	(8)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	2,700	(12)	(1)	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	1,400	(6)	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	1,700	(7)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	2,200	(10)	(36)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	1,400	(6)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	1,700	(7)	(2)	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	3,700	(9)	(13)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	3,700	(8)	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	2,300	(10)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.620	29/01/2024	2,300	(10)	(12)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	3,600	(14)	(28)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	4,300	(16)	(68)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	3,600	(14)	(2)	0.00
141/6	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay .	3.030	04/01/2024	4,300	(16)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	900	(4)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	1,000	(5)	(16)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	900	(4)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	1,000	(5)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	1,400	(6)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	1,400	(6)	(2)	0.00
							\$ (313)	\$ (381)	(0.01)

<sup>(1)</sup> Notional Amount represents the number of contracts.

CREDIT DE	FAULT SWAPS ON CORPORATE, SOVEREIGN AND U.	S. MUNICIPA	AL ISSUES - B	UY PROTEC	CTION <sup>(1)</sup>			
Counterparty	Reference Entity	Fixed Deal (Pav) Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
Counterparty	Reference Littly	(i ay) nate	Date	Amount	i aiu/(neceiveu)	(Depreciation)	value	NEL ASSELS
CBK	Turkey Government International Bond	(1.000)%	20/12/2024	\$ 2,700	\$ 165	\$ (177)	\$ (12)	0.00

CKEDII DEI	FAULT SWAPS ON CORPORATE, SOVEREIGI	N AND U.S. MUNICIP	AL ISSUES - S	SELL PROTE	CHON <sup>(2)</sup>			
Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
CBK	Petroleos Mexicanos	1.000%	20/06/2024	\$ 12,000	\$ (371)	\$ 339	\$ (32)	0.00
DUB	Eskom Holdings SOC Ltd.	4.650	30/06/2029	11,200	0	972	972	0.03
GST	Poland Government International Bond	1.000	20/06/2024	3,400	15	1	16	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	6,500	(146)	143	(3)	0.00
					\$ (502)	\$ 1.455	\$ 953	0.03

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

CROSS-CURRENCY SWAPS										
Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets	
ВОА	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	20/06/2025	\$ 107,616	PHP 6,147,000	\$ (561)	\$ (850)	\$ (1,411)	(0.05)	

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received		Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
Counterparty	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of	Floating rate equal to 3-Month	Date	Received		Delivered	raid/(neceiveu)	(Depreciation)	value	Net Assets
	currency received Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.061% based on the notional	currency delivered Floating rate equal to 3-Month IDR-LIBOR based on the notional	20/03/2029	\$ 13,274	PHP	737,900	\$ (2)	\$ (134)	\$ (136)	0.00
GLM	amount of currency received Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.051% based on the notional amount of	to 3-Month PHP-LIBOR based on the notional	20/03/2029	38,086	IDR	596,123,530	(78)	(369)	(447)	(0.02)
	currency received Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of	to 3-Month	20/03/2029	4,357	PHP	242,866	5	(14)	(9)	0.00
	currency received Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.056% based on the notional	currency delivered Floating rate equal to 3-Month PHP-LIBOR based on the notional	20/03/2029	4,376		243,240	(1)	(44)	(45)	0.00
	amount of currency received Floating rate equal to 6-Month USD-LIBOR Plus 0.330% based on the notional	amount of currency delivered Floating rate equal to 6-Month ARS-LIBOR based on the notional	20/06/2025	16,657		947,960	(19)	(185)	(204)	(0.01)
	amount of currency received Floating rate equal to 6-Month USD-LIBOR Plus 0.333% based on the notional	amount of currency delivered Floating rate equal to 6-Month ARS-LIBOR based on the notional	28/05/2024	1,900	ARS	85,633	0	1,842	1,842	0.07
	amount of currency received Floating rate equal to 6-Month USD-LIBOR Plus 0.282% based on the notional amount of	amount of currency delivered Floating rate equal to 6-Month ARS-LIBOR based on the notional amount of	30/05/2024	4,820		214,249	(15)	4,688	4,673	0.17
JPM	currency received Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.054% based on the notional amount of	currency delivered Floating rate equal to 3-Month	07/06/2027	2,090		93,789	(3)	2,078	2,075	0.07
	currency received Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.056% based on the notional	currency delivered Floating rate equal to 3-Month PHP-LIBOR based on the notional	20/03/2029	13,078	PHP	724,510	3	(200)	(197)	(0.01)
	amount of currency received	amount of currency delivered	20/06/2025	16,923		963,240	(22)	(186) \$ 6,626	(208) \$ 5,933	(0.01) 0.21

INTEREST R	ATE SWAPS											
Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date		lotional Amount	Prem Pa (Rece		Appr	ealised eciation/ eciation)	Fair Value	% of Net Assets
BOA BRC BSH	Receive <sup>(1)</sup> Pay Receive	3-Month MYR-KLIBOR 3-Month ILS-TELBOR 6-Month CLP-CHILIBOR	3.500% 1.950 3.300	20/03/2029 20/06/2028 21/06/2029	MYR ILS CLP	50 28,900 3,450,000	\$	0 0 0	\$	0 (392) 273	\$ 0 (392) 273	0.00 (0.01) 0.01

Countarnarty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date		Iotional Amount	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
Counterparty								,		
	Pay	6-Month CLP-CHILIBOR	3.750%	22/03/2026	CLP	8,000,000	\$ 0	\$ (410)	\$ (410)	(0.01)
	Pay	6-Month CLP-CHILIBOR	3.790	14/03/2026		3,885,000	/	(208)	(201)	(0.01)
CBK	Receive	3-Month COP-IBR Compounded-OIS	5.960	10/05/2029		27,236,900	0	511	511	0.02
	Pay	6-Month CLP-CHILIBOR	3.763	24/05/2029	CLP	1,841,700	10	(188)	(178)	(0.01)
	Pay	6-Month CLP-CHILIBOR	3.770	19/03/2026		64,800	0	(3)	(3)	0.00
GLM	Receive	1-Year BRL-CDI	11.708	02/01/2025	BRL	18,800	0	4	4	0.00
	Receive	6-Month CLP-CHILIBOR	3.015	20/06/2026	CLP	5,555,000	0	304	304	0.01
	Pay	6-Month CLP-CHILIBOR	3.265	14/06/2029		4,122,200	0	(341)	(341)	(0.01)
	Pay	6-Month CLP-CHILIBOR	3.830	22/05/2029		7,729,900	0	(424)	(424)	(0.02)
	Pay	6-Month CLP-CHILIBOR	4.095	01/06/2027		12,230,000	0	(377)	(377)	(0.01)
	Pay <sup>(1)</sup>	6-Month CLP-CHILIBOR	4.319	22/05/2029		19,808,000	0	(127)	(127)	0.00
GST	Pay <sup>(1)</sup>	3-Month MYR-KLIBOR	3.500	20/03/2027	MYR	476,920	64	31	95	0.00
	Receive <sup>(1)</sup>	3-Month MYR-KLIBOR	3.500	20/03/2029		481,150	469	(62)	407	0.01
	Pay	3-Month MYR-KLIBOR	3.868	20/12/2028		28,100	0	82	82	0.00
JPM	Receive	6-Month CLP-CHILIBOR	3.540	04/06/2029	CLP	4,115,000	0	284	284	0.01
MYC	Pay	1-Year BRL-CDI	7.800	04/01/2027	BRL	12,200	17	(117)	(100)	0.00
							\$ 567	\$ (1,160)	\$ (593)	(0.02)

<sup>(1)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

FORWARD FOREIGN CURRENCY CONTRACTS	

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 2,535	AUD 3,828	\$ 77	\$ 0	\$ 77	0.00
204	03/2024	CNH 12,314	\$ 1,708	0	(31)	(31)	0.00
BOA	01/2024 01/2024	CLP 1,964,976 DOP 141,594	2,256 2,473	6 48	0	6 48	0.00 0.00
	01/2024	£ 381	484	0	(2)	(2)	0.00
	01/2024	HUF 7,266,296	19,860	0	(1,080)	(1,080)	(0.04)
	01/2024 01/2024	KZT 1,731,131 PEN 101,314	3,636 27,303	0	(133) (45)	(133) (45)	0.00 0.00
	01/2024	PLN 101,314 PLN 18,631	4,355	0	(382)	(382)	(0.01)
	01/2024	\$ 384	AUD 581	12	, O	12	0.00
	01/2024	4,366	COP 16,699,329	0	(60)	(60)	0.00
	01/2024 01/2024	7,129 2,626	HUF 2,629,653 ¥ 387,559	449 124	0	449 124	0.02 0.00
	01/2024	3,563	KZT 1,657,857	46	0	46	0.00
	01/2024	35,104	MXN 609,593	733	0	733	0.03
	01/2024 01/2024	653 789	MYR 3,030 NOK 8,386	9 37	0	9 37	0.00 0.00
	01/2024	11,495	PLN 48,125	740	Õ	740	0.03
	01/2024	1,120	TRY 33,068	0	(3)	(3)	0.00
	02/2024 02/2024	CNY 17,120 DOP 311,118	\$ 2,373 5,381	0 50	(48) 0	(48) 50	0.00 0.00
	02/2024	EGP 7,943	228	41	Õ	41	0.00
	02/2024	KZT 239,796	495	0	(27)	(27)	0.00
	02/2024 02/2024	\$ 32,113 8,063	CNY 226,960 EGP 279,769	0	(24) (480)	(24) (480)	0.00 (0.02)
	02/2024	927	KES 147,671	2	0	2	0.00
	02/2024	11,245	TRY 353,321	310	0	310	0.01
	03/2024 03/2024	CNH 50,569 COP 16,699,329	\$ 6,978 4,303	0 58	(164) 0	(164) 58	(0.01) 0.00
	03/2024	DOP 14,158	247	5	Õ	5	0.00
	03/2024	MYR 116,846	24,720	0	(900)	(900)	(0.03)
	03/2024 03/2024	\$ 24,720 14,783	CNH 179,665 IDR 235,463,987	657 486	0	657 486	0.02 0.02
	03/2024	483	INR 40,380	1	Õ	1	0.00
	03/2024	17	PHP 947	0	0	0	0.00
	04/2024 04/2024	MYR 54,906 \$ 11,970	\$ 11,996 MYR 55,218	0 153	(59) 0	(59) 153	0.00 0.01
	06/2024	2,167	BRL 10,667	0	(9)	(9)	0.00
	06/2024	625	KES 104,721	6	0	6	0.00
	06/2024 03/2030	3,069 12,534	MXN 53,552 IDR 246,110,438	2 1,275	0	2 1,275	0.00 0.04
BPS	01/2024	BRL 41,740	\$ 8,571	0	(22)	(22)	0.00
	01/2024	EGP 26,122	746	0	(30)	(30)	0.00
	01/2024 01/2024	€ 21,976 £ 1,452	23,999 1,842	0	(282) (9)	(282) (9)	(0.01) 0.00
	01/2024	¥ 2,277,500	16,064	Ö	(127)	(127)	0.00
	01/2024	PEN 3,662	983	0	(5)	(5)	0.00
	01/2024 01/2024	PLN 65,363 TRY 11	14,864 0	0	(1,754) 0	(1,754) 0	(0.06) 0.00
	01/2024	\$ 7,168	AUD 10,699	134	Õ	134	0.00
	01/2024	4,148	CAD 5,624	118	0	118	0.00
	01/2024 01/2024	1,147 5,399	EGP 37,804 € 4,917	0 50	(17) (16)	(17) 34	0.00 0.00
	01/2024	99,469	HUF 34,908,407	1,129	0	1,129	0.04
	01/2024	58,128	¥ 8,205,000	109	0	109	0.00
	01/2024	6,215	MXN 113,983	486	0	486	0.02

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024 01/2024	\$ 18,756 ZAR 1,865,846		,225 \$ 1,386 ,648 0	\$ 0 (1,245)	\$ 1,386 (1,245)	0.05 (0.04)
	02/2024	EGP 44,730		,153 0	(8)	(8)	0.00
	02/2024 02/2024	KZT 451,638 TWD 164,941		953 0 ,189 0	(30) (262)	(30) (262)	0.00 (0.01)
	02/2024 03/2024	\$ 8,968 CLP 2,695,790		,615 25 ,114 39	0	25 39	0.00 0.00
	03/2024	CNH 29,566	4	,079 0	(97)	(97)	0.00
	03/2024 03/2024	IDR 382,188,319 THB 127,731		,384 26 ,594 0	(425) (173)	(399) (173)	(0.01) (0.01)
	03/2024 03/2024	TWD 382,317 \$ 68,521	12	,291 0 ,297 1,578	(357) 0	(357) 1,578	(0.01) 0.05
	03/2024	15,590	IDR 243,952	,096 230	(1)	229	0.01
	03/2024 03/2024	1,677 10,757		,257 3 ,195 73	0	3 73	0.00 0.00
BRC	12/2024 01/2024	1,899 NZD 12,038		,680 0 ,406 0	(76) (216)	(76) (216)	0.00 (0.01)
DICC	01/2024	TRY 1,119		37 0	0	, O	0.00
	01/2024 01/2024	\$ 783 9,879	HUF 278 MXN 173	,189 19 ,326 310	0	19 310	0.00 0.01
	01/2024 01/2024	4,882 124,586		,335 0 ,145 13,504	(8) 0	(8) 13,504	0.00 0.46
	01/2024	23,233	TRY 689	,977 5	(55)	(50)	0.00
	02/2024 02/2024	11,312 20,990		,773 176 ,743 185	0 (50)	176 135	0.01 0.00
	03/2024 03/2024	1,015 13	RSD 108 THB	,697 10 452 0	0	10 0	0.00 0.00
	03/2024	18,797	TRY 590	,201 61	(78)	(17)	0.00
BSH	04/2024 02/2024	2,390 CLP 4,347,403	\$ 4	,029 0 ,901 0	(35) (69)	(35) (69)	0.00 0.00
CBK	02/2024 01/2024	¥ 5,620,000 BRL 54,752		,031 0 ,245 0	(121) (26)	(121) (26)	0.00 0.00
	01/2024 01/2024	CLP 25,703,966 COP 335,445,850	29	,474 98 ,950 235	(54) (2,715)	(2,480)	0.00 (0.09)
	01/2024	EGP 29,698	0.	807 0	(81)	(81)	0.00
	01/2024 01/2024	HUF 42,548 ¥ 2,217,900	15	123 0 ,590 0	0 (151)	0 (151)	0.00 (0.01)
	01/2024 01/2024	MXN 2,344,810 PLN 45,336	128	,939 0 ,257 1	(8,905) (270)	(8,905) (269)	(0.31) (0.01)
	01/2024	\$ 3,724	AUD 5	,504 36	(3)	33	0.00
	01/2024 01/2024	8,533 5,379		,709 53 ,197 80	0 0	53 80	0.00 0.00
	01/2024 01/2024	3,614 16,902	CHF 3 CLP 14,986	,148 129 ,793 258	0	129 258	0.00 0.01
	01/2024	41,121	COP 161,929	,065 678	0	678	0.02
	01/2024 01/2024	2,806 447	HUF 156	,594 60 ,759 5	0	60 5	0.00 0.00
	01/2024 01/2024	15,819 191,264	¥ 2,233 MXN 3,370		0	34 6,892	0.00 0.24
	01/2024 01/2024	190 6,923	NOK 2	,028 10 ,750 28	0	10 28	0.00 0.00
	01/2024	8,561	PLN 36	,980 841	0	841	0.03
	01/2024 01/2024	3,010 1,219	ZMW 30	,761 89 ,108 0	0 (50)	89 (50)	0.00 0.00
	01/2024 02/2024	ZAR 593,400 BRL 41,709	\$ 32	,183 0 ,497 0	(222) (75)	(222) (75)	(0.01) 0.00
	02/2024	EGP 227,732	6	,386 500	0	500	0.02
	02/2024 02/2024	RON 72,699 \$ 139,492	BRL 705	,779 0 ,788 5,568	(353) 0	(353) 5,568	(0.01) 0.19
	02/2024 02/2024	26,678 3,165	CNY 190 EGP 110	,332 233 ,309 0	0 (304)	233 (304)	0.01 (0.01)
	02/2024 02/2024	5,396 565	RON 24	,705 86	0 0	86 9	0.00 0.00
	02/2024	ZMW 57,765	\$ 2	,517 275	0	275	0.01
	03/2024 03/2024	CLP 15,048,484 CNH 74,212	16 10	,902 0 ,257 0	(262) (225)	(262) (225)	(0.01) (0.01)
	03/2024 03/2024	EGP 9,371 IDR 86,157,354		, 266 51 ,529 0	0 (58)	51 (58)	0.00 0.00
	03/2024	ILS 1,754		482 0	(7)	(7)	0.00
	03/2024 03/2024	¥ 920,000 PEN 11,511	3	,564 0 ,044 0	(22) (57)	(22) (57)	0.00 0.00
	03/2024 03/2024	\$ 80,112 4,571	BRL 395 EGP 168	,801 878 ,891 0	0 (719)	878 (719)	0.03 (0.03)
	03/2024 03/2024 03/2024	8,960 30,513	IDR 138,429	,735 18	(2)	16 49	0.00 0.00
	03/2024	ZMW 77,313	\$ 3	,135 155	(41) 0	155	0.01
	04/2024 04/2024	\$ 11,245 6,074	BRL 55 EGP 230	,307 47 ,221 0	0 (857)	47 (857)	0.00 (0.03)
	04/2024 04/2024	2,417 1,941	KES 396	,910 25 ,210 33	0	25 33	0.00
	06/2024	£ 4,181	\$ 5	,250 0	(82)	(82)	0.00
	06/2024	\$ 6,706	BRL 33	,312 37	0	37	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	06/2024 07/2024 10/2024 12/2024 01/2025 04/2025	\$ 1,956 2,819 7,613 1,453 7,613 7,613	KES 329,541 MXN 49,190 COP 33,207,906 EGP 70,419 COP 33,558,104 34,144,305	\$ 31 0 527 0 494 531	\$ 0 (1) 0 (68) 0	\$ 31 (1) 527 (68) 494 531	0.00 0.00 0.02 0.00 0.02 0.02
DUB	10/2025 01/2024 01/2024 01/2024 01/2024 01/2024	3,831 HUF 1,590,298 NGN 384,375 PLN 3,186 \$ 332 611	18,664,632 \$ 4,281 625 797 MXN 5,927 PLN 2,394	508 0 244 0 16 2	0 (302) 0 (13) 0 (4)	508 (302) 244 (13) 16 (2)	0.02 (0.01) 0.01 0.00 0.00 0.00
	01/2024 01/2024 02/2024 02/2024 02/2024 02/2024	129 1,184 EGP 225,836 \$ 65,325 8,173 2,139	ZAR 2,458 ZMW 29,553 \$ 6,512 BRL 320,413 EGP 287,242 ZMW 50,267	5 0 391 529 0 0	0 (37) 0 0 (767) (188)	5 (37) 391 529 (767) (188)	0.00 0.00 0.01 0.02 (0.03) (0.01)
	03/2024 03/2024 03/2024 03/2024 04/2024 04/2024	CNH 19,140 \$ 5,177 28,169 1,462 TRY 2,282 \$ 793	\$ 2,656 CNH 37,439 CZK 629,254 SGD 1,935 \$ 73 KES 129,656	0 111 0 10 3 4	(47) 0 (71) 0 0	(47) 111 (71) 10 3 4	0.00 0.00 0.00 0.00 0.00 0.00
GLM	08/2024 10/2024 11/2024 01/2024 01/2024 01/2024	€ 20,306 \$ 1,118 ¥ 1,030,144 AUD 6,553 CAD 17,030 CHF 10,648	PLN 93,764 TRY 45,133 \$ 7,297 4,394 12,532 12,151	1,078 48 0 0 0	0 0 (337) (79) (385) (507)	1,078 48 (337) (79) (385) (507)	0.04 0.00 (0.01) 0.00 (0.01) (0.02)
	01/2024 01/2024 01/2024 01/2024 01/2024 01/2024	COP 66,990,836 DOP 2,163,811 EGP 101,314 HUF 2,273,778 MXN 2,410,262 \$ 17,527	15,796 37,841 2,695 6,126 137,587 COP 66,990,836	746 0 0 0 2 0	(3496) 0 (334) (427) (4,108) (235)	(1,496) 746 (334) (427) (4,106) (235)	(0.02) (0.05) 0.03 (0.01) (0.02) (0.14) (0.01)
	01/2024 01/2024 01/2024 01/2024 01/2024	3,055 564 11,990 12,927 ZAR 160,293	EGP 100,557 HUF 196,745 MXN 208,993 TRY 389,484 \$ 9,119	0 3 296 148 360	(49) 0 0 0 0	(49) 3 296 148 360 212	0.00 0.00 0.01 0.01 0.01
	02/2024 02/2024 02/2024 02/2024 02/2024 02/2024	DOP 963,461 EGP 22,626 KZT 397,826 \$ 907 3,627 4,038	16,744 647 846 EGP 32,747 KZT 1,683,848 TRY 123,409	212 116 0 0 38 2	0 (20) (137) 0 0	116 (20) (137) 38 2	0.01 0.00 0.00 (0.01) 0.00 0.00
	03/2024 03/2024 03/2024 03/2024 03/2024 03/2024	CNH 17,421 DOP 1,515,719 IDR 101,964,502 \$ 35,293 704 3,557	\$ 2,414 26,498 6,576 CZK 787,923 TRY 22,094 TWD 110,186	0 563 0 0 0 88	(46) 0 (36) (110) (8) 0	(46) 563 (36) (110) (8) 88	0.00 0.02 0.00 0.00 0.00 0.00
	04/2024 08/2024 10/2024 11/2024 11/2024 04/2025	DOP 143,308 \$ 3,630 1,128 7,297 2,355 15,796	\$ 2,492 COP 15,688,860 TRY 45,402 ¥ 1,031,316 TRY 96,033 COP 72,164,026	50 249 43 346 109 1,417	0 0 0 0 0	50 249 43 346 109 1,417	0.00 0.01 0.00 0.01 0.00 0.05
JPM	01/2024 01/2024 06/2024 01/2024 01/2024 01/2024	42,058 42,058 7,576 7,206 BRL 26,149 EGP 65,662 PLN 138,195	€ 38,361 ZAR 138,703 TWD 185,403 \$ 5,417 1,817 31,514	327 0 0 34 0	0 (3) (997) 0 (141) (3,621)	327 (3) (997) 34 (141) (3,621)	0.01 0.00 (0.03) 0.00 (0.01) (0.13)
	01/2024 01/2024 01/2024 01/2024 01/2024	\$ 5,440 499 4,327 30,744 82	BRL 26,237 EGP 16,406 HUF 1,521,537 MXN 542,237 NGN 67,814	0 0 58 1,133 0	(39) (8) 0 0 (15)	(39) (8) 58 1,133 (15)	0.00 0.00 0.00 0.04 0.00
	01/2024 01/2024 01/2024 01/2024 02/2024 02/2024	22,023 18,170 531 ZMW 43,329 EGP 144,800 KZT 178,766	PLN 92,010 TRY 539,342 ZAR 10,213 \$ 1,888 4,035 379	1,370 0 27 206 518 0	0 (49) 0 0 0 (10)	1,370 (49) 27 206 518 (10)	0.05 0.00 0.00 0.01 0.02 0.00
	02/2024 02/2024 02/2024 03/2024 03/2024 03/2024	\$ 491 11,121 3,050 AED 29,435 CLP 2,581,710 CNH 171,068	EGP 17,695 INR 929,100 TRY 93,092 \$ 8,021 2,863 23,599	0 18 0 1 0	(75) 0 (17) 0 (82) (564)	(75) 18 (17) 1 (82) (564)	0.00 0.00 0.00 0.00 0.00 (0.02)

Net Unreal Settlement Currency to Currency to Unrealised Unrealised Appreciat Counterparty Month be Delivered be Received Appreciation (Depreciation) (Depreciation)	tion/ % of Net Assets
03/2024 CZK 272,835 \$ 12,145 \$ 0 \$ (37) \$ (3 03/2024 EGP 71,883 1,773 133 0 13	(7) 0.00 (3) 0.00
	27) 0.00
03/2024 \$ 3,419 CNH 24,285 11 0	1 0.00
03/2024 19,589 IDR 304,089,389 130 0 13 03/2024 503 INR 42,039 1 0	0.00 1 0.00
03/2024 10,556 TWD 327,284 269 0 26	9 0.01
04/2024 KES 802,538 \$ 5,222 282 0 28 04/2024 TRY 267,487 8,535 350 0 35	
04/2024 \$ 5,417 BRL 26,412 0 (25) (2	(5) 0.00
04/2024 2,684 KES 438,883 19 0 1 04/2024 2,330 TRY 69,917 0 (190) (190)	9 0.00 (0.01)
06/2024 1,104 IDR 16,560,000 0 (31) (3	0.00
06/2024 354 KRW 458,914 3 0 08/2024 PLN 93,519 € 20,306 0 (1,016) (1,01	3 0.00 6) (0.04)
08/2024 \$ 7,568 COP 32,729,708 525 0 52	5 0.02
09/2024 € 4,640 PLN 22,010 388 0 38 09/2024 PLN 10,106 € 2,231 0 (66)	8 0.01 66) 0.00
12/2024 \$ 2,519 EGP 121,881 0 (122) (12	2) 0.00
03/2030 IDR 252,540,875 \$ 12,118 0 (2,052) (2,05 03/2030 \$ 11,598 IDR 246,110,438 2,211 0 2,21	
MBC $01/2024$ $\in$ 48,414 \$ 52,644 0 (849) (84	(0.03)
01/2024 HUF 10,922,002 29,553 0 (1,921) (1,92 01/2024 ¥ 8,557,500 59,870 0 (869) (86	
01/2024 PLN 18,619 4,701 0 (33)	0.00
	5 0.00 5) 0.00
01/2024 1,685 € 1,540 16 0 1	6 0.00
	0.00 0 0.00
02/2024 CLP 1,131,755 \$ 1,291 0 (1)	(1) 0.00
02/2024 CNY 113,835 15,756 0 (339) (33 02/2024 ¥ 800,000 5,635 0 (74) (7	(9) (0.01) (4) 0.00
02/2024 \$ 4,978 CNY 35,262 6 0	6 0.00
02/2024 1,419 EGP 54,891 10 (129) (11 03/2024 CNH 266,788 \$ 36,756 0 (926) (92	
	(0.03)
03/2024 \$ 9,023 CNH 65,040 163 0 16	0.01
03/2024 3,114 INR 259,463 0 (7)	9 0.00 (7) 0.00
MYI 01/2024 NGN 317,955 \$ 517 202 0 20	0.01
01/2024 PLN 9,685 2,384 0 (79) (7 01/2024 TRY 198 7 0 0	(9) 0.00 0 0.00
01/2024 \$ 3,143 EGP 105,605 0 (102) (10 01/2024 3,424 € 3,121 24 0 2	
	4 0.00 8 0.00
01/2024 162 HUF 57,544 4 0	4 0.00 6 0.00
01/2024 138 KZT 64,386 2 0	2 0.00
01/2024 24,480 MYR 114,235 448 0 44 01/2024 3,035 NZD 4,935 90 0	8 0.02 0 0.00
01/2024 586 PLN 2,391 22 0	2 0.00
	9 0.00 9 0.00
02/2024 KZT 585,717 1,241 0 (34)	(4) 0.00
	58 0.00 57) 0.00
02/2024 1,613 KZT 746,819 11 0 1	1 0.00
03/2024 CNH 11,751 \$ 1,629 0 (30) (3 03/2024 IDR 293,030,009 18,409 0 (593) (59	(0.00 (0.02)
03/2024 MXN 28,927 1,639 0 (50) (5	0.00
03/2024 THB 137,573 4,020 0 (37) (3 03/2024 \$ 591 EGP 21,199 0 (104) (10	(7) 0.00 (4) 0.00
03/2024 18,305 IDR 286,163,042 272 (20) 25	0.01
	(2) 0.00 (0 0.01
06/2024 123 KRW 159,802 2 0	2 0.00
06/2024 4,253 MXN 74,208 2 0 08/2024 2,812 IDR 43,220,440 0 (17) (1	2 0.00 7) 0.00
RBC 01/2024 14,290 MXN 245,146 121 0 12	1 0.00
04/2024 MXN 3,262 \$ 184 0 (5)	(5) 0.00 (7) 0.00
01/2024 \$ 313 ZAR 5,748 1 0	1 0.00
03/2024 1,938 THB 67,324 47 0	7 0.00
01/2024 \$ 8,329 BRL 41,020 116 0 11	
01/2024 1,039 EGP 34,170 0 (17) (1	7) 0.00
01/2024 5,363 MXN 94,168 173 0 17	0 0.00 3 0.01
01/2024 55,777 MYR 260,539 1,077 0 1,07 01/2024 854 NGN 701,988 0 (159) (15	7 0.04
	(0.01)

\$ 3,547

0.12

Counterparty	Settlement Month		rency to Delivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
Counterparty	01/2024	\$	2,483	TRY	73,526	\$ 0	\$ (6)	\$ (6)	0.00
	01/2024	¥	2,178	ZMW	53,410	0	(103)	(103)	0.00
	02/2024	CNY	46,204	\$	6,398	0	(135)	(135)	(0.01)
	02/2024	EGP	81,649	•	2,119	5	0	5	0.00
	02/2024	MYR	69,594		14,790	1	(418)	(417)	(0.01)
	02/2024	\$	117	CNY	836	1	, O	` 1	0.00
	02/2024		3,203	EGP	112,637	0	(367)	(367)	(0.01)
	02/2024		804	KES	128,238	3	0	3	0.00
	02/2024		3,971	MYR	18,395	49	0	49	0.00
	03/2024	CNH	57,781	\$	7,981	0	(180)	(180)	(0.01)
	03/2024	IDR 1,	098,623,976		68,744	0	(2,498)	(2,498)	(0.09)
	03/2024	TWD	147,714		4,745	0	(143)	(143)	(0.01)
	03/2024	\$	2,643	CNH	19,178	66	0	66	0.00
	03/2024		407	EGP	14,579	0	(72)	(72)	0.00
	03/2024		236	HKD	1,842	0	0	0	0.00
	03/2024		11,290		175,269,112	75	0	75	0.00
	03/2024		1,094	INR	91,524	2	0	2	0.00
	03/2024		33,521	THB	1,158,668	651	0	651	0.02
	06/2024	KEŞ	411,269	\$	2,677	197	0	197	0.01
	06/2024	\$	543	KRW	704,915	6	0	6	0.00
	08/2024		3,425	COP	14,823,400	240	0	240	0.01
	12/2024	100	2,119	EGP	103,245	0	(88)	(88)	0.00
505	03/2030		239,680,000	\$	10,700	0	(2,748)	(2,748)	(0.10)
SOG	01/2024	\$	1,697	EGP	55,237	0	(55)	(55)	0.00
	01/2024		236	MXN	4,330	19	0	19	0.00
	01/2024	CNIV	55,327	PLN	222,066	1,132	0	1,132	0.04
	02/2024	CNY	17,169	\$	2,378	0	(49)	(49)	0.00
	02/2024 02/2024	KZT \$	569,687 2,540	CNY	1,193 18,244	38	(46) 0	(46) 38	0.00 0.00
	02/2024	Þ	2,340	RON	133,438	516	0	516	0.00
	03/2024	CZK	362.124	KON \$	16.066	0	(104)	(104)	0.02
	03/2024	\$	1,881	CNH	13,655	48	(104)	48	0.00
SSB	01/2024	CLP	15,572,153	\$	17,615	0	(203)	(203)	(0.01)
330	01/2024	£	15,572,155	Ą	5	0	0	(203)	0.00
	01/2024	\$	2,775	BRL	13,763	58	0	58	0.00
	03/2024		105,043,447	\$	6.770	0	(42)	(42)	0.00
	03/2024	\$	2,831	COP	11,298,719	41	0	41	0.00
	03/2024	¥	3,225	IDR	50,352,876	40	0	40	0.00
TOR	01/2024	HUF	429,071	\$	1,152	0	(84)	(84)	0.00
1011	01/2024	\$	1,650	¥	242,105	68	0	68	0.00
	03/2024	CNŤ	12,946	\$	1,793	0	(35)	(35)	0.00
UAG	01/2024	€	140,851	•	154,931	0	(696)	(696)	(0.02)
	01/2024	£	8,670		10,967	0	(86)	(86)	0.00
	01/2024	HUF	1,656		5	0	0	Ů,	0.00
	01/2024	PLN	14,586		3,446	0	(263)	(263)	(0.01)
	01/2024	\$	963	AUD	1,451	28	, O	28	0.00
	01/2024		16,560	HUF	6,089,292	988	0	988	0.03
	01/2024		22,209	MXN	383,410	331	0	331	0.01
	01/2024		4,373	NOK	46,649	221	0	221	0.01
	01/2024		4,155	PLN	16,573	59	0	59	0.00
	01/2024		286	SEK	2,956	7	0	7	0.00
	01/2024		3,217	ZAR	61,394	136	0	136	0.00
	03/2024	¥	3,850,000	\$	27,507	0	(85)	(85)	0.00
	03/2024	\$	8,924	CZK	198,655	0	(53)	(53)	0.00
	04/2024		6,557	TRY	198,196	0	(492)	(492)	(0.02)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CERTIFICATES OF DEPOSIT			
Banco Davivienda S.A. 10.942% due 28/04/2026 11.679% due 12/05/2025 12.950% due 08/03/2026 13.183% due 06/06/2026 13.455% due 13/06/2025 13.456% due 07/06/2025 13.456% due 09/06/2025 13.5501% due 13/12/2024 15.389% due 21/02/2024	COP 1,270,000	\$ 331	0.01
	17,176,800	4,412	0.15
	12,221,099	3,281	0.11
	10,745,000	2,922	0.10
	7,290,000	1,940	0.07
	14,592,000	3,883	0.13
	4,874,000	1,297	0.05
	12,258,000	3,233	0.11
	3,100,500	809	0.03
Bancolombia S.A. 5.917% due 27/01/2024 10.388% due 20/04/2026 13.320% due 08/06/2025 13.456% due 14/06/2025 13.637% due 01/12/2024 16.137% due 01/09/2024	14,430,300	3,725	0.13
	23,408,300	6,039	0.21
	6,362,000	1,672	0.06
	11,991,000	3,183	0.11
	17,049,000	4,464	0.16
	6,849,000	1,814	0.06

**Total OTC Financial Derivative Instruments** 

## Schedule of Investments Emerging Local Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
BBVA Colombia S.A. 13.093% due 28/04/2026 13.229% due 10/05/2026 13.365% due 04/05/2026 14.460% due 13/01/2024 16.412% due 25/04/2024	COP 6,344,000 2,726,000 3,966,000 6,028,200 225,000	\$ 1,730 746 1,065 1,551 58	0.06 0.03 0.04 0.05 0.00
Total Certificates of Deposit		\$ 48,155	1.67
Total Investments		\$ 3,126,143	108.51
Other Current Assets & Liabilities		\$ (245,202)	(8.51)
Net Assets		\$ 2,880,941	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Payment in-kind security.
- (d) Security did not produce income within the last twelve months.
- (e) Zero coupon security.
- (f) Coupon represents a yield to maturity.
- (g) Principal amount of security is adjusted for inflation.
- (h) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (i) Affiliated to the Fund.
- (j) Restricted Securities (31 December 2022: 0.76%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Constellation Oil Services Holding S.A. 'B'	10/06/2022	\$ 41	\$ 41	0.00
Development Bank of Southern Africa 8.600% due 21/10/2024	07/10/2021	14,861	12,064	0.42
DrillCo Holding Lux S.A.	08/06/2023	158	196	0.01
Flourish Century 6.600% due 04/02/2022	25/08/2021	2,759	256	0.01
		\$ 17,819	\$ 12,557	0.44

<sup>(</sup>k) Securities with an aggregate fair value of \$294,989 (31 December 2022: \$86,429) and cash of \$Nil (31 December 2022: \$1,840) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$1,885 (31 December 2022: \$Nil) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of \$55,945 (31 December 2022: \$21,557) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$12,200 (31 December 2022: \$28,320) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,660,342	\$ 183,284	\$ 2,843,626
Investment Funds	233,751	0	0	233,751
Financial Derivative Instruments(3)	1,240	(1,601)	972	611
Deposits with Credit Institutions	0	48,155	0	48,155
Totals	\$ 234,991	\$ 2,706,896	\$ 184,256	\$ 3,126,143

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,695,287	\$ 77,697	\$ 1,772,984
Investment Funds	131,643	0	0	131,643
Financial Derivative Instruments(3)	739	1,315	(11)	2,043
Deposits with Credit Institutions	0	3,012	4,042	7,054
Totals	\$ 132,382	\$ 1,699,614	\$ 81,728	\$ 1,913,724

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

Reverse Repurchase Agreements as at 31 December 2023:

					Payable for Reverse	
Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Repurchase Agreements	% of Net Assets
BPS	4.100%	19/12/2023	TBD <sup>(1)</sup>	€ (31,948)	\$ (35,343)	(1.23)
	5.540	27/12/2023	TBD <sup>(1)</sup>	\$ (4,861)	(4,865)	(0.17)
	5.550	27/12/2023	TBD <sup>(1)</sup>	(6,379)	(6,384)	(0.22)
	5.700	27/12/2023	TBD <sup>(1)</sup>	(1,851)	(1,853)	(0.06)
	5.720	27/12/2023	TBD <sup>(1)</sup>	(12,108)	(12,117)	(0.42)
	5.740	27/12/2023	TBD <sup>(1)</sup>	(3,509)	(3,512)	(0.12)
	6.000	11/12/2023	TBD <sup>(1)</sup>	PLN (156,122)	(39,737)	(1.38)
BRC	4.150	19/12/2023	TBD <sup>(1)</sup>	€ (6,404)	(7,085)	(0.25)
	5.450	27/12/2023	TBD <sup>(1)</sup>	\$ (1,938)	(1,940)	(0.07)
	5.900	12/12/2022	TBD <sup>(1)</sup>	PLN (197,832)	(53,716)	(1.87)
	5.900	16/03/2023	TBD <sup>(1)</sup>	(91,297)	(24,401)	(0.85)
	5.900	31/07/2023	TBD <sup>(1)</sup>	(193,551)	(50,504)	(1.75)
	5.900	11/12/2023	TBD <sup>(1)</sup>	(15,022)	(3,820)	(0.13)
	5.900	11/12/2023	TBD <sup>(1)</sup>	(50,037)	(12,725)	(0.44)
JML	4.750	27/11/2023	TBD <sup>(1)</sup>	\$ (6,380)	(6,409)	(0.22)
MBC	11.300	08/12/2023	TBD <sup>(1)</sup>	PLN (66,276)	(16,938)	(0.59)
Total Reverse Repurchase Agreements					\$ (281,349)	(9.77)

<sup>(1)</sup> Open maturity reverse repurchase agreement.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022				
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net		
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>		
AZD	\$ 46	\$ 0	\$ 46	\$ N/A	\$ N/A	\$ N/A		
BOA	(2,401)	(1,960)	(4,361)	13,050	(12,520)	530		
BPS	382	(1,630)	(1,248)	(16,890)	15,580	(1,310)		
BRC	13,436	(14,670)	(1,234)	(1,554)	1,440	(114)		
BSH	(528)	470	(58)	(1,101)	0	(1,101)		
BSS	N/A	N/A	N/A	0	920	920		
CBK	(671)	(4,000)	(4,671)	6,571	(6,325)	246		
CKL	N/A	N/A	N/A	(265)	0	(265)		
CLY	N/A	N/A	N/A	2,606	0	2,606		
DUB	1,073	(1,610)	(537)	50	0	50		
FAR	(58)	0	(58)	N/A	N/A	N/A		
GLM	2,281	(2,840)	(559)	10,551	(10,070)	481		
GST	587	(490)	97	(180)	190	10		
HUS	N/A	N/A	N/A	6,780	(6,910)	(130)		
IND	(673)	500	(173)	(834)	(1,510)	(2,344)		
JPM	100	0	100	1,710	(1,280)	430		
MBC	(4,769)	5,390	621	5,248	(4,930)	318		
MYC	(128)	310	182	(365)	410	45		
MYI	(1,841)	560	(1,281)	(4,865)	3,730	(1,135)		
RBC	116	0	116	(4,253)	4,420	167		
RYL	(19)	0	(19)	274	(260)	14		
SCX	(4,266)	4,300	34	1,418	(1,120)	298		
SOG	942	(1,390)	(448)	(587)	590	3		
SSB	(106)	(280)	(386)	(924)	1,040	116		
TOR	(51)	180	129	`309	(270)	39		
UAG	95	490	585	4,355	(4,700)	(345)		

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

# Schedule of Investments Emerging Local Bond Fund (Cont.)

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	80.36	63.67
Transferable securities dealt in on another regulated market*	14.63	27.35
Other transferable securities	3.72	1.33
Investment funds	8.11	6.86
Financial derivative instruments dealt in on a regulated market	0.04	0.04
Centrally cleared financial derivative instruments	(0.14)	(1.03)
OTC financial derivative instruments	0.12	1.10
Certificates of deposit	1.67	0.37
Reverse repurchase agreements	(9.77)	(4.45)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Argentina	0.00	0.16
Azerbaijan	0.10	0.23
Bahamas	N/A	0.13
Brazil	2.30	4.48
Cayman Islands	0.74	0.44
Chile	3.98	2.06
China	5.25	5.74
Colombia	3.74	3.65
Czech Republic	4.32	2.89
Denmark	0.00	0.00
Dominican Republic	3.34	1.30
Ecuador	0.35	N/A
Egypt	0.22	N/A
Hungary	1.52	0.40
Indonesia	9.03	5.26
International	0.38	N/A
Ireland	0.60	0.83
Israel	1.14	1.75
lvory Coast	0.21	0.38
Jersey, Channel Islands	0.24	0.51
Kazakhstan	N/A	0.05
Luxembourg	0.02	0.01
Malaysia	8.07	9.11
Mexico	7.94	8.11
Netherlands	N/A	0.20
Nigeria	N/A	0.22
Peru	1.88	2.32
Philippines	0.10	0.04
Poland	7.51	4.79
Qatar	0.62	0.92
Romania	2.78	3.99
Russia	0.16	0.26
Serbia	0.11	0.15
South Africa	12.85	13.70
South Korea	N/A	0.18
Supranational	0.57	0.37
Tanzania	0.93	0.49
Thailand	8.35	4.23
Turkey	0.76	0.53
Ukraine	0.14	N/A
United Arab Emirates	1.10	1.60
United Kingdom	0.22	0.58
United States	1.82	2.50
Uruguay Vicinity (Print)	0.38	N/A
Virgin Islands (British)	N/A	0.31
Zambia Chart Tarra Instruments	0.16	N/A
Short-Term Instruments	4.78	7.48
Investment Funds	8.11	6.86
Financial Derivative Instruments Dealt in on a Regulated Market	0.04	0.04
Futures Controlly Cleaned Financial Devivative Instruments	0.04	0.04
Centrally Cleared Financial Derivative Instruments	NI/A	0.00
Credit Default Swaps on Corporate Sovereign and U.S. Municipal Issues — Sell Protection	N/A (0.08)	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.08)	N/A (1.03)
Interest Rate Swaps OTC Financial Derivative Instruments	(0.06)	(1.03)
Purchased Options	0.00	0.10
Foreign Currency Options	0.08	0.13
Written Options	(0.40)	(0.04)
Foreign Currency Options	(0.48)	(0.01)
Interest Rate Swaptions	(0.01)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.00	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.03	(0.14)
Cross-Currency Swaps	0.21	0.42
Interest Rate Swaps	(0.02)	0.19

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Volatility Swaps	N/A	0.00
Forward Foreign Currency Contracts	0.31	0.52
Certificates of Deposit	1.67	0.37
Other Current Assets & Liabilities	(8.51)	0.31
Net Assets	100.00	100.00

PAR DESCRIPTION (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES		4.750% due 24/11/2032	HUF 2,000	\$ 5 0.00	1.750% due 25/04/2032 PLN		247	0.24
CHILE		6.125% due 22/05/2028 6.750% due 22/10/2028	\$ 200 HUF 22,800	208 0.20 68 0.07	2.500% due	2 000	671	0.66
SOVEREIGN ISSUES		Total Hungary	1101 22,000	2,404 2.35	25/07/2026 (d) 2.500% due 25/07/2027	2,800 3,190	671 750	0.66 0.73
Bonos de la Tesoreria de la Republica en Pe	sos	3 ,		2,404 2.55	2.750% due 25/10/2029	6,100	1,386	1.35
2.300% due 01/10/2028 CLP 200,000 \$	200 0.19	INDONESIA			3.750% due 25/05/2027 6.000% due	9,000	2,206	2.15
2.800% due 01/10/2033 45,000 3.400% due 01/10/2039 312,710	41 0.04 405 0.40	SOVEREIGN ISSUES			25/10/2033 (d)	6,000	1,619	1.58
4.700% due 01/09/2030 35,000	39 0.04	Indonesia Government		764 074	7.500% due	4.200	264	0.26
5.000% due 01/10/2028 1,145,000	1,295 1.26 181 0.18	6.375% due 15/08/2028 6.375% due 15/04/2032	IDR 11,778,000 19,987,000	764 0.74 1,286 1.25	25/07/2028 (d)	1,300 _	364	0.36
5.300% due 01/11/2037 160,000 5.800% due 01/10/2034 480,000	567 0.55	6.375% due 15/04/2042	7,704,000	491 0.48	Total Poland	_	7,275	7.10
6.000% due 01/04/2033 1,325,000	1,596 1.56	6.500% due 15/02/2031 7.000% due 15/09/2030	493,000 6,136,000	32 0.03 408 0.40	ROMANIA			
7.000% due 01/05/2034 20,000 _ Total Chile	26 0.03	7.000% due 15/02/2033	2,254,000	152 0.15	SOVEREIGN ISSUES			
Total Crille	4,350 4.25	7.125% due 15/06/2042	17,000	1 0.00	Romania Government Interna	tional Bond		
COLOMBIA		7.375% due 15/10/2030 7.500% due 15/06/2035	5,246,000 1,938,000	354 0.34 135 0.13	4.150% due 26/01/2028 RON 4.150% due 24/10/2030	4,100 2,800	847 553	0.83
SOVEREIGN ISSUES		7.500% due 15/05/2038	3,214,000	224 0.22	4.250% due 28/04/2036	5,965		1.07
Colombia Government International Bond		7.500% due 15/04/2040 8.250% due 15/05/2036	6,130,000 23,024,000	426 0.42 1,688 1.65	4.750% due 11/10/2034	1,340		0.26
1.000% due 18/09/2030 COP 97,900 1.000% due 26/03/2031 204.600	23 0.02 46 0.05	8.375% due 15/03/2034	9,868,000	725 0.71	4.850% due 22/04/2026	4,400 _	952	0.93
1.000 % due 20/03/2031 204,000 1.000% due 30/06/2032 61,000	13 0.01	8.750% due 15/05/2031	15,247,000	1,113 1.09	Total Romania	_	3,714	3.63
8.000% due 14/11/2035 \$ 200	219 0.22	Total Indonesia		7,799 7.61	SOUTH AFRICA			
<b>Colombian TES</b> 7.000% due 26/03/2031 COP 16,410,400	3.670 3.58	MALAYSIA			SOVEREIGN ISSUES			
13.250% due 09/02/2033 2,259,100 _	695 0.68	SOVEREIGN ISSUES			South Africa Government Inte	ernational Bo	nd	
Total Colombia	4,666 4.56	Malaysia Government II	nternational Pond		2.000% due 31/01/2025 (c) ZAF	R 8,763	469	0.46
CZECH REPUBLIC		2.632% due 15/04/2031	MYR 3,880	784 0.77	6.250% due 31/03/2036	7,100	255	0.40
SOVEREIGN ISSUES		3.502% due 31/05/2027	70	15 0.02	7.000% due 28/02/2031	14,500	664	0.65
	- m al	3.733% due 15/06/2028 3.757% due 22/05/2040	110 12	24 0.02 3 0.00	8.000% due 31/01/2030 (d)	77,600	3,906	3.82
Czech Republic Government International Be 0.050% due 29/11/2029 CZK 45,100	1,634 1.60	3.885% due 15/08/2029	3,650	803 0.78	8.250% due	77,000	3,300	3.02
0.250% due 10/02/2027 1,300	52 0.05	3.899% due 16/11/2027	110 1,522	24 0.02 324 0.32	31/03/2032 (d)	16,800	803	0.78
0.950% due 15/05/2030 30,600 1.200% due 13/03/2031 1,200	1,158 1.13 45 0.04	4.065% due 15/06/2050 4.232% due 30/06/2031	1,400	314 0.31	8.500% due 31/01/2037 8.750% due 31/01/2044	33,200 21,500	1,417 872	1.37 0.85
1.500% due 24/04/2040 400	13 0.04	4.254% due 31/05/2035	960	215 0.21	8.750% due 28/02/2048	3,900	157	0.15
1.750% due 23/06/2032 20,300	782 0.76	4.696% due 15/10/2042 4.762% due 07/04/2037	1,464 2,222	344 0.34 523 0.51	8.875% due 28/02/2035	6,200	286 870	0.28
1.950% due 30/07/2037 200 2.000% due 13/10/2033 20,300	7 0.01 782 0.76	4.893% due 08/06/2038	50	12 0.01	9.000% due 31/01/2040 10.500% due	20,400	870	0.83
2.400% due 17/09/2025 4,800	208 0.20	Malaysia Government II			21/12/2026 (d)	35,100	2,009	1.96
2.500% due 25/08/2028 10,300 4.200% due 04/12/2036 5,600	437 0.43 261 0.26	3.422% due 30/09/2027 3.465% due 15/10/2030	110 2,500	24 0.02 535 0.52	Total South Africa	_	11,708	11.42
4.900% due 14/04/2034 1,100	54 0.05	3.599% due 31/07/2028	70	15 0.01	SUPRANATIONAL			
5.000% due 30/09/2030 25,100 _	1,208 1.18	3.990% due 15/10/2025 4.130% due 09/07/2029	88 3,710	19 0.02 825 0.81	CORPORATE BONDS & NOTI	S		
Total Czech Republic	6,641 6.48	4.245% due 30/09/2030	70	16 0.02	Asian Development Bank			
DOMINICAN REPUBLIC		4.369% due 31/10/2028	2,100	472 0.46 420 0.41	4.700% due 12/03/2024 MXN			0.13
SOVEREIGN ISSUES		4.417% due 30/09/2041 4.662% due 31/03/2038	1,864 1,500	352 0.34	6.000% due 05/02/2026 BRI 12.750% due 03/03/2025 COP			0.14
Dominican Republic Central Bank Notes		Total Malaysia	,	6,063 5.92	Asian Infrastructure Investme		134	0.13
12.000% due 03/10/2025 DOP 900	16 0.02	MEXICO	•		4.250% due 27/01/2027 PHF		11	0.01
13.000% due 05/12/2025 47,400 13.000% due 30/01/2026 19,600	856 0.84 355 0.35	MEXICO SOVEREIGN ISSUES			European Bank for Reconstru			04.
Dominican Republic Government Internation	nal Bond		ornational Dand		3.010% due 13/03/2028 PLN 5.080% due 15/12/2025 MXN		141 102	0.14
11.250% due 15/09/2035 54,700	1,019 0.99	Mexico Government Int 2.750% due	етпацопат вопа		European Investment Bank	1,500	102	5.10
13.625% due 03/02/2033 45,500 13.625% due 10/02/2034 10,500	956 0.93 219 0.21	27/11/2031 (c)	MXN 31,527	1,644 1.60	2.875% due 15/11/2029 PLN	•	•	1.07
Total Dominican Republic	3,421 3.34	7.500% due 03/06/2027 7.500% due 26/05/2033	19,800 1,600	1,109 1.08 86 0.08	International Bank for Recons			
<u> </u>		7.750% due 29/05/2031	31,300	1,730 1.69	4.500% due 22/01/2026 ZAF 4.750% due 21/01/2027 IDF	R 2,200 R 2,880,000	112 180	0.11
ECUADOR		7.750% due 13/11/2042	9,300	485 0.47 1,032 1.01	6.750% due 09/02/2029 ZAF	10,300	522	0.51
SOVEREIGN ISSUES		8.000% due 24/05/2035 8.000% due 07/11/2047	19,000 429	23 0.02	7.070% due 26/06/2029 MXN	,		0.07
Ecuador Government International Bond 3.500% due 31/07/2035 \$ 7	3 0.00	8.000% due 31/07/2053	14,300	754 0.74	8.500% due 06/04/2026 9.750% due 21/01/2027 BRI	2,300 - 750	133 158	0.13
6.000% due 31/07/2030 \$76.000% due 31/07/2030 \$250 _	117 0.12	8.500% due 01/03/2029 8.500% due 18/11/2038	2,600 21,300	150 0.15 1,205 1.18	Total Supranational		2,965	
Total Ecuador	120 0.12	Total Mexico	21,300	8,218 8.02	THAILAND			
GERMANY		DEDII			THAILAND SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES		PERU SOVEREIGN ISSUES				tional David		
Kreditanstalt fuer Wiederaufbau		SOVEREIGN ISSUES	ational Day		Thailand Government Interna 1.585% due 17/12/2035 THE		1,182	1.15
0.625% due 25/07/2025 PLN 500	117 0.12	Peru Government Interr 5.350% due 12/08/2040	PEN 200	46 0.04	2.000% due 17/12/2031	11,540	322	0.32
5.800% due 19/01/2028 ZAR 2,500 _	124 0.12	6.900% due 12/08/2037	900	245 0.24	2.000% due 17/06/2042 2.250% due 17/03/2027	2,900 32,630	72 952	0.07
Total Germany	241 0.24	7.300% due 12/08/2033	5,950	1,686 1.65	2.400% due 17/03/2027 2.400% due 17/03/2029	26,870		0.93
HUNGARY		Total Peru		1,977 1.93	2.650% due 17/06/2028	60,024	1,775	1.73
SOVEREIGN ISSUES		POLAND			2.875% due 17/06/2046 3.300% due 17/06/2038	2,100 1,160	57 35	0.06
Hungary Government International Bond		SOVEREIGN ISSUES			3.350% due 17/06/2033	4,360	135	0.13
4.000% due 28/04/2051 HUF 205,700	415 0.41	Poland Government Into			3.390% due 17/06/2037	56,226 1,451		1.71 0.04
4.500% due 27/05/2032 647,900	1,708 1.67	1.250% due 25/10/2030	PLN 159	32 0.03	3.400% due 17/06/2036	1,451	44	0.04

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% O NE ASSET
3.450% due 17/06/2043	THB 30,013		0.90	SHORT-TERM INSTRU	MENTS			
3.775% due 25/06/2032	2,667		0.08	HUNGARY TREASURY	BILLS			
4.260% due 12/12/2037 Total Thailand	1,710	8,168	0.06 7.98	10.900% due 04/01/2024 (a)(b)	HUF 6	593,000	\$ 2,001	1.96
TURKEY								
SOVEREIGN ISSUES				MALAYSIA TREASURY	BILLS			
Turkey Government Internat 26.200% due 05/10/2033	ional Bond TRY 300	11	0.01	3.289% due 06/02/2024 (a)(b)	MYR	160	35	0.03
WENT CHANGE				U.S. TREASURY BILLS				
URUGUAY				2.070% due				
SOVEREIGN ISSUES				23/01/2024 (a)(b)	\$	1,700	1,695	1.60
Uruguay Government Intern	ational Bond			Total Short-Term Instrumer	nts		3,731	3.65
3.700% due 26/06/2037 (c) 3.875% due 02/07/2040 (c) 8.500% due 15/03/2028 Total Uruguay	UYU 6,276 5,672 3,200	153 79	0.16 0.15 0.08 0.39	Total Transferable Securi	ties		\$ 83,869	81.89

# REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
BPS	5.450%	29/12/2023	02/01/2024	\$ 15,600	U.S. Treasury Inflation Protected Securities 1.375% due 15/02/2044	\$ (15,987)	\$ 15,600	\$ 15,609	15.23
Total Repurchase Agreements					\$ (15,987)	\$ 15,600	\$ 15,609	15.23	

<sup>(1)</sup> Includes accrued interest.

#### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond March Futures U.S. Treasury 5-Year Note March Futures	Long Short	03/2024 03/2024	9 1	\$ 17 (1)	0.02 0.00
				\$ 16	0.02
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 16	0.02

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

## INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	5.000%	20/03/2029	£ 5,900	\$ 109	0.10
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.232	05/10/2025	¥ 1,490,000	(22)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.350	21/03/2026	1,575,000	(21)	(0.02)
Pay	1-Day THB-THORON Compounded-OIS	2.500	20/03/2026	THB 12,560	1	0.00
Receive	1-Day THB-THORON Compounded-OIS	2.750	20/03/2029	48,200	(6)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	\$ 60	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	25	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	1350	21	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	200	(9)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	2,700	11	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	100	6	0.01
Pay	1-Year BRL-CDI	9.808	02/01/2026	BRL 18,000	10	0.01
Pay	1-Year BRL-CDI	10.076	04/01/2027	1,100	0	0.00
Pay	1-Year BRL-CDI	10.083	02/01/2026	110	0	0.00
Pay	1-Year BRL-CDI	10.386	02/01/2029	100	0	0.00
Pay	1-Year BRL-CDI	10.512	04/01/2027	60,300	91	0.09
Receive	1-Year BRL-CDI	10.529	02/01/2026	300	(1)	0.00
Pay	1-Year BRL-CDI	10.602	04/01/2027	900	2	0.00
Pay	1-Year BRL-CDI	10.691	02/01/2026	1,100	3	0.00
Pay	1-Year BRL-CDI	10.751	02/01/2026	5,800	6	0.01
Receive	1-Year BRL-CDI	10.768	04/01/2027	200	(1)	0.00
Pay	1-Year BRL-CDI	10.811	02/01/2025	1,310	0	0.00

Pay/ Receive Floating	Floating Pate Index	Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate Receive	Floating Rate Index 1-Year BRL-CDI	Rate 10.872%	<b>Date</b> 04/01/2027	Amount BRL 500	(Depreciation) \$ (2)	Net Asse 0.00
Pay	1-Year BRL-CDI	11.064	04/01/2027	400	2	0.00
Pay	1-Year BRL-CDI	11.169	04/01/2027	520	6	0.01
Receive	1-Year BRL-CDI	11.540	02/01/2024	2,700	0	0.00
ay .	1-Year BRL-CDI	12.040	01/04/2024	3,700	0	0.00
leceive	1-Year BRL-CDI	12.260	01/04/2024	3,200	0	0.00
leceive	1-Year BRL-CDI	12.350	01/07/2024	900	0	0.00
eceive ay	1-Year BRL-CDI 1-Year BRL-CDI	12.490 12.595	01/07/2024 01/07/2024	900 900	(1) 1	0.00 0.00
ay	1-Year BRL-CDI	13.080	01/07/2024	1,800	3	0.00
ay	1-Year BRL-CDI	13.800	02/01/2024	3,400	4	0.00
ay	1-Year BRL-CDI	13.995	02/01/2024	900	1	0.00
eceive	3-Month COP-IBR Compounded-OIS	7.705	26/03/2031	COP 906,800	(5)	(0.01
leceive	3-Month COP-IBR Compounded-OIS	7.715	18/09/2030	83,500	0	0.00
eceive	3-Month COP-IBR Compounded-OIS	7.800	30/06/2032	44,500	0	0.00
ay	3-Month COP-IBR Compounded OIS	8.190 8.305	13/06/2029	180,300 39,570	1 0	0.00 0.00
ay eceive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	8.950	28/04/2028 24/03/2030	81,280	(1)	0.00
eceive	3-Month COP-IBR Compounded-OIS	9.300	26/03/2031	122,840	(3)	0.00
eceive	3-Month COP-IBR Compounded-OIS	9.370	17/03/2030	47,800	(1)	0.00
eceive	3-Month COP-IBR Compounded-OIS	9.393	21/03/2030	53,400	(1)	0.00
eceive	3-Month COP-IBR Compounded-OIS	9.410	26/03/2031	123,400	(3)	0.00
eceive	3-Month COP-IBR Compounded-OIS	9.423	17/03/2030	100,800	(2)	0.00
ay .	3-Month COP-IBR Compounded-OIS	9.500	19/10/2033	220,600	6	0.01
eceive	3-Month COP-IBR Compounded-OIS 3-Month ZAR-JIBAR	9.930	07/03/2033	34,420	(1)	0.00
eceive eceive	3-Month ZAR-JIBAR	7.680 8.070	22/11/2025 30/11/2028	ZAR 600 3,500	0	0.00 0.00
ay	3-Month ZAR-JIBAR	8.120	13/03/2028	300	0	0.00
eceive	3-Month ZAR-JIBAR	8.140	16/11/2028	1,000	Ő	0.00
eceive	3-Month ZAR-JIBAR	8.210	21/12/2026	700	0	0.00
ay	3-Month ZAR-JIBAR	8.225	31/08/2028	400	1	0.00
eceive	3-Month ZAR-JIBAR	8.410	10/11/2028	700	(1)	0.00
ay .	3-Month ZAR-JIBAR	8.650	31/10/2028	200	0	0.00
eceive	3-Month ZAR-JIBAR	8.735	31/01/2030	300	0	0.00
eceive	3-Month ZAR-JIBAR	8.820 9.455	31/01/2030	37,370 800	(6)	(0.01 0.00
ay ay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	10.150	31/01/2030 18/05/2033	300	2 1	0.00
ay Yay	6-Month AUD-BBR-BBSW	4.390	30/12/2028	AUD 220	3	0.00
ay	6-Month AUD-BBR-BBSW	4.750	20/12/2028	12,470	121	0.12
Receive	6-Month CLP-CHILIBOR	5.030	20/03/2033	CLP 5,340	0	0.00
leceive	6-Month CLP-CHILIBOR	5.230	17/11/2033	2,480,700	(28)	(0.03)
leceive	6-Month CLP-CHILIBOR	5.260	17/11/2028	8,100	0	0.00
ay .	6-Month CLP-CHILIBOR	5.310	16/11/2028	5,600	0	0.00
eceive	6-Month CLP-CHILIBOR	5.320	16/11/2028	736,100	(12)	(0.01
ay	6-Month CLP-CHILIBOR	5.400	16/11/2033	13,100 15,700	1	0.00 0.00
eceive eceive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.631 5.690	23/08/2028 01/09/2030	1,800	0	0.00
eceive	6-Month CLP-CHILIBOR	5.770	21/11/2027	28,300	(1)	0.00
eceive	6-Month CLP-CHILIBOR	5.780	03/10/2028	14,200	(1)	0.00
eceive	6-Month CLP-CHILIBOR	5.790	06/10/2033	15,000	(1)	0.00
eceive	6-Month CLP-CHILIBOR	5.855	05/10/2033	33,000	(3)	0.00
eceive	6-Month CLP-CHILIBOR	5.870	11/10/2033	14,200	(1)	0.00
eceive	6-Month CLP-CHILIBOR	5.920	02/10/2028	18,000	(1)	0.00
eceive	6-Month CLP-CHILIBOR	5.940	20/10/2033	6,100	(1)	0.00
eceive eceive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.990 6.000	20/10/2033 02/10/2028	60,410 35,000	(6) (2)	(0.01 0.00
eceive	6-Month CLP-CHILIBOR	6.070	28/02/2028	55,800	(3)	0.00
eceive	6-Month CLP-CHILIBOR	6.146	30/10/2032	97,000	(10)	(0.01
eceive	6-Month CLP-CHILIBOR	6.235	26/10/2033	25,300	(3)	0.00
eceive	6-Month EUR-EURIBOR	2.760	03/01/2029	€ 100	(2)	0.00
ay	6-Month EUR-EURIBOR	2.880	19/12/2028	900	(4)	(0.01
ay	6-Month EUR-EURIBOR	3.000	20/03/2034	2,080	36	0.03
ay	6-Month EUR-EURIBOR	3.250	20/03/2029	1,700	9	0.01
ay	6-Month EUR-EURIBOR	3.300	03/10/2033	100	8	0.01
ay ay	6-Month EUR-EURIBOR 6-Month HUF-BBR	3.329 10.570	27/10/2033 22/08/2027	100 HUF 4,800	7 2	0.01 0.00
ay eceive	6-Month PLN-WIBOR	4.710	25/05/2027	PLN 600	(3)	0.00
eceive	6-Month PLN-WIBOR	4.735	09/10/2028	200	(1)	0.00
eceive	6-Month PLN-WIBOR	4.740	25/10/2033	100	(1)	0.00
eceive	6-Month PLN-WIBOR	4.910	25/07/2027	170	0	0.00
eceive	6-Month PLN-WIBOR	5.295	25/01/2028	15,750	(95)	(0.09
eceive	6-Month PLN-WIBOR	6.830	19/08/2024	100	0	0.00
eceive	6-Month PLN-WIBOR	6.890	22/08/2024	300	(1)	0.00
ay	28-Day MXN-TIIE	8.900	21/05/2027	MXN 1,300	(1)	0.00
eceive	28-Day MXN-TIIE	8.994 9.055	03/09/2026	1,490 300	0	0.00
eceive ay	28-Day MXN-TIIE 28-Day MXN-TIIE	9.620	03/09/2026 21/09/2033	1,300	4	0.00
A 9	20 Day WAN THE	9.020	Z 1/U3/ZU33	1,300		
					\$ 214	0.21
tal Cent	rally Cleared Financial Derivative Instruments				\$ 214	0.21

# OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

## **PURCHASED OPTIONS**

FOREIGI	FOREIGN CURRENCY OPTIONS											
Counterp	party Description	Exercise Price	Expiration Date	Notional Amount(1)	Cost	Fair Value	% of Net Assets					
JPM	Put - OTC EUR versus PLN	PLN 4.400	22/08/2024	9	\$ 2	\$ 5	0.01					
MYI SCX	Put - OTC GBP versus USD Call - OTC USD versus JPY	\$ 1.160 ¥ 167.000	12/06/2024 05/11/2024	3,681 28	15 1	8 1	0.01 (0.01)					
					\$ 18	\$ 14	0.01					

## WRITTEN OPTIONS

ounterparty	<del></del>		ercise rice	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
OA	Call - OTC USD versus MXN	MXN	17.449	26/06/2024	100	\$ (3)	\$ (3)	(0.01)
	Put - OTC USD versus MXN		17.449	26/06/2024	100	(3)	(3)	(0.01)
BK	Call - OTC USD versus BRL	BRL	4.968	20/06/2024	100	(4)	(3)	0.00
	Put - OTC USD versus BRL		4.968	20/06/2024	100	(4)	(4)	(0.01)
LM	Call - OTC USD versus TRY	TRY	40.250	30/10/2024	10	(1)	(1)	0.00
	Put - OTC USD versus TRY		40.250	30/10/2024	10	(1)	(1)	0.00
	Call - OTC USD versus TRY		39.800	31/10/2024	5	(1)	0	0.00
	Put - OTC USD versus TRY		39.800	31/10/2024	5	(1)	(1)	0.00
	Call - OTC USD versus TRY		40.930	07/11/2024	5	0	0	0.00
	Put - OTC USD versus TRY		40.930	07/11/2024	5	0	(1)	0.00
	Call - OTC USD versus TRY		41.150	07/11/2024	5	(1)	0	0.00
	Put - OTC USD versus TRY		41.150	07/11/2024	5	0	(1)	0.00
	Call - OTC USD versus TRY		41.160	11/11/2024	5	(1)	0	0.00
	Put - OTC USD versus TRY		41.160	11/11/2024	5	(1)	(1)	0.00
	Put - OTC USD versus TWD	TWD	31.000	04/03/2024	21	0	(1)	0.00
M	Call - OTC USD versus IDR	IDR 14	4,950.000	06/06/2024	21	(1)	(1)	0.00
	Put - OTC USD versus IDR	14	4,950.000	06/06/2024	21	(1)	0	0.00
	Put - OTC USD versus TWD	TWD	31.000	01/03/2024	58	(1)	(2)	0.00
IYI	Call - OTC USD versus IDR	IDR 1!	5,370.000	13/08/2024	45	(1)	(1)	0.00
	Put - OTC USD versus IDR	1!	5,370.000	13/08/2024	45	(1)	(1)	0.00
	Call - OTC USD versus MXN	MXN	19.500	07/03/2024	67	(1)	0	0.00
	Call - OTC USD versus MXN		17.449	26/06/2024	50	(2)	(2)	0.00
	Put - OTC USD versus MXN		17.449	26/06/2024	50	(2)	(2)	0.00
					_	\$ (31)	\$ (29)	(0.03)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545%	16/01/2024	300	\$ (1)	\$ (4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	300	(1)	0	0.01
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	100	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	100	(1)	0	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	1,800	(4)	(6)	(0.01)
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	1,800	(4)	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	800	(3)	(6)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	800	(3)	(1)	0.00
						_	\$ (18)	\$ (17)	(0.01)

 $<sup>^{(1)}</sup>$  Notional Amount represents the number of contracts.

# CROSS-CURRENCY SWAPS

Counterparty Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
	unt of on the notional amount of	20/06/2025	\$ 10,000	PHP 552,500	\$ 10	\$ (29)	\$ (19)	(0.02)
USD-SÕFR Co Plus 0.053% notional amoi	equal to 1-Day Floating rate equal to mpounded-OIS 3-Month PHP-LIBOR based based on the unt of currency delivered	00/00/00		,	·	(4)		. ,
	equal to 1-Day Floating rate equal to mpounded-OIS 3-Month PHP-LIBOR based based on the on the notional amount of	20/03/2029	123	6,830	0	(1)	(1)	0.00
currency recei		20/03/2029	13	730	0	0	0	0.00
					\$ 10	\$ (30)	\$ (20)	(0.02)

# Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

INTEREST RA	ATE SWAPS								
Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA GST	Receive Receive	3-Month MYR-KLIBOR 3-Month MYR-KLIBOR	3.500% 3.500	20/03/2029 20/03/2029	MYR 80 410	\$ 0 1	\$ 0 (1)	\$ 0 0	0.00 0.00
						\$ 1	\$ (1)	\$ 0	0.00

Counterparty   West   Description   Descri		Settlement	Currency to	Currency to	Unrealised	Unrealised	Net Unrealised Appreciation/	% of
01/20744 COP 160,986 42 1 0 1 0.00 0.00 0.00 0.00 0.00 0.00 0.		Month	be Delivered	be Received		(Depreciation)	(Depreciation)	Net Assets
01/20/24 DOP 458 8 8 0 0 0 0 0 0 0.00 01/20/24 HUF 5.84 2 0 0 0 0 0 0 0.00 01/20/24 HUF 5.84 2 0 0 0 0 0 0 0 0.00 01/20/24 S 5.53 COP 213,294 2 0 0 2 0.00 01/20/24 7 3 HUF 8.682 1 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	BOA				\$ 0 1		\$ 0 1	
01/2024   NZD   32   COP   213,244   29   0   0   0   0   0   0   0   0   0		01/2024	DOP 458	8		0		0.00
017204				2				
01/2024   S   53   COP   213/294   2   0   2   0.00								
01/2024   79 M/NN   1.380   2		01/2024	\$ 53			0	2	
01/2024 34 PIN 14/2 2 0 2 0.00 01/2024 5950 TRY 28,188 0 0 (3) (3) (3) 0.00 02/2024 EGP 2896 \$ 5 0 0 0 0 0 0.00 02/2024 EGP 2896 \$ 5 0 0 0 0 0 0.00 02/2024 45 135 EGP 20,357 0 0 0 0 0 0.00 02/2024 45 187 1,414 1 1 0 1 1 0.00 03/2024 BR 156,603 F1 1,414 1 1 0 0 1 0.00 03/2024 BR 156,603 F1 1,414 1 1 0 0 1 0.00 03/2024 BR 156,603 F1 1,414 1 1 0 0 1 0.00 03/2024 S 45 15 15 15 15 15 15 15 10 0 0 0 0.00 03/2024 BR 156,003 F1 1,414 1 1 0 0 0 0 0.00 03/2024 BR 156,003 F1 1,414 1 0 0 0 0 0.00 03/2024 S 45 15 10 10 10 0 0 0 0 0 0 0 0 0 0 0 0 0								
02/2024		01/2024	34	PLN 142	2	0	2	0.00
02/7024								
02/2024   S   535   ECP   20,357   0   (7)   (7)   (0.01)								
02/2024   DOP   172   S 3 0 0 0 0 0 0.00   03/2024   DOP   172   S 3 0 0 0 0 0 0.00   03/2024   S 41   COP   160,986   0 0   (1)   (1)   0.00   03/2024   S 41   COP   160,986   0 0   (1)   (1)   0.00   03/2024   S 41   COP   160,986   0 0   (1)   (1)   0.00   03/2024   S 41   COP   160,986   0 0   (1)   (1)   0.00   03/2024   S 81   MMR   491   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		02/2024	\$ 535	EGP 20,357	0			(0.01)
0370224   DOP   172   \$ 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0								
B)2/2024   S			DOP 172		0			
BPS   03/2024   525   IDR 8,171,901   5								
BPS								
BPS 01/20/24 COP 819,443 S 207 0 (4) (4) (4) 0.00 01/20/24 HUF 381,022 1,087 0 (14) (14) (14) (0.01) 01/20/24 MXN 499 28 0 (11) (11) 0.00 01/20/24 PIN 141 33 93 0 (11) (11) 0.00 01/20/24 PIN 141 33 93 0 (14) (4) (4) 0.00 01/20/24 PIN 141 33 93 0 (14) (4) (4) 0.00 01/20/24 PIN 141 33 0 313 0 (11) (11) 0.00 01/20/24 PIN 141 33 0 0 113 0.11 0.11 0.10 0.10 01/20/24 PIN 141 0 0 10 0 10 0.01 0 0 0 0 0 0 0 0 0 0 0		03/2024	6	INR 490	0	0	0	0.00
01/2024	DDC							
01/2024 MVN 499 28 0 (1) (14) (14) (0.01) (17) (17) (17) (17) (17) (17) (17) (1	DEO							
01/2024 MYR 433 93 0 (1) (1) (1) 0.00 01/2024 PLN 141 322 0 0 (4) (4) (4) 0.00 01/2024 PLN 141 322 0 0 (4) (4) (4) 0.00 01/2024 S 369 AUD 555 10 0 10 0 10 0.01 01/2024 131 CAD 177 4 0 4 0.00 01/2024 72 € 66 1 0 1 0 1 0.00 01/2024 72 € 66 1 0 0 1 0.00 01/2024 306 HUF 106,647 3 (1) 2 0.00 01/2024 9 NZD 144 0 0 0 7 7 0.01 01/2024 9 NZD 144 0 0 0 0 0 0.00 01/2024 9 NZD 144 0 0 0 0 0 0.00 01/2024 4 9 NZD 144 0 0 0 0 0 0.00 01/2024 4 77 PLN 199 3 0 0 3 3 0.00 01/2024 EGP 2,031 \$ 522 0 0 0 0 0 0 0.00 02/2024 \$ 3 3 EGP 105 0 0 0 0 0 0.00 02/2024 \$ 3 3 EGP 105 0 0 0 0 0 0.00 02/2024 \$ 3 3 EGP 105 0 0 0 0 0 0.00 02/2024 \$ 3 3 EGP 105 0 0 0 0 0 0.00 02/2024 \$ 13 TWD 399 1 0 0 1 0 0 0.00 03/2024 TWD 900 0 29 0 0 11 0 11 0.00 03/2024 TWD 900 0 29 0 0 11 0 1 0.00 03/2024 TWD 900 0 29 0 0 11 0 1 0.00 03/2024 TWD 900 0 29 0 0 11 0 1 0.00 03/2024 20 NRR 1,703 0 0 0 0 0 0.00 03/2024 20 NRR 1,703 0 0 0 0 0 0.00 03/2024 20 NRR 1,703 0 0 0 0 0 0.00 03/2024 20 NRR 1,703 0 0 0 0 0 0.00 03/2024 20 NRR 1,703 0 0 0 0 0 0.00 03/2024 20 NRR 1,703 0 0 0 0 0 0.00 03/2024 20 NRR 1,703 0 0 0 0 0 0.00 03/2024 5 2,839 HUF 1,009,066 69 0 0 69 0.07 01/2024 5 3 6 MYR 2,2474 4 0 4 0 0 0 0 0.00 03/2024 5 18 TWD 4,094 1 0 0 1 0 0 0 0.00 03/2024 5 2,839 HUF 1,009,066 69 0 0 69 0.07 01/2024 5 36 MYR 2,2474 4 0 0 4 0.00 03/2024 107 RON 488 2 0 0 2 0 0 0 0 0.00 03/2024 107 RON 488 2 0 0 2 0 0 0 0 0.00 03/2024 1 1 THB 18 0 0 0 0 0 0 0.00 03/2024 2 1 THB 18 18 0 0 0 0 0 0 0.00 03/2024 4 2 1 THB 18 18 0 0 0 0 0 0 0 0.00 03/2024 4 2 1 THB 18 18 0 0 0 0 0 0 0 0.00 03/2024 4 2 1 THB 18 18 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0							*	
01/2024 PIN 141 32 0 (4) (4) (4) 0.00 01 01/2024 \$ 369 AUD 555 10 0 0 10 0.01 0.01 01/2024 131 CAD 177 4 0 4 0.00 11/2024 131 CAD 177 4 0 0 4 0.00 01/2024 306 HUF 106,677 3 (11) 2 0.00 01/2024 2.011 Y 284,300 7 0 7 0 7 0.01 01/2024 2.011 Y 284,300 7 0 7 0 7 0.01 01/2024 4 7 PIN 199 3 0 3 0 3 0.00 01/2024 ECP 2.031 FS 55 2 0 0 0 0 0 0.00 01/2024 ECP 2.031 TWD 399 1 0 0 0 0 0.00 02/2024 ECP 2.031 TWD 399 1 0 0 1 0 0 0.00 03/2024 TWD 900 29 0 (11) (11) 0.00 03/2024 S 14 10 R 1,067,922 TS 68 8 0 (11) (11) (11) 0.00 03/2024 S 20 HIR 1,703 0 0 0 0 0 0 0.00 03/2024 S 20 HIR 1,703 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0								
01/2024		01/2024	PLN 141	32	0	(4)	(4)	0.00
01/20/24								
01/2024								
01/2024								
01/2024 9 NZD 14 0 0 0 0 0.00 01/2024 EGP 2,031 \$ 52 0 0 0 0 0 0.00 02/2024 KZT 1,173 \$ 52 0 0 0 0 0 0.00 02/2024 \$ 3 8 EGP 105 0 0 0 0 0.00 02/2024 \$ 3 8 EGP 105 0 0 0 0 0.00 02/2024 \$ 3 8 EGP 105 0 0 0 0 0.00 03/2024 1DR 1,067,922 \$ 68 0 (1) (1) (1) 0.00 03/2024 TWD 900 29 0 (1) (1) (1) 0.00 03/2024 \$ 44 IDR 685,495 0 0 0 0 0 0.00 03/2024 \$ 44 IDR 685,495 0 0 0 0 0 0.00 03/2024 \$ 24 IDR 1,703 0 0 0 0 0.00 03/2024 \$ 20 INR 1,703 0 0 0 0 0.00 03/2024 \$ 20 INR 1,703 0 0 0 0 0.00 03/2024 \$ 209 THB 7,221 4 0 0 4 0.00 03/2024 \$ 135 TWD 4,094 1 0 0 1 0.00 03/2024 \$ 135 TWD 4,094 1 0 0 1 0.00 03/2024 \$ 135 TWD 4,094 1 0 0 1 0.00 03/2024 \$ 135 S TWD 4,094 1 0 0 1 0.00 03/2024 \$ 135 S TWD 4,094 1 0 0 1 0.00 03/2024 \$ 135 S TWD 4,094 1 0 0 0 0 0.00 03/2024 \$ 135 S TWD 4,094 1 0 0 0 0 0.00 03/2024 \$ 135 S TWD 4,094 1 0 0 0 0 0.00 03/2024 \$ 135 S TWD 4,094 1 0 0 0 0 0.00 03/2024 \$ 135 S TWD 4,094 1 0 0 0 0 0.00 03/2024 \$ 135 S TWD 4,094 1 0 0 0 0 0.00 03/2024 \$ 135 S TWD 4,094 1 0 0 0 0 0.00 03/2024 \$ 135 S TWD 4,094 1 0 0 0 0 0.00 03/2024 \$ 1 18 \$ 288 0 0 (3) (3) (3) 0.00 04/2024 \$ 2,839 MUF 1,000,066 69 0 0 69 0.07 01/2024 \$ 536 MYR 2,474 4 0 0 4 0.00 02/2024 \$ 105 TRY 3,288 0 0 (1) (1) (1) 0.00 03/2024 \$ 1 THB 18 8 0 0 0 0 0 0.00 03/2024 \$ 1 THB 18 8 0 0 0 0 0 0.00 03/2024 \$ 1 THB 18 8 0 0 0 0 0 0.00 03/2024 \$ 1 THB 18 8 0 0 0 0 0 0.00 03/2024 \$ 1 THB 18 8 0 0 0 0 0 0.00 03/2024 \$ 1 THB 18 8 0 0 0 0 0 0.00 03/2024 \$ 1 THB 18 8 0 0 0 0 0 0.00 03/2024 \$ 105 TRY 3,288 0 0 (1) (1) (1) 0.00 04/2024 \$ 42 \$ 1,349 0 (1) (1) (1) 0.00 04/2024 \$ BRL 49,261 \$ 10,117 0 0 (24) (24) (24) (0.02) 01/2024 \$ BRL 49,261 \$ 10,117 0 0 (24) (24) (24) (0.02) 01/2024 \$ BRL 49,261 \$ 10,117 0 0 (24) (24) (24) (0.02) 01/2024 \$ CP 655,579 \$ 164 1 (7) (6) (0.01) 01/2024 \$ 1 THB 18 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0					3 7			
02/2024   EGP   2,031   \$ 52   0   0   0   0   0,00   0,		01/2024	9	NZD 14	0	0	0	0.00
02/2024   KZT   1,173   2								
02/2024								
03/2024		02/2024	\$ 3					
03/2024								
03/2024   20		03/2024	TWD 900	29	0	(1)	(1)	0.00
03/2024   135   TWD   4,094   1   0   1   0.00     12/2024   135   TWD   4,094   1   0   1   0.00     12/2024   52   EGP   2,554   0   (2)   (2)   0.00     01/2024   \$ 188   \$ 28   0   (3)   (3)   (3)   0.00     01/2024   \$ 2,839   HUF   1,009,066   69   0   69   0.07     01/2024   536   MYR   2,474   4   0   4   0.00     02/2024   107   RON   488   2   0   2   0.00     02/2024   51   TRY   1,591   0   0   0   0   0.00     03/2024   1   THB   18   0   0   0   0   0.00     03/2024   105   TRY   3,288   0   (1)   (1)   0.00     03/2024   105   TRY   3,288   0   (1)   (1)   0.00     04/2024   4   42   1,349   0   (1)   (1)   0.00     04/2024   AUD   118   \$ 78   0   (3)   (3)   (3)   0.00     01/2024   BRL   49,261   10,117   0   (24)   (24)   (0.02)     01/2024   CAD   516   380   0   (11)   (11)   (11)   (0.01)     01/2024   CLP   33,844   39   0   0   0   0   0   0.00     01/2024   € 104   113   0   (2)   (2)   (2)   0.00     01/2024   ¥ 78,300   550   0   (5)   (5)   (5)   (0.01)     01/2024   VRIAN   11,495   655   0   (21)   (21)   (0.02)     01/2024   Y 78,300   550   0   (5)   (5)   (5)   (0.01)     01/2024   Y 78,300   550   0   (2)   (2)   (2)   0.00     01/2024   4   9   CLP   43,499   1   0   1   0.00     01/2024   4   9   CLP   43,499   1   0   1   0.00     01/2024   533   Y 75,300   1   0   1   0.00     01/2024   533   Y 75,300   1   0   1   0.00     01/2024   554   MXN   9,781   21   0   21   0.02								
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01/2024 \$ 2,839 HUF 1,009,066 69 0 69 0 69 0.07 01/2024 536 MYR 2,474 4 0 0 4 0.00 02/2024 107 RON 488 2 0 0 2 0.00 03/2024 51 TRY 1,591 0 0 0 0 0 0.00 03/2024 105 TRY 3,288 0 (1) (1) (1) 0.00 04/2024 42 105 TRY 3,288 0 (1) (1) (1) 0.00 04/2024 AUD 118 \$ 78 0 (3) (3) (3) 0.00 01/2024 BRL 49,261 10,117 0 (24) (24) (24) (0.02) 01/2024 CAD 516 380 0 (11) (11) (11) (0.01) 01/2024 CLP 33,844 399 0 0 (11) (11) (11) (0.01) 01/2024 CLP 33,844 399 0 0 0 (11) (11) (11) (0.01) 01/2024 CDP 655,579 164 11 (7) (6) (0.01) 01/2024 CDP 655,579 164 11 (7) (6) (0.01) 01/2024 CDP 655,579 164 17 (7) (6) (0.01) 01/2024 CDP 655,579 164 113 0 (2) (2) (2) 0.00 01/2024 F 104 113 0 (2) (2) (2) 0.00 01/2024 F 104 113 0 (2) (2) (2) 0.00 01/2024 F 104 113 0 (2) (2) (2) 0.00 01/2024 F 104 113 0 (2) (2) (2) 0.00 01/2024 F 104 113 0 (2) (2) (2) 0.00 01/2024 F 104 113 0 (2) (2) (2) 0.00 01/2024 F 104 113 0 (2) (2) (2) 0.00 01/2024 F 104 113 0 (2) (2) (2) 0.00 01/2024 F 104 113 0 (2) (2) (2) 0.00 01/2024 F 107 CAD 237 3 0 3 0.00 01/2024 F 107 CAD 237 3 0 3 0.00 01/2024 F 107 CAD 237 3 0 3 0.00 01/2024 F 107 CAD 237 3 0 3 0.00 01/2024 F 107 CAD 237 3 0 1 0 1 0.00 01/2024 F 107 CAD 237 3 0 1 0 1 0.00 01/2024 F 107 CAD 237 3 0 1 0 1 0.00 01/2024 F 107 CAD 237 3 0 1 0 1 0.00 01/2024 F 107 CAD 237 3 0 1 0 1 0.00 01/2024 F 107 CAD 237 3 0 1 0 1 0.00 01/2024 F 107 CAD 237 3 0 1 0 1 0.00 01/2024 F 107 CAD 237 3 0 1 0 0 1 0.00 01/2024 F 107 CAD 237 3 0 0 1 0 0 1 0.00 01/2024 F 107 CAD 237 3 0 0 1 0 0 1 0.00 01/2024 F 107 CAD 237 3 0 0 1 0 0 1 0.00 01/2024 F 107 CAD 237 3 0 0 1 0 0 1 0.00 01/2024 F 107 CAD 237 3 0 0 1 0 0 1 0.00 01/2024 F 107 CAD 237 3 0 0 1 0 0 1 0.00 01/2024 F 107 CAD 237 3 0 0 1 0 0 1 0.00 01/2024 F 107 CAD 237 3 0 0 1 0 0 1 0.00 01/2024 F 107 CAD 237 3 0 0 1 0 0 1 0.00 01/2024 F 107 CAD 237 3 0 0 1 0 0 1 0.00 01/2024 F 107 CAD 237 3 0 0 1 0 0 1 0.00 01/2024 F 107 CAD 237 3 0 0 1 0 0 1 0.00 01/2024 F 107 CAD 237 3 0 0 1 0 0 1 0.00 01/2024 F 107 CAD 237 3 0 0 1 0 0 1 0.00 01/2024 F 107 CAD 237 3 0 0 1 0 0 1 0.00 01/2024 F 107 CAD 237 3	RRC							
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02/2024 51 TRY 1,591 0 0 0 0 0.00 03/2024 1 1 THB 18 0 0 0 0 0.00 03/2024 105 TRY 3,288 0 (1) (1) (1) 0.00 04/2024 42 1,349 0 (1) (1) (1) 0.00 CBK 01/2024 BRL 49,261 10,117 0 (24) (24) (24) (0.02) 01/2024 CAD 516 380 0 (11) (11) (0.01) 01/2024 CLP 33,844 39 0 0 (11) (11) (0.01) 01/2024 CP 655,579 164 1 (7) (6) (0.01) 01/2024 CP 655,579 164 1 (7) (6) (0.01) 01/2024 CP 655,579 164 1 (7) (6) (0.01) 01/2024 FR 104 113 0 (2) (2) (2) 0.00 01/2024 FR 78,300 550 0 (5) (5) (5) (0.01) 01/2024 MXN 11,495 655 0 (21) (21) (0.02) 01/2024 PLN 518 128 0 (4) (4) (4) 0.00 01/2024 PLN 518 128 0 (4) (4) (4) 0.00 01/2024 FR 518 128 0 (4) (4) (4) 0.00 01/2024 S 177 CAD 237 3 0 3 0 3 0.00 01/2024 49 CLP 43,499 1 0 1 0 1 0.00 01/2024 12 HUF 4,300 1 0 1 0 1 0.00 01/2024 533 Y 75,300 1 0 1 0 1 0.00 01/2024 533 Y 75,300 1 0 1 0 1 0.00 01/2024 5533 Y 75,300 1 0 21 0.02		01/2024	536	MYR 2,474	4		4	0.00
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01/2024		01/2024	COP 655,579	164	1	(7)	(6)	(0.01)
01/2024 MXN 11,495 655 0 (21) (21) (0.02) 01/2024 PLN 518 128 0 (4) (4) 0.00 01/2024 \$ 177 CAD 237 3 0 3 0.00 01/2024 49 CLP 43,499 1 0 1 0.00 01/2024 363 COP 1,422,714 6 (2) 4 0.00 01/2024 12 HUF 4,300 1 0 1 0.00 01/2024 533 ¥ 75,300 1 0 1 0.00 01/2024 533 Y 75,300 1 0 1 0.00 01/2024 554 MXN 9,781 21 0 21 0.02		01/2024 01/2024				(2) (5)	(2) (5)	0.00 (0.01)
01/2024 \$ 177 CAD 237 3 0 3 0.00 01/2024 49 CLP 43,499 1 0 1 0.00 01/2024 363 COP 1,422,714 6 (2) 4 0.00 01/2024 12 HUF 4,300 1 0 1 0.00 01/2024 533 ¥ 75,300 1 0 1 0.00 01/2024 554 MXN 9,781 21 0 21 0.02		01/2024	MXN 11,495	655	0	(21)	(21)	(0.02)
01/2024 49 CLP 43,499 1 0 1 0.00 01/2024 363 COP 1,422,714 6 (2) 4 0.00 01/2024 12 HUF 4,300 1 0 1 0.00 01/2024 533 ¥ 75,300 1 0 1 0.00 01/2024 554 MXN 9,781 21 0 21 0.02		01/2024					(4)	
01/2024 363 COP 1,422,714 6 (2) 4 0.00 01/2024 12 HUF 4,300 1 0 1 0.00 01/2024 533 ¥ 75,300 1 0 1 0.00 01/2024 554 MXN 9,781 21 0 21 0.02		01/2024	» 1// 49		3 1		3 1	0.00
01/2024 533 ¥ 75,300 1 0 1 0.00 01/2024 554 MXN 9,781 21 0 21 0.02		01/2024	363	COP 1,422,714		(2)		0.00
01/2024 554 MXN 9,781 21 0 21 0.02		01/2024				0	1	
		01/2024					21	0.02
U1/2U24 233 PLN 924 2 U 2 0.00		01/2024	3	NOK 32		0	0	0.00
		01/2024	233	PLN 924	2	U	2	0.00

Counterparty	Settlement Month	Currency to be Delivered		urrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	ZAR 67,		3,545	\$ 0	\$ (119)	\$ (119)	(0.12)
	02/2024 02/2024		792 138 BRL	74 2,247	1 24	0	1 24	0.00 0.02
	02/2024	Ψ .	43 EGP	1,513	0	(4)	(4)	0.00
	02/2024 03/2024	CLP 43,	7 UYU 578 \$	278 49	0	0 (1)	0 (1)	0.00 0.00
	03/2024	COP 1,687,		425	1	(5)	(4)	0.00
	03/2024	EGP	106	3	1	0	1	0.00
	03/2024 03/2024	ILS \$	28 12 EGP	8 455	0	0 (2)	0 (2)	0.00 0.00
	03/2024		179 IDR	2,755,379	0	0	0	0.00
	03/2024 04/2024		PEN	1,986 49,760	4	(1) 0	3	0.00
	04/2024	10,	117 BRL 19 EGP	49,760 716	42 0	(3)	42 (3)	0.04 0.00
	06/2024		141 \$	176	0	(3)	(3)	0.00
	06/2024 10/2024	\$	13 BRL COP	65 104,688	0 2	0	0 2	0.00 0.00
	12/2024		66 EGP	3,197	0	(3)	(3)	0.00
	01/2025 04/2025		24 COP 24	105,792 107,640	2 2	0	2 2	0.00 0.00
	10/2025		12	58,464	2	0	2	0.00
GLM	01/2024		211 \$	242	0	(9)	(9)	(0.01)
	01/2024 01/2024	COP 216,3 DOP 76,9		51 1,346	0 28	(5) 0	(5) 28	0.00 0.03
	01/2024	EGP	761	20	0	(2)	(2)	0.00
	01/2024 01/2024	£	62	79 14	0	0	0	0.00
	01/2024		)32 352	20	0	(1) (1)	(1) (1)	0.00 0.00
	01/2024	\$	57 COP	216,291	0	(1)	(1)	0.00
	01/2024 01/2024	1.0	10 EGP 972 MXN	329 34,501	0 56	0	0 56	0.00 0.06
	01/2024		129 ZAR	8,022	9	0	9	0.00
	01/2024		599 \$	34	1	0	1	0.00
	02/2024 02/2024	DOP 47,	38 I 342	838 24	17 3	0	17 3	0.02 0.00
	02/2024	KZT 4,	061	8	0	0	0	0.00
	02/2024 02/2024	\$	10 BRL 9 EGP	52 318	1 0	0 (1)	1 (1)	0.00 0.00
	02/2024		15 KZT	6,963	0	0	0	0.00
	02/2024		268 RON	1,221	2	0	2	0.00
	02/2024 03/2024	UYU 2,1 DOP 16,1	346 \$ 252	59 284	0 6	(1) 0	(1) 6	0.00 0.01
	03/2024	\$	25 TRY	792	0	0	0	0.00
	03/2024 04/2024	DOP 44,	10 TWD 281 \$	310 770	0 15	0	0 15	0.00 0.02
	08/2024	\$	10 COP	43,220	1	0	1	0.00
	10/2024		3 TRY	121	0	0	0	0.00
	11/2024 04/2025		8 51 COP	316 232,994	0 5	0	0 5	0.00 0.00
JPM	01/2024	BRL 1,	390 \$	388	0	(1)	(1)	0.00
	01/2024 01/2024	EGP HUF 290,	147 882	4 829	0	0 (11)	0 (11)	0.00 (0.01)
	01/2024	PLN	591	135	0	(15)	(15)	(0.01)
	01/2024	\$	I21 BRL	590	0	0	0	0.00
	01/2024 01/2024		42 HUF 111 MXN	15,179 1,920	1	0	1 1	0.00 0.00
	01/2024		53 PLN	222	3	0	3	0.00
	01/2024 02/2024	Z, KZT	338 TRY 511 \$	84,207 1	0	(8) 0	(8) 0	(0.01) 0.00
	02/2024	\$	75 BRL	370	1	0	1	0.00
	02/2024 02/2024		21 EGP 720 RON	739	0	(1) 0	(1)	0.00 0.02
	02/2024		720 RON 122 TRY	3,319 3,731	16 0	(1)	16 (1)	0.02
	03/2024	CLP 156,0	003 \$	173	0	(5)	(5)	0.00
	03/2024 03/2024	THB 4,	301 267 BRL	121 1,310	0 1	(6) 0	(6) 1	(0.01) 0.00
	03/2024	Ψ.	57 IDR	894,383	1	0	1	0.00
	03/2024		6 INR	510	0	0	0	0.00
	03/2024 03/2024		952 SGD 292 THB	1,263 10,379	8 14	0	8 14	0.01 0.01
	03/2024		I 12 TWD	3,489	3	0	3	0.00
	04/2024 04/2024	TRY \$	533 \$ 121 BRL	17 596	1	0	1 1	0.00 0.00
	06/2024	Þ	3 IDR	45,000	0	0	0	0.00
	08/2024	€	60 PLN	277	3	0	3	0.00
	08/2024 08/2024	PLN \$	276 € 22 COP	60 95,145	0 1	(3)	(3) 1	0.00 0.00
	09/2024	€	14 PLN	66	1	0	1	0.00
MDC	09/2024	PLN	30 €	7	0	0	0	0.00
MBC	01/2024 01/2024	CAD €	51 \$ 125	38 136	0 0	(1) (2)	(1) (2)	0.00 0.00
	01/2024	¥ 280,		1,962	0	(29)	(29)	(0.03)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	PLN 68	\$ 17	\$ 0	\$ 0	\$ 0	0.00
	01/2024 01/2024	\$ 9 4	AUD 13 EGP 125	0	0	0	0.00 0.00
	01/2024	5	€ 5	Ö	0	Ö	0.00
	01/2024	66	HUF 24,304	4	0	4	0.00
	01/2024 02/2024	1,916 0	PLN 7,707 EGP 0	44 0	0	44 0	0.04 0.00
	03/2024	PHP 1,053	\$ 19	0	0	0	0.00
	03/2024	\$ 146	IDR 2,304,219	3	0	3	0.00
	03/2024 03/2024	118 31	INR 9,832 TRY 975	0	0	0	0.00 0.00
	03/2024	9	TWD 289	0	0	0	0.00
1YI	01/2024 01/2024	EGP 21 € 142	\$ 1 156	0	0 (1)	0 (1)	0.00 0.00
	01/2024	€ 142 £ 2	3	0	0	0	0.00
	01/2024	HUF 24,565	70	0	(1)	(1)	0.00
	01/2024 01/2024	PLN 188 \$ 9	47 CHF 8	0	(1) 0	(1) 0	0.00 0.00
	01/2024	11	EGP 356	0	0	0	0.00
	01/2024	9	KZT 4,238	0	0	0	0.00
	01/2024 01/2024	10,199 228	MYR 47,601 PLN 903	189 1	0	189 1	0.18 0.00
	01/2024	164	RON 739	0	Ö	Ö	0.00
	01/2024	337	ZAR 6,199	2	0	2	0.00
	01/2024 02/2024	ZAR 9,494 EGP 157	\$ 509 4	2	(11) 0	(9) 0	(0.01) 0.00
	02/2024	KZT 1,675	4	Ö	Ö	Ö	0.00
	02/2024	\$ 5	KZT 2,315	0	0	0	0.00
	03/2024 03/2024	IDR 105,147,387 MXN 86	\$ 6,764 5	0	(55) 0	(55) 0	(0.05) 0.00
	03/2024	THB 4,552	133	0	(1)	(1)	0.00
	03/2024 03/2024	\$ 182 1	CZK 4,086 EGP 51	0	0	0	0.00 0.00
	03/2024	13	IDR 202,419	0	0	0	0.00
	03/2024	2,170	TWD 67,409	64	0	64	0.06
	06/2024 06/2024	£ 141 \$ 353	\$ 176 £ 281	0 5	(3) 0	(3) 5	0.00 0.01
	06/2024	\$ 555 9	MXN 157	0	0	0	0.01
	08/2024	8	IDR 122,960	0	0	0	0.00
/L	01/2024 01/2024	NZD 219 \$ 226	\$ 135 NOK 2,455	0 16	(4) 0	(4) 16	0.00 0.02
	03/2024	8,177	IDR 126,868,150	50	0	50	0.02
ZX	01/2024	MXN 3,486	\$ 201	0	(4)	(4)	0.00
	01/2024 01/2024	MYR 21,801 \$ 278	4,669 BRL 1,369	0 4	(89) 0	(89) 4	(0.09) 0.00
	01/2024	0	EGP 7	0	Ö	0	0.00
	01/2024	121	¥ 17,400	2	0	2	0.00
	01/2024 01/2024	83 14	SEK 865 ZMW 346	3	0 (1)	3 (1)	0.00 0.00
	02/2024	EGP 3,023	\$ 79	2	0	2	0.00
	02/2024 02/2024	MYR 159 \$ 8	33	0	(1) 0	(1) 0	0.00 0.00
	03/2024	\$ 8 IDR 7,095,783	KES 1,276 \$ 456	0	(4)	(4)	0.00
	03/2024	THB 18,872	545	0	(12)	(12)	(0.01)
	03/2024 03/2024	TWD 18,928 \$ 1	611 EGP 51	0	(16) 0	(16) 0	(0.02) 0.00
	03/2024	8	IDR 130,805	0	0	0	0.00
	03/2024	13	INR 1,111	0	0	0	0.00
	03/2024 03/2024	1,392 17	THB 48,126 TWD 548	27 1	0	27 1	0.03 0.00
	08/2024	9	COP 38,952	1	0	1	0.00
D	12/2024	66 CLD 1.704.803	EGP 3,242	0	(3)	(3)	0.00
iΒ	01/2024 01/2024	CLP 1,704,803 £ 80	\$ 1,928 101	0	(22) (1)	(22) (1)	(0.02) 0.00
	03/2024	\$ 146	CLP 126,862	0	(1)	(1)	0.00
	03/2024 03/2024	109 493	COP 435,027	2	0	2	0.00 0.00
AG	03/2024 01/2024	493 € 3,591	INR 41,221 \$ 3,877	0	(92)	(92)	(0.09)
	01/2024	£ 14	18	0	0	0	0.00
	01/2024 01/2024	PLN 46 \$ 620	11 BRL 3,049	0 8	(1) 0	(1) 8	0.00 0.01
	01/2024	\$ 620 24	HUF 8,810	1	0	1	0.00
	01/2024	90	MXN 1,592	4	0	4	0.00
	01/2024 01/2024	13 52	NOK 143 ZAR 954	1	0 (1)	1	0.00 0.00
	03/2024	1,000	CZK 22,256	0	(6)	(6)	(0.01)
	04/2024	18	TRY 544	0	(1)	(1)	0.00
				\$ 991	\$ (705)	\$ 286	0.28
tal OTC Financ	ial Derivative Instru	ments				\$ 234	0.23

DESCRIPTION  CERTIFICATES OF DEPOSIT	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Banco Davivienda S.A.  11.679% due 12/05/2025  12.950% due 08/03/2026  13.183% due 06/06/2026  13.455% due 13/06/2025  13.456% due 07/06/2025  13.456% due 09/06/2025  13.456% due 03/06/2025	COP 47,700 34,677 30,000 20,000 41,000 14,000 33,000	\$ 12 9 8 5 11 4	0.01 0.01 0.01 0.01 0.01 0.00 0.01
15.389% due 21/02/2024	9,500	3	0.00
Bancolombia S.A. 5.917% due 27/01/2024 10.388% due 20/04/2026 13.320% due 08/06/2025 13.456% due 14/06/2025 13.637% due 14/12/2024 16.137% due 01/09/2024	46,200 65,000 17,000 33,000 47,000 18,000	12 16 4 9 12 5	0.01 0.02 0.00 0.01 0.01 0.01
BBVA Colombia S.A. 13.093% due 28/04/2026 13.229% due 10/05/2026 13.365% due 04/05/2026 14.460% due 13/01/2024	18,000 7,000 11,000 18,800	5 2 3 5	0.01 0.00 0.00 0.00
Total Certificates of Deposit		\$ 134	0.13
Total Investments		\$ 100,067	97.71
Other Current Assets & Liabilities		\$ 2,341	2.29
Net Assets		\$ 102,408	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Securities with an aggregate fair value of \$8,738 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$1,388 (31 December 2022: \$39) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 83,869	\$ 0	\$ 83,869
Repurchase Agreements	0	15,600	0	15,600
Financial Derivative Instruments(3)	17	447	0	464
Deposits with Credit Institutions	0	134	0	134
Totals	\$ 17	\$ 100,050	\$ 0	\$ 100,067

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 6,270	\$ 0	\$ 6,270
Financial Derivative Instruments(3)	0	54	0	54
Deposits with Credit Institutions	0	0	4	4
Totals	\$ 0	\$ 6,324	\$ 4	\$ 6,328

 $<sup>^{(1)}</sup>$  See Note 3 in the Notes to Financial Statements for additional information.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

# Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
BPS	6.100% 6.100 9.000 9.000	31/07/2023 09/08/2023 31/07/2023 02/10/2023	TBD <sup>(1)</sup> TBD <sup>(1)</sup> TBD <sup>(1)</sup> TBD <sup>(1)</sup>	PLN (206) (1,050) ZAR (1,425) (1,004)	\$ (54) (273) (81) (57)	(0.05) (0.27) (0.08) (0.05)
	9.000	16/11/2023	TBD <sup>(1)</sup>	(4,649)	(257)	(0.25)
Total Reverse Repurchase Agreements					\$ (722)	(0.70)

Dayable for

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
BOA	\$ (23)	\$ 0	\$ (23)	\$ 3	\$ 0	\$ 3
BPS	111	0	111	N/A	N/A	N/A
BRC	70	0	70	33	0	33
CBK	(110)	0	(110)	26	0	26
GLM	115	(70)	45	30	0	30
GST	(6)	0	(6)	N/A	N/A	N/A
MBC	19	0	19	N/A	N/A	N/A
MYI	192	0	192	(2)	0	(2)
RYL	62	0	62	N/A	N/A	N/A
SCX	(89)	0	(89)	(35)	0	(35)
SSB	(21)	0	(21)	N/A	N/A	N/A
UAG	(86)	0	(86)	N/A	N/A	N/A

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	73.55	69.10
Transferable securities dealt in on another regulated market*	7.67	24.21
Other transferable securities	0.67	1.57
Repurchase agreements	15.23	N/A
Financial derivative instruments dealt in on a regulated market	0.02	N/A
Centrally cleared financial derivative instruments	0.21	(0.02)
OTC financial derivative instruments	0.23	0.83
Certificates of deposit	0.13	0.06
Reverse repurchase agreements	(0.70)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Chile	4.25	2.02
Colombia	4.56	3.54
Czech Republic	6.48	6.84
Dominican Republic	3.34	0.23
Ecuador	0.12	N/A
Germany	0.24	1.45
Hungary	2.35	2.17
Indonesia	7.61	5.33
Israel	N/A	2.52
Malaysia	5.92	8.58
Mexico	8.02	5.26
Peru	1.93	2.20
Poland	7.10	2.47
Romania	3.63	4.38
South Africa	11.42	10.65
Supranational	2.89	14.91
Thailand	7.98	4.28
Turkey	0.01	N/A
Uruguay	0.39	1.12
Short-Term Instruments	3.65	16.93
Repurchase Agreements	15.23	N/A
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.02	N/A

<sup>(1)</sup> Open maturity reverse repurchase agreement.

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	0.21	(0.02)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.01	0.09
Written Options		
Foreign Currency Options	(0.03)	0.00
Interest Rate Swaptions	(0.01)	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	(0.09)
Cross-Currency Swaps	(0.02)	N/A
Interest Rate Swaps	0.00	N/A
Volatility Swaps	N/A	0.00
Forward Foreign Currency Contracts	0.28	0.83
Certificates of Deposit	0.13	0.06
Other Current Assets & Liabilities	2.29	4.25
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
TRANSFERABLE SECURITIES ANGOLA				4.875% due 13/05/2036 Total Bulgaria	€ 5,200 \$	6,168 10,587		New Metro Global Ltd. 4.500% due 02/05/2026 \$	2,600 5	657	0.02
SOVEREIGN ISSUES				CAMEROON				Poinsettia Finance Ltd. 6.625% due 17/06/2031	11,679	9,919	0.26
	9,700 \$			SOVEREIGN ISSUES	um out Intown	ational D	ond	Seazen Group Ltd. 4.450% due 13/07/2025	2,300	•	0.02
8.250% due 09/05/2028 8.750% due 14/04/2032 9.125% due 26/11/2049	11,200 300 10,000	10,353 265 8,187	0.01	Republic of Cameroon Govern 5.950% due 07/07/2032 9.500% due 19/11/2025	11,880 \$ 1.478	9,731 1,446	0.25	Suci Second Investment Co. 6.000% due 25/10/2028	15,500	16,400	0.43
9.375% due 08/05/2048 9.500% due 12/11/2025	7,000 6,100	5,843 6,003	0.15	Total Cameroon	- 1,170	11,177		Sunac China Holdings Ltd. 6.000% due 30/09/2026	511	54	0.00
Total Angola	_	39,294	1.02	CANADA				6.250% due 30/09/2027 6.500% due 30/09/2027	511 1,022	40	
ARGENTINA				CORPORATE BONDS & NOTE	S			6.750% due 30/09/2028	1,533	70	0.00
SOVEREIGN ISSUES	tional Done	J		Frontera Energy Corp. 7.875% due 21/06/2028	1,300	974	0.03	7.000% due 30/09/2029 7.250% due 30/09/2030	1,533 720		0.00
Argentina Government Interna 0.750% due 09/07/2030 1.000% due 09/07/2029	18,162 11,837	7,296 4,726		CAYMAN ISLANDS				<b>Tencent Holdings Ltd.</b> 3.840% due 22/04/2051	200	150	0.00
3.500% due 09/07/2041	54,655	18,671	0.48	ASSET-BACKED SECURITIES				Zhongsheng Group Holdings Lt 3.000% due 13/01/2026	t <b>d.</b> 3,900	3,637	0.10
3.625% due 09/07/2035 4.250% due 09/01/2038	59,367 43,156	20,245 17,156		<b>Betony CLO Ltd.</b> 6.732% due 30/04/2031	1,877	1,877	0.05	51000 /0 dae 15/0 1/2020	5,500	113,511	
Provincia de Buenos Aires 6.375% due 01/09/2037	5,000	1,927	0.05	CIFC Funding Ltd. 6.657% due 18/04/2031	982	981	0.03	Total Cayman Islands	-	124,786	3.24
Provincia de Cordoba 6.875% due 10/12/2025	1,527	1.390	0.04	Dryden CLO Ltd.	240	240	0.04	CHILE			
Provincia de la Rioja		1,390	0.04	6.775% due 15/01/2031 Dryden Senior Loan Fund	319	319	0.01	CORPORATE BONDS & NOTE:	5		
6.500% due 24/02/2028 Provincia de Neuquen	6,321	3,666		6.852% due 15/08/2030 Golub Capital Partners CLO 26	2,023	2,022	0.05	Banco del Estado de Chile 2.704% due 09/01/2025	4,300	4,162	0.11
6.750% due 27/04/2030 Total Argentina	2,210 _	1,901 76,978		6.697% due 20/04/2031 KKR CLO Ltd.	937	938	0.02	Banco Santander Chile 2.700% due 10/01/2025	5,200	5,061	0.13
AZERBAIJAN				6.655% due 15/04/2031 6.785% due 16/10/2030	951 1,357	950 1,358	0.02	Corp. Nacional del Cobre de Cl 3.625% due 01/08/2027	6,700	6,361	
CORPORATE BONDS & NOTES	5			Northwoods Capital Ltd.	1,557	1,536	0.04	4.500% due 01/08/2047 4.875% due 04/11/2044 (j)	3,200 5,600	2,633 4,877	
SOCAR Turkey Enerji AS Via Ste			0.22	7.246% due 15/06/2031	976	978	0.03	5.125% due 02/02/2033 5.950% due 08/01/2034	2,800 4.400	2,718 4,472	
7.230% due 17/03/2026 Southern Gas Corridor CJSC	12,500	12,406	0.32	<b>Voya CLO Ltd.</b> 6.608% due 19/04/2031	880	879	0.02	6.150% due 24/10/2036	1,000	1,026	0.03
6.875% due 24/03/2026	26,700 _	27,162 <b>39,568</b>		Wind River CLO Ltd. 6.707% due 18/07/2031	905	905	0.02	6.300% due 08/09/2053 Embotelladora Andina S.A.	8,100	8,236	
SOVEREIGN ISSUES	_				_	11,207	0.29	3.950% due 21/01/2050 Empresa de los Ferrocarriles d	3,900 el Estado	2,977	0.08
Azerbaijan Government Interna			0.00	CONVERTIBLE BONDS & NO	TES			3.068% due 18/08/2050 3.830% due 14/09/2061	1,500 7,000	915 4,816	0.02 0.12
4.750% due 18/03/2024 Total Azerbaijan	3,239 _	3,227 42,795		Sunac China Holdings Ltd. 1.000% due 30/09/2032	880	68	0.00	Empresa de Transporte de Pas 3.650% due 07/05/2030		tro S.A.	0.04
BAHRAIN				CORPORATE BONDS & NOTE	S			Empresa Nacional del Petroleo	8,700	7 2 4 2	0.19
SOVEREIGN ISSUES  Bahrain Government Internation	nal Rond			AAC Technologies Holdings, II 2.625% due 02/06/2026	nc. 4,600	4,093	0.11	3.450% due 16/09/2031 4.500% due 14/09/2047 6.150% due 10/05/2033	3,000 6,300	2,269 6,328	0.06
4.250% due 25/01/2028 5.625% due 30/09/2031	11,300 700	10,685	0.28 0.01	Bioceanico Sovereign Certifica 0.000% due 05/06/2034 (c)	ate Ltd. 12,669	9,077	0.24	GNL Quintero S.A.	•		
Total Bahrain	700 _	11,345		Country Garden Holdings Co.	Ltd.			4.634% due 31/07/2029	6,566	6,463 <b>72,131</b>	
BRAZIL				2.700% due 12/07/2026 ^ 3.125% due 22/10/2025 ^	500 400		0.00	SOVEREIGN ISSUES	-		
CORPORATE BONDS & NOTES				5.400% due 27/05/2025 ^ 6.150% due 17/09/2025 ^	1,300 900	108	0.00	Chile Government Internationa	al Bond		
Banco do Brasil S.A. 3.250% due 30/09/2026	2,700	2,565	0.07	Gaci First Investment Co.				3.100% due 07/05/2041 3.240% due 06/02/2028	3,000 600	2,291	0.06 0.02
	1 294,000	16,337		4.875% due 14/02/2035 5.000% due 13/10/2027 (j)	1,300 22,200	1,273 22,438		3.250% due 21/09/2071	11,900	8,019	0.21
Brazil Minas SPE Via State of M 5.333% due 15/02/2028	linas Gerais 25,095	s 24,727	0.64	5.125% due 14/02/2053	15,600	14,167		4.340% due 07/03/2042 4.950% due 05/01/2036	11,300 8,400	10,131 8,322	
CSN Inova Ventures 6.750% due 28/01/2028	15,800	15,450		ICD Funding Ltd. 3.223% due 28/04/2026	8,230	7,765	0.20	5.330% due 05/01/2054	3,241	3,232 <b>32,567</b>	
Odebrecht Oil & Gas Finance Lt 0.000% due 29/01/2024 (c)(f)			0.40	Interoceanica Finance Ltd. 0.000% due 30/11/2025 (c)	401		0.01	Total Chile	-	104,698	
Vale S.A.				0.000% due 15/05/2030 (c) 7.860% due 15/05/2030	6,095 3,350	4,190 3,427			SHARES		
0.000% (f) BRI	L 188,860 _	13,773 <b>73,352</b>		Kaisa Group Holdings Ltd. 8.500% due 30/06/2022 ^	600	23	0.00	CHINA COMMON STOCKS			
COVEREIGN ICCUES	-	75,552	1.51	9.375% due 30/06/2024 ^	4,100	148	0.01	Sunac Services			
SOVEREIGN ISSUES  Brazil Government International	al Rond			9.750% due 28/09/2023 ^ 11.250% due 09/04/2022 ^	3,200 1,100		0.00	Holdings Ltd. 4	,121,446	988	0.03
4.750% due 14/01/2050	4,700 _	3,631		11.500% due 30/01/2023 ^ 11.700% due 11/11/2025 ^	200 3,300	7	0.00		PAR (000S)		
Total Brazil		76,983	2.00	11.950% due 12/11/2023 ^	2,600		0.00	CORPORATE BONDS & NOTE:			
BULGARIA				<b>KSA Sukuk Ltd.</b> 5.268% due 25/10/2028	12,300	12,790	0.33	Yango Justice International Ltd 7.500% due 15/04/2024 ^ \$	d. 4,700	26	0.00
SOVEREIGN ISSUES  Bulgaria Government Internation	onal Bond			Lima Metro Line Finance Ltd. 4.350% due 05/04/2036	350		0.01	Total China		1,014	
	€ 3,800	4,419	0.11	5.875% due 05/07/2034	1,004		0.03				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
COLOMBIA				EGYPT			5.050% due 27/01/2027 \$ 6.850% due 02/07/2024	1,300 \$ 2,200	861 2,131	0.02
CORPORATE BONDS & NOTES  Banco Davivienda S.A.				SOVEREIGN ISSUES Egypt Government International Bond			Huarong Finance Co. Ltd.	2,200	•	
6.650% due				4.750% due 11/04/2025 € 2,452	\$ 2,473		3.875% due 13/11/2029 4.500% due 29/05/2029	300 3,650	255 3,237	
22/04/2031 (f)(h) \$	900 \$	645	0.02	5.250% due 06/10/2025 (j) \$ 6,000 5.625% due 16/04/2030 € 1,670	5,471 1,183		5.000% due 19/11/2025	3,700	3,574	0.09
<b>Ecopetrol S.A.</b> 4.625% due 02/11/2031	9,800	8,324		5.750% due 29/05/2024 (j) \$ 800	784	0.02	5.500% due 16/01/2025	200 _	198 <b>13,205</b>	
5.375% due 26/06/2026 5.875% due 28/05/2045	2,200 3,100	2,159 2,452		6.375% due 11/04/2031 € 20,000 6.875% due 30/04/2040 \$ 5,100	14,262 3,097	0.08		_	13,203	0.55
6.875% due 29/04/2030	200	198	0.01	7.053% due 15/01/2032 6,100 7.300% due 30/09/2033 16,200	4,197 10,742		SOVEREIGN ISSUES			
7.375% due 18/09/2043	2,400	2,294 <b>16,072</b>		7.500% due 16/02/2061 6,500	3,817	0.10	Airport Authority Hong Kong 2.100% due 08/03/2026 (f)	7,500	7,009	0.18
COVEREIGNICCHEC	_	.0,0.2	01.12	7.625% due 29/05/2032 11,800 7.903% due 21/02/2048 22,000	8,231 13,328		2.625% due 04/02/2051 4.875% due 12/01/2030	1,000 9,100	693 9,259	0.02
SOVEREIGN ISSUES  Colombia Government Internati	ional Rond			8.150% due 20/11/2059 2,100 8.500% due 31/01/2047 10,300	1,296 6,437		Hong Kong Government Internat	ional Bon	ıd	
3.125% due 15/04/2031	15,507	12,663		8.750% due 30/09/2051 2,000	1,270	0.03	3.750% due 07/06/2032 €	7,700 _	8,902 <b>25,863</b>	
3.875% due 15/02/2061 (j) 4.125% due 15/05/2051	13,000 13,700	8,130 9,151	0.21	8.875% due 29/05/2050 12,300 Total Egypt	7,873 84,461		Total Hong Kong	-	39,068	
4.500% due 28/01/2026 4.500% due 15/03/2029	7,900 400	7,790 376	0.20	EL SALVADOR			HUNGARY	_		
5.000% due 15/06/2045	3,400	2,650	0.07	SOVEREIGN ISSUES			CORPORATE BONDS & NOTES			
5.200% due 15/05/2049 5.625% due 26/02/2044	12,700 4,800	9,963 4,051	0.26 0.10	El Salvador Government International Bo	nd		MVM Energetika Zrt			
7.375% due 18/09/2037 7.500% due 02/02/2034	1,400 5,800	1,458 6,136		6.375% due 18/01/2027 1,100 7.125% due 20/01/2050 12,707	976 9,048	0.03	7.500% due 09/06/2028 \$	5,600 _	5,859	0.15
8.000% due 14/11/2035	4,300	4,713	0.12	7.625% due 21/09/2034 3,800	2,829	0.07	SOVEREIGN ISSUES			
8.750% due 14/11/2053	3,600	4,148 <b>71,229</b>	0.11 <b>1.85</b>	7.625% due 01/02/2041 530 8.250% due 10/04/2032 2,610	400 2,222	0.01	Hungarian Development Bank 6.500% due 29/06/2028	15,300	15,778	0.41
Total Colombia	_	87,301		8.625% due 28/02/2029 185 9.500% due 15/07/2052 1,400	166 1,173	0.00	Hungary Government Internation		13,770	0.41
COSTA RICA	_	•		Total El Salvador	16,814		3.125% due 21/09/2051 5.250% due 16/06/2029	2,500 8,400	1,703 8,463	
SOVEREIGN ISSUES				GABON			5.500% due 16/06/2034	700	713	0.02
Costa Rica Government Interna	tional Bond	d		SOVEREIGN ISSUES			6.125% due 22/05/2028 6.250% due 22/09/2032	4,300 7,000	4,478 7,486	
5.625% due 30/04/2043 7.300% due 13/11/2054	3,000 6,300	2,765 6,851		Gabon Government International Bond			6.750% due 25/09/2052 7.625% due 29/03/2041	3,500 5,000	3,925 5,991	
Total Costa Rica	0,500	9,616		6.375% due 12/12/2024 540 6.625% due 06/02/2031 400		0.01	Magyar Export-Import Bank	3,000	3,331	0.10
DOMINICAN REPUBLIC				Total Gabon		0.02		8,400 5,500	9,871 5,604	
SOVEREIGN ISSUES				GEORGIA			\$\tag{\text{\text{\$\sigma}\text{\$\text{\$\color{\text{\$\color{\colin{\cirki}\color{\cirki}\color{\colin{\cirki}\color{\cirki}\color{\cirki}\color{\ci}	5,500 _	64,012	
Dominican Republic Central Bar				CORPORATE BONDS & NOTES			Total Hungary	_	69,871	1.82
	48,600 787,600 350,100	854 14,226 6,340	0.37	<b>Georgian Railway JSC</b> 4.000% due 17/06/2028 300	277	0.01	INDIA CORPORATE BONDS & NOTES			
Dominican Republic Governmen				GHANA			NTPC Ltd.			
4.875% due 23/09/2032 \$ 5.300% due 21/01/2041	6,200 7,700	5,660 6,679	0.17	SOVEREIGN ISSUES			3.750% due 03/04/2024 Reliance Industries Ltd.	2,000	1,991	0.05
5.500% due 27/01/2025 5.500% due 22/02/2029	9,600 17,500	9,564 17,150		Ghana Government International Bond 6.375% due 11/02/2027 ^ 11,100	4,985	0.13	2.875% due 12/01/2032	2,400	2,058	0.06
5.875% due 30/01/2060	7,650 16,600	6,636 16,697	0.17	7.625% due 16/05/2029 ^ 800 7.750% due 07/04/2029 ^ 6,800	351 2,990	0.01		_	4,049	0.11
5.950% due 25/01/2027 6.000% due 19/07/2028	12,400	12,450	0.32	7.875% due 11/02/2035 ^ 4,029	1,774	0.05	SOVEREIGN ISSUES			
6.000% due 22/02/2033 6.400% due 05/06/2049	10,800 250	10,679 236		8.125% due 26/03/2032 ^ 6,100 8.625% due 07/04/2034 ^ 12,600	2,698 5,533		Export-Import Bank of India 3.375% due 05/08/2026	600	E77	0.01
6.875% due 29/01/2026 7.450% due 30/04/2044	8,600 100	8,775 106	0.23	8.750% due 11/03/2061 ^ 1,750 8.875% due 07/05/2042 ^ 1,600		0.02	3.875% due 12/03/2024	4,100	4,087	
9.750% due 05/06/2026 DOP 2	207,150	3,572	0.09	8.950% due 26/03/2051 ^ 4,600	1,998	0.05	T - 11 P	_	4,664	
	320,900 420,200	5,981 8,829		Total Ghana	21,780	0.57	Total India		8,713	0.23
	326,900	6,811		GUATEMALA			INDONESIA			
Total Dominican Republic	_	141,245	3.6/	SOVEREIGN ISSUES	. J		CORPORATE BONDS & NOTES Indonesia Asahan Aluminium PT			
ECUADOR				<b>Guatemala Government International Bor</b> 4.375% due 05/06/2027 8,200	7,884	0.20	5.450% due 15/05/2030	8,000	8,080	
CORPORATE BONDS & NOTES				4.500% due 03/05/2026 6,900 4.650% due 07/10/2041 800	6,716 656	0.17 0.02	5.800% due 15/05/2050 LLPL Capital Pte. Ltd.	3,000	2,918	0.08
Ecuador Social Bond SARL 0.000% due 30/01/2035 (c) \$	622	472	0.01	4.875% due 13/02/2028 7,120	6,948		6.875% due 04/02/2039	885	854	0.02
SOVEREIGN ISSUES				6.600% due 13/06/2036 7,400	7,640		Pelabuhan Indonesia Persero PT 4.250% due 05/05/2025	6,500	6,381	0.17
Ecuador Government Internation				Total Guatemala	30,135	0.78	4.875% due 01/10/2024	3,100	3,079	0.08
0.000% due 31/07/2030 (c) 2.500% due 31/07/2040	5,432 23,343	1,567 7,470		HONG KONG			5.375% due 05/05/2045 Pertamina Persero PT	3,693	3,594	0.09
3.500% due 31/07/2035	33,551	12,062	0.31	CORPORATE BONDS & NOTES			1.400% due 09/02/2026	600	557	
6.000% due 31/07/2030	44,006	20,595 <b>41,694</b>		<b>AIA Group Ltd.</b> 3.200% due 16/09/2040 900	684	0.02	4.175% due 21/01/2050 5.625% due 20/05/2043	5,000 1,800	4,183 1,825	0.05
Total Ecuador		42,166		Fortune Star BVI Ltd.			6.000% due 03/05/2042 6.450% due 30/05/2044	18,900 12,400	19,949 13,607	
				3.950% due 02/10/2026 € 3,000 5.000% due 18/05/2026 \$ 200	2,118 147	0.06	6.500% due 07/11/2048	9,500	10,642	

	PAR V	FAIR % OF ALUE NET 100S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Perusahaan Perseroan Persero PT Pe	rusahaan		SOVEREIGN ISSUES				Constellation Oil Services Holdi	ing S.A. (3	3.000% Cas	sh or
<b>Listrik Negara</b> 4.000% due 30/06/2050 \$ 16,8	00 \$ 13,	032 0.34	Ivory Coast Government Internat 4.875% due 30/01/2032 €	tional Bond 6.300 \$		0.15	<b>4.000% PIK)</b> 3.000% due 31/12/2026 (a) \$	3,893	\$ 2,832	0.07
4.125% due 15/05/2027 5,6 4.375% due 05/02/2050 2,9		452 0.14 404 0.06	6.625% due 22/03/2048	300		0.01	FORESEA Holding S.A. 7.500% due 15/06/2030	6,316	5,855	0.15
5.250% due 24/10/2042 2,3	00 2,	179 0.06	Total Ivory Coast	_	<b>6,150</b> 9,358		Greensaif Pipelines Bidco SARL		3,033	0.15
5.250% due 15/05/2047 8,4 6.150% due 21/05/2048 2,7	00 2,	888 0.20 773 0.07	,	_	3,330	0.21	6.129% due 23/02/2038 6.510% due 23/02/2042	4,700 4,600	4,909 4,871	
6.250% due 25/01/2049 7,8		131 0.21 528 3.05	JAMAICA CORPORATE BONDS & NOTES				Guara Norte SARL	12.266	12 101	0.22
SOVEREIGN ISSUES		20 0.00	TransJamaican Highway Ltd.				5.198% due 15/06/2034 Petrorio Luxembourg Trading S	13,366 ARL	12,191	0.32
Indonesia Government International	Bond		5.750% due 10/10/2036 \$	3,216	2,820	0.07	6.125% due 09/06/2026 TMS Issuer SARL	7,100	6,977	0.18
4.750% due 18/07/2047 (j) 2,7	00 2,	680 0.07	JAPAN				5.780% due 23/08/2032	6,600	6,902	0.18
5.650% due 11/01/2053 8	00	214 0.01 883 0.02	CORPORATE BONDS & NOTES  Mitsubishi UFJ Financial Group, II				Unigel Luxembourg S.A. 8.750% due 01/10/2026^	3,900	1,073	0.03
6.625% due 17/02/2037 5,9 6.750% due 15/01/2044 7,0		932 0.18 635 0.23	5.063% due 12/09/2025		16,442	0.43		-,	56,196	1.46
7.750% due 17/01/2038 1,0		285 0.03	JERSEY, CHANNEL ISLANDS				Total Luxembourg		68,788	1.79
Perusahaan Penerbit SBSN Indonesia 3.800% due 23/06/2050 7,0		862 0.15	CORPORATE BONDS & NOTES				MACEDONIA			
T - 11 1 1		491 0.69	Corsair International Ltd. 8.802% due 28/01/2027 €	15,900	17.564	0.45	SOVEREIGN ISSUES			
Total Indonesia	144,	019 3.74	9.152% due 28/01/2029	6,900	7,622	0.20	North Macedonia Government 6.960% due 13/03/2027 €		8,907	0.23
INTERNATIONAL  LOAN PARTICIPATIONS AND ASSIG	NIBATAITC		Total Jersey, Channel Islands	_	25,186	0.65	MALAYSIA			
Project Mercury	INIMENTS		JORDAN				CORPORATE BONDS & NOTES			
8.127% due 11/08/2030 € 6,7		424 0.20	SOVEREIGN ISSUES  Jordan Government Internationa	l Rond			<b>Axiata SPV2 Bhd.</b> 2.163% due 19/08/2030 \$	1,900	1,618	0.04
State Oil Co. of the Azerbaijan Repul 8.305% due 26/11/2024 \$ 5		496 0.01	4.950% due 07/07/2025 \$	2,200	2,158		Khazanah Capital Ltd.	•	•	
Total International	7,	920 0.21	5.750% due 31/01/2027 6.125% due 29/01/2026	2,400 6,250	2,364 6,245		4.876% due 01/06/2033 Khazanah Global Sukuk Bhd.	6,100	6,133	0.16
IRAQ			7.375% due 10/10/2047 Total Jordan	700	624 11,391		4.687% due 01/06/2028	8,200	8,230	0.22
SOVEREIGN ISSUES				_	11,551	0.50	Petronas Capital Ltd. 4.550% due 21/04/2050	9,700	8,928	0.23
<b>Iraq Government International Bond</b> 5.800% due 15/01/2028 3,3		164 0.08	KAZAKHSTAN CORPORATE BONDS & NOTES				Total Malaysia		24,909	0.65
IRELAND			KazMunayGas National Co. JSC					SHARES		
IRELAND ASSET-BACKED SECURITIES			3.500% due 14/04/2033	1,800 16.600	1,500 16.177		MEXICO	SHARES		
ASSET-BACKED SECURITIES Avoca Static CLO DAC	00 1	277 0.05	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047	16,600 15,490	16,177 13,617	0.42 0.35	COMMON STOCKS	SHARES		
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7	001,	877 0.05	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern	16,600 15,490 4,300 national Ltd	16,177 13,617 4,058	0.42 0.35 0.10	COMMON STOCKS Hipotecaria Su Casita S.A. de C.V. (b)	39,443	0	0.00
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES		877 0.05	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030	16,600 15,490 4,300 national Ltd 5,400	16,177 13,617 4,058 <b>I</b> . 4,463	0.42 0.35 0.10 0.12	COMMON STOCKS Hipotecaria Su Casita S.A.			0.00
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance  5.950% due 15/04/2030 ^(h) \$ 6,6	PLC 00	396 0.01	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan	16,600 15,490 4,300 national Ltd 5,400	16,177 13,617 4,058	0.42 0.35 0.10 0.12	COMMON STOCKS Hipotecaria Su Casita S.A. de C.V. (b) Urbi Desarrollos Urbanos	39,443	1	
ASSET-BACKED SECURITIES  Avoca Static CLO DAC 5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance	PLC 00 Ireland D	396 0.01	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan	16,600 15,490 4,300 national Ltd 5,400	16,177 13,617 4,058 <b>I</b> . 4,463	0.42 0.35 0.10 0.12	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)	39,443	1	0.00
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8  Saderea DAC	PLC 00 Ireland D/ 15 18,	396 0.01 <b>AC</b> 478 0.48	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan	16,600 15,490 4,300 <b>national Ltd</b> 5,400	16,177 13,617 4,058 <b>I</b> . 4,463	0.42 0.35 0.10 0.12	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)	39,443 2,622 - PAR (000S)	1	0.00
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8	PLC 00 Ireland D/ 15 18,	396 0.01 <b>AC</b>	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. International Kazakhstan  KENYA  SOVEREIGN ISSUES  Kenya Government International 6.875% due 24/06/2024	16,600 15,490 4,300 national Ltd 5,400	16,177 13,617 4,058 <b>I.</b> 4,463 39,815	0.42 0.35 0.10 0.12 1.03	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b) Urbi Desarrollos Urbanos S.A.B. de C.V. (b) Total Common Stocks  CORPORATE BONDS & NOTES Banco Mercantil del Norte S.A.	39,443 2,622 PAR (000S)	1	0.00
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8  Saderea DAC	PLC 00 Ireland D/ 15 18, 73 4,	396 0.01 AC 478 0.48	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan  KENYA SOVEREIGN ISSUES  Kenya Government International 6.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028	16,600 15,490 4,300 national Ltd 5,400 ———————————————————————————————————	16,177 13,617 4,058 i. 4,463 39,815 3,652 2,258 734	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)  Total Common Stocks  CORPORATE BONDS & NOTES  Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h)	39,443 2,622 PAR (000S)	3,494 2,968	0.00 0.00 0.09 0.08
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8  Saderea DAC 12.500% due 30/11/2026 ^ 10,3	PLC 00 Ireland D/ 15 18, 73 4,	396 0.01 AC 478 0.48 512 0.12 386 0.61	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan  KENYA SOVEREIGN ISSUES  Kenya Government International 6.875% due 24/06/2024 7.000% due 22/05/2027	16,600 15,490 4,300 national Ltd 5,400 BBond 3,750 2,400	16,177 13,617 4,058 I. 4,463 39,815 3,652 2,258	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)  Total Common Stocks  CORPORATE BONDS & NOTES  Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h)  Comision Federal de Electricida	39,443 2,622 PAR (0005) 4,100 3,000 5,400	3,494 2,968 5,102	0.00 0.00 0.09 0.08 0.13
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8  Saderea DAC 12.500% due 30/11/2026 ^ 10,3	PLC 00 Ireland D/ 15 18, 73 4,	396 0.01 AC 478 0.48 512 0.12 386 0.61	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan  KENYA SOVEREIGN ISSUES  Kenya Government International 6.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya	16,600 15,490 4,300 national Ltd 5,400 ———————————————————————————————————	16,177 13,617 4,058 I. 4,463 39,815 3,652 2,258 734 1,725	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)  Total Common Stocks  CORPORATE BONDS & NOTES  Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h)  Comision Federal de Electricida 6.264% due 15/02/2052	39,443 2,622 PAR (0005) 4,100 3,000 5,400	3,494 2,968	0.00 0.00 0.09 0.08 0.13
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8  Saderea DAC 12.500% due 30/11/2026 ^ 10,3  Total Ireland  ISRAEL  CORPORATE BONDS & NOTES  Bank Hapoalim B.M.	PLC 00 Ireland D/15 18, 73 4, 23, 25,	3396 0.01 AC 478 0.48 512 0.12 386 0.61 263 0.66	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan  KENYA SOVEREIGN ISSUES  Kenya Government International 6.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032	16,600 15,490 4,300 national Ltd 5,400 ———————————————————————————————————	16,177 13,617 4,058 I. 4,463 39,815 3,652 2,258 734 1,725	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)  Total Common Stocks  CORPORATE BONDS & NOTES  Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h) Comision Federal de Electricida 6.264% due 15/02/2052  Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^	39,443 2,622 PAR (0005) 4,100 3,000 5,400 id 5,700	3,494 2,968 5,102 5,008	0.00 0.00 0.09 0.08 0.13 0.13
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8  Saderea DAC 12.500% due 30/11/2026 ^ 10,3  Total Ireland  ISRAEL  CORPORATE BONDS & NOTES  Bank Hapoalim B.M. 3.255% due 21/01/2032 (h) 9,9  Israel Electric Corp. Ltd.	PLC 000 Ireland D/15 18, 73 4, 23, 25, 000 8,	3396 0.01 AC 478 0.48 512 0.12 386 0.61 263 0.66	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan  KENYA SOVEREIGN ISSUES Kenya Government International 6.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya  LEBANON SOVEREIGN ISSUES Lebanon Government Internation	16,600 15,490 4,300 national Ltd 5,400	16,177 13,617 4,058 i. 4,463 39,815 3,652 2,258 734 1,725 8,369	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04 0.22	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)  Total Common Stocks  CORPORATE BONDS & NOTES  Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h)  Comision Federal de Electricida 6.264% due 15/02/2052  Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^ 9.250% due 30/06/2020 ^ Industrias Penoles S.A.B. de C.V.	39,443 2,622 PAR (0005) 4,100 3,000 5,400 add 5,700 13,920 1,000	3,494 2,968 5,102 5,008	0.00 0.00 0.09 0.08 0.13 0.13
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8  Saderea DAC 12.500% due 30/11/2026 ^ 10,3  Total Ireland  ISRAEL  CORPORATE BONDS & NOTES  Bank Hapoalim B.M. 3.255% due 21/01/2032 (h) 9,9  Israel Electric Corp. Ltd. 4.250% due 14/08/2028 5,0	PLC 000 Ireland D/ 15 18, 73 4, 23, 25, 000 8, 000 4, 000 4,	3396 0.01 AC 478 0.48 512 0.12 386 0.61 263 0.66	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan  KENYA SOVEREIGN ISSUES  Kenya Government International 6.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya  LEBANON SOVEREIGN ISSUES	16,600 15,490 4,300 national Ltd 5,400 ———————————————————————————————————	16,177 13,617 4,058 i. 4,463 39,815 3,652 2,258 734 1,725 8,369	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)  Total Common Stocks  CORPORATE BONDS & NOTES  Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h)  Comision Federal de Electricida 6.264% due 15/02/2052  Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^ 9.250% due 30/06/2020 ^ Industrias Penoles S.A.B. de C.V. 4.750% due 06/08/2050	39,443 2,622 PAR (0005) 4,100 3,000 5,400 id 5,700 13,920 1,000	3,494 2,968 5,102 5,008	0.00 0.00 0.09 0.08 0.13 0.13
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8  Saderea DAC 12.500% due 30/11/2026 ^ 10,3  Total Ireland  ISRAEL  CORPORATE BONDS & NOTES  Bank Hapoalim B.M. 3.255% due 21/01/2032 (h) 9,9  Israel Electric Corp. Ltd. 4.250% due 14/08/2028 5,0 5.000% due 12/11/2024 2  Leviathan Bond Ltd.	PLC 000 Ireland D/15 18, 73 4, 23, 25, 000 8, 000 4, 000	396 0.01 Ac 478 0.48 512 0.12 386 0.61 263 0.66 506 0.22 592 0.12 198 0.01	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan  KENYA SOVEREIGN ISSUES  Kenya Government International 6.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya  LEBANON SOVEREIGN ISSUES  Lebanon Government Internation 8.250% due 17/05/2034 ^	16,600 15,490 4,300 national Ltd 5,400	16,177 13,617 4,058 i. 4,463 39,815 3,652 2,258 734 1,725 8,369	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04 0.22	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)  Total Common Stocks  CORPORATE BONDS & NOTES  Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/09/2029 (f)(h)  Comision Federal de Electricida 6.264% due 15/02/2052  Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^ 9.250% due 30/06/2020 ^ Industrias Penoles S.A.B. de C.V. 4.750% due 06/08/2050  Petroleos Mexicanos 3.625% due 24/11/2025 €	39,443 2,622 PAR (0005) 4,100 3,000 5,400 10 13,920 1,000 1,000 1,400	3,494 2,968 5,102 5,008 0 0 3,148	0.00 0.00 0.00 0.09 0.08 0.13 0.13 0.00 0.00 0.00 0.08
Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8  Saderea DAC 12.500% due 30/11/2026 ^ 10,3  Total Ireland  ISRAEL  CORPORATE BONDS & NOTES  Bank Hapoalim B.M. 3.255% due 21/01/2032 (h) 9,9  Israel Electric Corp. Ltd. 4.250% due 14/08/2028 5,0 5.000% due 12/11/2024 2	PLC 000 Ireland D/15 18, 73 4, 23, 25, 000 8, 000 4, 000 00 6, 00	396 0.01 AC 478 0.48 512 0.12 386 0.61 263 0.66 606 0.22 692 0.12 198 0.01 041 0.05 414 0.07	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan  KENYA SOVEREIGN ISSUES Kenya Government International 6.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya  LEBANON SOVEREIGN ISSUES Lebanon Government Internation	16,600 15,490 4,300 national Ltd 5,400	16,177 13,617 4,058 i. 4,463 39,815 3,652 2,258 734 1,725 8,369	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04 0.22	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)  Total Common Stocks  CORPORATE BONDS & NOTES  Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h)  Comision Federal de Electricida 6.264% due 15/02/2052  Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^ 9.250% due 30/06/2020 ^ Industrias Penoles S.A.B. de C.V. 4.750% due 06/08/2050  Petroleos Mexicanos 3.625% due 24/11/2025 € 4.875% due 21/02/2028 6.350% due 12/02/2048 \$	39,443 2,622 PAR (0005) 4,100 3,000 5,400 10 13,920 1,000 7. 3,900 1,400 1,300 30,367	3,494 2,968 5,102 5,008 0 0 3,148 1,453 1,255 19,307	0.00 0.00 0.00 0.09 0.08 0.13 0.00 0.00 0.08 0.04 0.03 0.05
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8  Saderea DAC 12.500% due 30/11/2026 ^ 10,3  Total Ireland  ISRAEL  CORPORATE BONDS & NOTES  Bank Hapoalim B.M. 3.255% due 21/01/2032 (h) 9,9  Israel Electric Corp. Ltd. 4.250% due 14/08/2028 5,0 5.000% due 12/11/2024 2  Leviathan Bond Ltd. 6.125% due 30/06/2025 2,1	PLC 000 Ireland D/15 18, 73 4, 23, 25, 000 8, 000 4, 000 00 6, 00	396 0.01 AC 478 0.48 512 0.12 386 0.61 263 0.66 606 0.22 692 0.12 198 0.01 041 0.05	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan  KENYA SOVEREIGN ISSUES  Kenya Government International 6.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya  LEBANON SOVEREIGN ISSUES  Lebanon Government Internation 8.250% due 17/05/2034 ^	16,600 15,490 4,300 national Ltd 5,400	16,177 13,617 4,058 i. 4,463 39,815 3,652 2,258 734 1,725 8,369 604	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04 0.22 0.02 0.02	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)  Total Common Stocks  CORPORATE BONDS & NOTES  Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h) Comision Federal de Electricida 6.264% due 15/02/2052  Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^ 9.250% due 30/06/2020 ^ Industrias Penoles S.A.B. de C.V. 4.750% due 06/08/2050  Petroleos Mexicanos 3.625% due 24/11/2025 € 4.875% due 21/02/2028 6.350% due 12/02/2048 \$ 6.500% due 02/06/2041 6.625% due 15/06/2035	39,443 2,622 PAR (0005) 4,100 3,000 5,400 13,920 1,000 7. 3,900 1,400 1,300 30,367 2,000 7,850	3,494 2,968 5,102 5,008 0 3,148 1,453 1,255 19,307 1,366 6,030	0.00 0.00 0.09 0.08 0.13 0.13 0.00 0.00 0.08
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8  Saderea DAC 12.500% due 30/11/2026 ^ 10,3  Total Ireland  ISRAEL  CORPORATE BONDS & NOTES  Bank Hapoalim B.M. 3.255% due 21/01/2032 (h) 9,9  Israel Electric Corp. Ltd. 4.250% due 12/11/2024 2  Leviathan Bond Ltd. 6.125% due 30/06/2025 2,1 6.500% due 30/06/2027 6,8	PLC 000 Ireland D/ 15 18, 23, 25, 25, 200 8, 00 4, 00 6, 21,	396 0.01 AC 478 0.48 512 0.12 386 0.61 263 0.66 606 0.22 692 0.12 198 0.01 041 0.05 414 0.07	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan  KENYA SOVEREIGN ISSUES  Kenya Government International 6.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya  LEBANON SOVEREIGN ISSUES  Lebanon Government Internation 8.250% due 17/05/2034 ^  LUXEMBOURG COMMON STOCKS  DrillCo Holding Lux S.A. (b) DrillCo Holding Lux S.A. (b)	16,600 15,490 4,300 national Ltd 5,400 	16,177 13,617 4,058 i. 4,463 39,815 3,652 2,258 734 1,725 8,369 604	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04 0.22 0.02 0.02	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)  Total Common Stocks  CORPORATE BONDS & NOTES  Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h)  Comision Federal de Electricida 6.264% due 15/02/2052  Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^ 9.250% due 30/06/2020 ^ Industrias Penoles S.A.B. de C.V. 4.750% due 06/08/2050  Petroleos Mexicanos 3.625% due 24/11/2025 € 4.875% due 21/02/2028 6.350% due 12/02/2048 \$ 6.500% due 02/06/2041 6.625% due 15/06/2035 6.625% due 15/06/2038	39,443  2,622  PAR (0005)  4,100 3,000 5,400  13,920 1,000  7,300 1,400 1,300 30,367 2,000 7,850 200	3,494 2,968 5,102 5,008 0 0 3,148 1,453 1,255 19,307 1,366 6,030 141	0.00 0.00 0.09 0.08 0.13 0.13 0.00 0.00 0.00 0.04 0.03 0.50 0.04 0.03 0.50 0.04 0.04 0.05
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8  Saderea DAC 12.500% due 30/11/2026 ^ 10,3  Total Ireland  ISRAEL  CORPORATE BONDS & NOTES  Bank Hapoalim B.M. 3.255% due 21/01/2032 (h) 9,9  Israel Electric Corp. Ltd. 4.250% due 14/08/2028 5,0 5.000% due 12/11/2024 2  Leviathan Bond Ltd. 6.125% due 30/06/2025 2,1 6.500% due 30/06/2027 6,8	PLC 000 Ireland D/ 15 18, 23, 25, 25, 000 8, 000 4, 000 6, 21, 10 dd	396 0.01 AC 478 0.48 512 0.12 386 0.61 263 0.66 606 0.22 692 0.12 198 0.01 041 0.05 414 0.07	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan  KENYA SOVEREIGN ISSUES  Kenya Government International 6.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya  LEBANON SOVEREIGN ISSUES  Lebanon Government Internation 8.250% due 17/05/2034 ^  LUXEMBOURG COMMON STOCKS  DrillCo Holding Lux S.A. (b)	16,600 15,490 4,300 national Ltd 5,400 	16,177 13,617 4,058 i. 4,463 39,815 3,652 2,258 734 1,725 8,369 604	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04 0.22 0.02 0.02	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)  Total Common Stocks  CORPORATE BONDS & NOTES  Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h)  Comision Federal de Electricida 6.264% due 15/02/2052  Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^ 9.250% due 30/06/2020 ^ Industrias Penoles S.A.B. de C.V. 4.750% due 06/08/2050  Petroleos Mexicanos 3.625% due 24/11/2025 € 4.875% due 21/02/2028 6.350% due 12/02/2048 \$ 6.500% due 02/06/2041 6.625% due 15/06/2035 6.625% due 15/06/2035 6.625% due 15/06/2038 6.700% due 16/02/2032 6.750% due 21/09/2047	39,443 2,622 PAR (0005) 4,100 3,000 5,400 10 5,700 13,920 1,000 1,300 30,367 2,000 7,850 200 12,558 17,180	3,494 2,968 5,102 5,008 0 3,148 1,453 1,255 19,307 1,366 6,030 141 10,435 11,263	0.00 0.09 0.09 0.08 0.13 0.13 0.00 0.00 0.08 0.04 0.03 0.50 0.04 0.04 0.00 0.02 0.02 0.27
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8  Saderea DAC 12.500% due 30/11/2026 ^ 10,3  Total Ireland  ISRAEL  CORPORATE BONDS & NOTES  Bank Hapoalim B.M. 3.255% due 21/01/2032 (h) 9,9  Israel Electric Corp. Ltd. 4.250% due 14/08/2028 5,00 5.000% due 12/11/2024 2  Leviathan Bond Ltd. 6.125% due 30/06/2025 2,1 6.500% due 30/06/2027 6,8  SOVEREIGN ISSUES  Israel Government International Bor	PLC 000	396 0.01 AC 478 0.48 512 0.12 386 0.61 263 0.66 606 0.22 692 0.12 198 0.01 041 0.05 414 0.17 951 0.57	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan  KENYA SOVEREIGN ISSUES  Kenya Government International 6.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya  LEBANON SOVEREIGN ISSUES  Lebanon Government Internation 8.250% due 17/05/2034 ^  LUXEMBOURG COMMON STOCKS  DrillCo Holding Lux S.A. (b) DrillCo Holding Lux S.A. (b) Total Common Stocks	16,600 15,490 4,300 ational Ltd 5,400	16,177 13,617 4,058 i. 4,463 39,815 3,652 2,258 734 1,725 8,369 604	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04 0.22 0.02 0.02	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)  Total Common Stocks  CORPORATE BONDS & NOTES  Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h)  Comision Federal de Electricida 6.264% due 15/02/2052  Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^ 9.250% due 30/06/2020 ^ Industrias Penoles S.A.B. de C.V. 4.750% due 06/08/2050  Petroleos Mexicanos 3.625% due 24/11/2025 € 4.875% due 21/02/2028 6.350% due 12/02/2028 6.350% due 12/02/2028 6.500% due 02/06/2035 6.625% due 15/06/2038 6.700% due 16/02/2032 6.750% due 21/09/2047 6.840% due 23/01/2030 6.950% due 28/01/2060	39,443 2,622 PAR (0005) 4,100 3,000 5,400 1,000 1,000 1,300 30,367 2,000 7,850 200 12,558 17,180 278 29,647	3,494 2,968 5,102 5,008 0 3,148 1,453 1,255 19,307 1,366 6,030 141 10,435 11,263 241 19,563	0.00 0.09 0.08 0.13 0.13 0.00 0.00 0.08 0.04 0.03 0.04 0.16 0.00 0.27 0.29 0.01 0.51
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8  Saderea DAC 12.500% due 30/11/2026 ^ 10,3  Total Ireland  ISRAEL  CORPORATE BONDS & NOTES  Bank Hapoalim B.M. 3.255% due 21/01/2032 (h) 9,9  Israel Electric Corp. Ltd. 4.250% due 14/08/2028 5,00 5.000% due 12/11/2024 2  Leviathan Bond Ltd. 6.125% due 30/06/2025 2,1 6.500% due 30/06/2027 6,8  SOVEREIGN ISSUES  Israel Government International Bor 5.000% due 30/10/2026 (j) € 39,5	PLC 000	396 0.01 AC 478 0.48 512 0.12 386 0.61 263 0.66 606 0.22 692 0.12 198 0.01 041 0.05 414 0.17 951 0.57	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. International Common Stocks  KENYA SOVEREIGN ISSUES  Kenya Government International Common Stocks  LEBANON SOVEREIGN ISSUES  LOUIT COMMON STOCKS  DrillCo Holding Lux S.A. (b) DrillCo Holding Lux S.A. (b) Total Common Stocks	16,600 15,490 4,300 national Ltd 5,400 I Bond 3,750 2,400 800 1,900  SHARES  143,033 364,034  PAR	16,177 13,617 4,058 i. 4,463 39,815 3,652 2,258 734 1,725 8,369 604	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04 0.22 0.02 0.02	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)  Total Common Stocks  CORPORATE BONDS & NOTES  Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/09/2029 (f)(h)  Comision Federal de Electricida 6.264% due 15/02/2052  Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^ 9.250% due 30/06/2020 ^ Industrias Penoles S.A.B. de C.V. 4.750% due 06/08/2050  Petroleos Mexicanos 3.625% due 24/11/2025 € 4.875% due 21/02/2028 6.350% due 12/02/2048 \$ 6.500% due 12/02/2048 \$ 6.500% due 15/06/2035 6.625% due 15/06/2035 6.625% due 15/06/2038 6.700% due 16/02/2032 6.750% due 21/09/2047 6.840% due 23/01/2030	39,443 2,622 PAR (0005) 4,100 3,000 5,400 13,920 1,000 1,300 3,900 1,400 1,300 30,367 2,000 7,850 200 12,558 17,180 278	3,494 2,968 5,102 5,008 0 0 3,148 1,453 1,255 19,307 1,366 6,030 141 10,435 11,263 241	0.00 0.00 0.09 0.08 0.13 0.13 0.00 0.00 0.00 0.04 0.16 0.00 0.27 0.29 0.01 0.00 0.15
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8  Saderea DAC 12.500% due 30/11/2026 ^ 10,3  Total Ireland  ISRAEL  CORPORATE BONDS & NOTES  Bank Hapoalim B.M. 3.255% due 21/01/2032 (h) 9,9  Israel Electric Corp. Ltd. 4.250% due 12/11/2024 2  Leviathan Bond Ltd. 6.125% due 30/06/2025 2,1 6.500% due 30/10/2026 (j) € 39,5  Total Israel  IVORY COAST  LOAN PARTICIPATIONS AND ASSIC	PLC 000 Ireland D/ 15 18, 73 4, 23, 25, 25, 000 8, 000 4, 000 6, 21, odd 000 44, 666, 66, 66, 67	396 0.01 AC 478 0.48 512 0.12 386 0.61 263 0.66 606 0.22 692 0.12 198 0.01 041 0.05 414 0.17 951 0.57	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan  KENYA SOVEREIGN ISSUES Kenya Government International 6.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya  LEBANON SOVEREIGN ISSUES Lebanon Government Internation 8.250% due 17/05/2034 ^  LUXEMBOURG COMMON STOCKS DrillCo Holding Lux S.A. (b) DrillCo Holding Lux S.A. (b) CORPORATE BONDS & NOTES Chile Electricity Lux MPC SARL 6.010% due 20/01/2033 \$	16,600 15,490 4,300 national Ltd 5,400 I Bond 3,750 2,400 800 1,900  SHARES  143,033 364,034  PAR (0005)	16,177 13,617 4,058 i. 4,463 39,815 3,652 2,258 734 1,725 8,369 604	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04 0.22 0.02 0.09 0.24 0.33	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)  Total Common Stocks  CORPORATE BONDS & NOTES  Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h)  Comision Federal de Electricida 6.264% due 15/02/2052  Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^ 9.250% due 30/06/2020 ^ Industrias Penoles S.A.B. de C.V. 4.750% due 06/08/2050  Petroleos Mexicanos 3.625% due 24/11/2025 € 4.875% due 21/02/2028 6.350% due 12/02/2048 \$ 6.500% due 12/02/2048 \$ 6.500% due 12/02/2048 \$ 6.500% due 15/06/2035 6.625% due 15/06/2035 6.625% due 15/06/2032 6.750% due 21/09/2047 6.840% due 23/01/2050 6.950% due 28/01/2060 7.690% due 23/01/2050	39,443  2,622  PAR (0005)  4,100 3,000 5,400  13,920 1,000 7,850 200 12,558 17,180 27,850 200 12,558 17,180 29,647 66,636 9,950  C.V.	3,494 2,968 5,102 5,008 0 0 3,148 1,453 1,255 19,307 1,366 6,030 141 10,435 11,263 241 19,563 47,474 10,002	0.00 0.09 0.08 0.13 0.13 0.00 0.08 0.04 0.03 0.50 0.04 0.16 0.10 0.10 0.27 0.29 0.01 0.51 1.23 0.26
ASSET-BACKED SECURITIES  Avoca Static CLO DAC  5.690% due 15/10/2030 € 1,7  CORPORATE BONDS & NOTES  Alfa Bank AO Via Alfa Bond Issuance 5.950% due 15/04/2030 ^(h) \$ 6,6  Republic of Angola Via Avenir Issuer 6.927% due 19/02/2027 19,8  Saderea DAC 12.500% due 30/11/2026 ^ 10,3  Total Ireland  ISRAEL  CORPORATE BONDS & NOTES  Bank Hapoalim B.M. 3.255% due 21/01/2032 (h) 9,9  Israel Electric Corp. Ltd. 4.250% due 14/08/2028 5,0 5.000% due 12/11/2024 2  Leviathan Bond Ltd. 6.125% due 30/06/2025 2,1 6.500% due 30/06/2027 6,8  SOVEREIGN ISSUES  Israel Government International Bor 5.000% due 30/10/2026 (j) € 39,5  Total Israel  IVORY COAST	PLC 000 Ireland D/ 15 18, 73 4, 23, 25, 25, 000 8, 000 4, 000 6, 21, 1 1, 1 1, 1 1, 1 1, 1 1, 1 1, 1	396 0.01 AC 478 0.48 512 0.12 386 0.61 263 0.66 606 0.22 692 0.12 198 0.01 041 0.05 414 0.17 951 0.57	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Intern 3.250% due 15/08/2030 Total Kazakhstan  KENYA SOVEREIGN ISSUES  Kenya Government International 6.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya  LEBANON SOVEREIGN ISSUES  Lebanon Government Internation 8.250% due 17/05/2034 ^  LUXEMBOURG COMMON STOCKS  DrillCo Holding Lux S.A. (b) DrillCo Holding Lux S.A. (b) Total Common Stocks  CORPORATE BONDS & NOTES  Chile Electricity Lux MPC SARL	16,600 15,490 4,300 national Ltd 5,400 I Bond 3,750 2,400 800 1,900  SHARES  143,033 364,034  PAR (0005)	16,177 13,617 4,058 i. 4,463 39,815  3,652 2,258 734 1,725 8,369  604  3,552 9,040 12,592	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04 0.22 0.02 0.09 0.24 0.33	COMMON STOCKS  Hipotecaria Su Casita S.A. de C.V. (b)  Urbi Desarrollos Urbanos S.A.B. de C.V. (b)  Total Common Stocks  CORPORATE BONDS & NOTES  Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h)  Comision Federal de Electricida 6.264% due 15/02/2052  Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^ 9.250% due 30/06/2020 ^ Industrias Penoles S.A.B. de C.V. 4.750% due 06/08/2050  Petroleos Mexicanos 3.625% due 24/11/2025 € 4.875% due 21/02/2048 \$ 6.350% due 12/02/2048 \$ 6.500% due 02/06/2041 6.625% due 15/06/2035 6.625% due 15/06/2038 6.700% due 02/06/2041 6.625% due 15/06/2038 6.700% due 23/01/2030 6.950% due 23/01/2050 10.000% due 07/02/2033 (j) Sitios Latinoamerica S.A.B. de 0.900 due 0.900%	39,443  2,622  PAR (0005)  4,100 3,000 5,400  13,920 1,000 7,300 1,300 30,367 2,000 7,850 200 12,558 17,180 278 29,647 66,636 9,950	3,494 2,968 5,102 5,008 0 3,148 1,453 1,255 19,307 1,366 6,030 141 10,435 11,263 241 19,563 47,474	0.00 0.09 0.08 0.13 0.13 0.00 0.00 0.08 0.04 0.16 0.10

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SOVEREIGN ISSUES	d 15 1			OMAN				SOVEREIGN ISSUES			
Mexico Government Into 2.750% due 27/11/2031 (e) 3.000% due 03/12/2026 (e) 3.750% due 19/04/2071 3.771% due 24/05/2061	MXN 263,393 \$  820,381 \$ 9,200 15,400	13,734 45,003 6,168 10,489	1.17 0.16	5.625% due 17/01/2028 6.000% due 01/08/2029 6.250% due 25/01/2031	\$ 1,100 \$ 6,690 16,100 7,000	6,830 16,715 7,377	0.18 0.43 0.19	Peru Government Internationa 3.230% due 28/07/2121 3.600% due 15/01/2072 6.550% due 14/03/2037 8.750% due 21/11/2033	\$ 1,900 \$ 2,600 14,243 185 _	1,840 15,907	0.05 0.41 0.01
4.000% due	13,400	10,469	0.27	6.500% due 08/03/2047 6.750% due 28/10/2027	3,473 13,300	3,552 14,066		Total Peru	_	46,908	
30/11/2028 (e) 5.000% due	MXN 124,441	7,186	0.19	6.750% due 17/01/2048	3,900	4,091	0.11	DIMIDDINEC			
27/04/2051 (j)	\$ 14,100	12,276		7.000% due 25/01/2051 Total Oman	2,400 _	2,597		PHILIPPINES SOVEREIGN ISSUES			
5.750% due 12/10/2110 6.338% due 04/05/2053 6.350% due 09/02/2035 6.750% due 27/09/2034 Total Mexico	53,450 1,285 15,700 4,570 _	48,034 1,311 16,487 4,970 <b>165,658</b> 320,655	0.03 0.43 0.13 <b>4.31</b>	PAKISTAN SOVEREIGN ISSUES Pakistan Government Internation 6.000% due 08/04/2026	5,952	56,321 4,220	0.11	Philippines Government Intern 2.650% due 10/12/2045 2.950% due 05/05/2045 3.700% due 01/03/2041 5.000% due 17/07/2033	7,400 1,600 650 6,800	5,280 1,205 559 6,997	0.03 0.01 0.18
MONGOLIA	_			6.875% due 05/12/2027 7.375% due 08/04/2031	4,747 5,439	3,258 3,334		6.375% due 23/10/2034 9.500% due 02/02/2030	847 4,179	962 5,268	0.03
SOVEREIGN ISSUES				8.250% due 15/04/2024 8.875% due 08/04/2051	2,866 27,405	2,725 16,658	0.07	Total Philippines	-	20,271	
Mongolia Government I 7.875% due 05/06/2029	1,300 _	d 1,331	0.03	Pakistan Water & Power Develor 7.500% due 04/06/2031 Total Pakistan	5,020	2,664 32,859		POLAND SOVEREIGN ISSUES			
MOROCCO	HOTEC				_	32,033	0.65	Bank Gospodarstwa Krajoweg		0.450	0.22
CORPORATE BONDS &	NOTES			PANAMA				6.250% due 31/10/2028  Poland Government Internatio	8,000 nal Rond	8,459	0.22
OCP S.A. 3.750% due 23/06/2031	10,650	9,184		CORPORATE BONDS & NOTES  Aeropuerto Internacional de To				4.875% due 04/10/2033	13,400	13,618	
5.125% due 23/06/2051	4,300 _	3,275 <b>12,459</b>		5.125% due 11/08/2061	7,100	5,416	0.14	5.500% due 16/11/2027 5.500% due 04/04/2053	10,250 9,500	10,657 9,931	
	_	12,439	0.55	Banco General S.A.	400	244	0.01	Total Poland	3,500 _	42,665	
SOVEREIGN ISSUES				5.250% due 07/05/2031 (f)(h) 5.250% due 07/05/2031 (f)	400 8,300	7,137	0.01 0.19	OATAR	_		
Morocco Government In 5.500% due 11/12/2042	nternational Bond 9,000	8,212	0.21	Banco Nacional de Panama	C 100	4 522	0.12	CORPORATE BONDS & NOTE			
Total Morocco		20,671		2.500% due 11/08/2030	6,100 _	4,533 <b>17,430</b>		QatarEnergy			
MULTINATIONAL				COVEREIGN ISSUES	_	.,,.50	01.10	1.375% due 12/09/2026	15,800	14,519	
CORPORATE BONDS &	NOTES			SOVEREIGN ISSUES Panama Government Internation	nal Dand			2.250% due 12/07/2031 3.125% due 12/07/2041	9,000 27,350	7,673 21,082	
ATP Tower Holdings LLC				3.870% due 23/07/2060	1,400		0.02	3.300% due 12/07/2051	1,200	879	0.02
4.050% due 27/04/2026	10,600 _	9,636	0.25	4.300% due 29/04/2053 4.500% due 15/05/2047	9,900 6,100	6,656 4,349		3.300% due 12/07/2051 (j) Ras Laffan Liquefied Natural G	41,100 as Co. Ltd	30,111	0.78
NAMIBIA				4.500% due 16/04/2050	6,600	4,596	0.12	5.838% due 30/09/2027	1,037	1,056	
SOVEREIGN ISSUES				4.500% due 01/04/2056 4.500% due 19/01/2063	3,400 8,200	2,292 5,385		6.332% due 30/09/2027	258 _	75,584	0.01
Namibia Government In 5.250% due 29/10/2025		5,943	0.15	6.400% due 14/02/2035 6.700% due 26/01/2036	13,900 3,800	13,602 3,775	0.10	SOVEREIGN ISSUES	-	73,364	1.50
NETHERLANDS				6.853% due 28/03/2054 6.875% due 31/01/2036	5,400 2,500	5,066 2,501		Qatar Government Internation	al Bond		
CORPORATE BONDS &	NOTES			8.125% due 28/04/2034	300	319	0.01	4.400% due 16/04/2050	7,100	6,558	
Metinvest BV	F 700	4.040	0.10	8.875% due 30/09/2027	1,700 _	1,862 <b>51,245</b>		4.625% due 02/06/2046 4.817% due 14/03/2049	300 1,800	287 1,756	0.01
8.500% due 23/04/2026 Prosus NV	5,700	4,018	0.10	Total Panama	_	68,675		5.103% due 23/04/2048	12,280	12,460	0.32
1.539% due 03/08/2028 2.031% due 03/08/2032	€ 2,400 1,200	2,294		PARAGUAY				T-t-I O-t-	-	21,061	
3.257% due 19/01/2027	1,200 \$ 2,400	1,017 2,219	0.06	SOVEREIGN ISSUES				Total Qatar	-	96,645	2.51
3.832% due 08/02/2051 4.027% due 03/08/2050	2,100 1,600	1,321 1,051	0.03	Paraguay Government Internat				ROMANIA			
Total Netherlands		11,920		2.739% due 29/01/2033 3.849% due 28/06/2033	1,900 2,200	1,568 1,957		SOVEREIGN ISSUES			
NIGERIA	_			4.700% due 27/03/2027	1,800	1,778	0.05	Romania Government Internat 2.000% due 08/12/2026 (j)	ional Bond € 5.600	5,824	0.15
CORPORATE BONDS &	NOTES			5.400% due 30/03/2050 5.850% due 21/08/2033	4,400 3,600	3,924 3,666		2.125% due 07/03/2028 (j)	3,600	3,617	0.09
<b>BOI Finance BV</b> 7.500% due 16/02/2027	€ 14,400	14,663	0.38	6.100% due 11/08/2044 Total Paraguay	2,400 _	2,364 15,257		2.625% due 02/12/2040 (j) 2.875% due 13/04/2042 (j) 5.000% due 27/09/2026 (j)	7,400 3,400 13,300	5,519 2,551 15,103	0.07
SOVEREIGN ISSUES				PERU				6.125% due 22/01/2044	\$ 4,050	4,006	0.11
Nigeria Government Into	ernational Bond			CORPORATE BONDS & NOTES				6.375% due 18/09/2033 (j) 7.625% due 17/01/2053	€ 11,400 \$ 9,500	13,340 10,675	
6.125% due 28/09/2028	\$ 2,000	1,778		Banco de Credito del Peru S.A.				Total Romania	\$ 3,500 _	60,635	
6.500% due 28/11/2027 7.143% due 23/02/2030	3,544 5,800	3,249 5,241	0.14	4.650% due 17/09/2024 PE Credicorp Capital Sociedad Titu	N 26,100 Jizadora S <i>I</i>	6,846 <b>A</b>	0.18	RUSSIA			
7.375% due 28/09/2033 7.625% due 28/11/2047	600 9,846	513 7,837	0.01	10.100% due 15/12/2043	14,200	3,869	0.10	SOVEREIGN ISSUES			
7.696% due 23/02/2038	4,800	3,949	0.10	InRetail Consumer 3.250% due 22/03/2028	\$ 4,600	4,132	0.11	Russia Government Internation	nal Bond		
7.875% due 16/02/2032 8.250% due 28/09/2051	8,100 4,400	7,304 3,624		Petroleos del Peru S.A.	<b>₽</b> →,000	۲,۱۵۷	0.11	1.125% due 20/11/2027 ^	€ 100		0.00
8.375% due 24/03/2029	2,600 _	2,503	0.07	4.750% due 19/06/2032 5.625% due 19/06/2047	2,600 17,869	1,869 11,025		5.250% due 23/06/2047 ^ 7.500% due 31/03/2030 ^	\$ 200 174_		0.00
Total Nigeria	_	<b>35,998</b> 50,661		3.023 /0 duc 13/00/2047	17,003	27,741		Total Russia			0.01
Total Nigeria	_	100,00	1.52		_						

DESCRIPTION	PAR (000S)		6 OF NET	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SAUDI ARABIA	(1010)	(5555) 12		5.000% due 12/10/2046		),200 \$		0.20	THAILAND	(333)	(5115)	
CORPORATE BONDS & NOTES	S			5.375% due 24/07/2044	c	400	320		CORPORATE BONDS & NOTES			
Saudi Arabian Oil Co.				5.750% due 30/09/2049 7.300% due 20/04/2052		5,400 5,300	5,130 5.035		Bangkok Bank PCL			
1.625% due 24/11/2025 \$					AR 921		52,723		3.733% due 25/09/2034 (h) \$	800 \$	712	0.02
2.250% due 24/11/2030 2.875% due 16/04/2024	4,500 600	3,875 0. 595 0.				_	81,974	2.13	PTTEP Treasury Center Co. Ltd. 2.587% due 10/06/2027	1,300	1,208	0.02
3.500% due 16/04/2029	3,000	2,844 0.		Total South Africa		_	172,236	4.48	3.903% due 06/12/2059	550		0.03
3.500% due 24/11/2070	45,000	31,050 0.		SOUTH KOREA					Total Thailand		2,358	0.06
		44,088 1.	15	CORPORATE BONDS & NOT	EC				TRIMIDAD AND TORACO			
SOVEREIGN ISSUES				Kodit Global Co. Ltd.	LJ				TRINIDAD AND TOBAGO			
Saudi Arabia Government Inter	rnational	Bond		4.954% due 25/05/2026	\$ 1	,700	1,697	0.04	SOVEREIGN ISSUES		10 1	
0.000% due 03/03/2024 (c) €		1,645 0.		SK on Co. Ltd.					Trinidad & Tobago Government II 5.950% due 14/01/2031	5,800	6,019	
2.250% due 02/02/2033 \$ 3.250% due 22/10/2030	1,700 2,000	1,411 0. 1,859 0.		5.375% due 11/05/2026	4	1,900 _	4,934			5,000	0/0.13	0110
3.450% due 02/02/2061	9,900	6,985 0.	18			_	6,631	0.17	TUNISIA			
3.750% due 21/01/2055 4.500% due 26/10/2046 (j)	8,600 26,600	6,567 0. 23,609 0.		SOVEREIGN ISSUES					SOVEREIGN ISSUES			
4.625% due 04/10/2047	300	23,009 0.		Korea Electric Power Corp.					Banque Centrale de Tunisie Gove International Bond	rnment		
4.750% due 18/01/2028	8,300	8,396 0.	22	5.375% due 31/07/2026	10	),000	10,114	0.26		200,000	788	0.02
4.750% due 18/01/2028 (j)	27,600	27,918 0.		Korea National Oil Corp.					5.625% due 17/02/2024 €	9,470	10,136	0.27
T . IC . I'A . I'		78,660 2.		4.875% due 03/04/2028	15	5,800 _	15,896			12,200 5,505	10,045 4,254	
Total Saudi Arabia		122,748 3.	19			_	26,010		6.375% due 15/07/2026	5,505 _	25,223	
SENEGAL				Total South Korea		_	32,641	0.85	rotal Turnola		دع,ددغ	0.00
SOVEREIGN ISSUES				SPAIN					TURKEY			
Senegal Government Internation	onal Bond			CORPORATE BONDS & NOT	ES				CORPORATE BONDS & NOTES			
4.750% due 13/03/2028 €	3,400	3,480 0.		Banco Santander S.A.					Turkish Airlines Pass-Through Tru			
5.375% due 08/06/2037	25,500	20,901 0.		5.147% due 18/08/2025	13	3,600	13,526	0.35	4.200% due 15/09/2028 \$	4,022	3,810	0.10
Total Senegal		24,381 0.	63	CDLLANKA					Turkiye Is Bankasi A/S 6.125% due 25/04/2024	2,200	2,200	0.06
SERBIA				SRI LANKA					Yapi ve Kredi Bankasi A/S	2,200	2,200	0.00
SOVEREIGN ISSUES				SOVEREIGN ISSUES					5.850% due 21/06/2024	600	599	0.01
Serbia Government Internation	nal Bond			Sri Lanka Government Intern 5.750% due 18/04/2023 ^		al Bond 3,770	1,939	0.05			6,609	0.17
1.500% due 26/06/2029	12,400	11,589 0.		5.875% due 25/07/2022 ^		2,050	1,086		LOAN PARTICIPATIONS AND AS	SIGNME	MTS	
6.250% due 26/05/2028 \$ 6.500% due 26/09/2033	9,600 1,150	9,846 0. 1,183 0.		6.125% due 03/06/2025 ^		,100	2,633	0.07	SOCAR Turkey Enerji A/S	SIGIVIVIE	.1413	
6.500% due 26/09/2033 (j)	24,000	24,690 0.		6.200% due 11/05/2027 ^ 6.350% due 28/06/2024 ^		3,700 1,420	4,418 723			18,884	20,600	0.54
Total Serbia		47,308 1.	23	6.825% due 18/07/2026 ^		,200	617			-,	-,	
CINCADORE				6.850% due 14/03/2024 ^		1,000	2,037		SOVEREIGN ISSUES			
SINGAPORE				6.850% due 03/11/2025 ^ 7.550% due 28/03/2030 ^		5,500 7,700	3,364 8,936		Export-Credit Bank of Turkey 5.750% due 06/07/2026 \$	3,500	3.411	0.00
CORPORATE BONDS & NOTES	•			7.850% due 14/03/2029 ^		1,200		0.05	Hazine Mustesarligi Varlik Kiralar		3,411	0.03
Flex Ltd. 4.875% due 15/06/2029	1,300	1.279 0.	03	Total Sri Lanka			27,874	0.72		12,600	13,382	0.35
Singapore Airlines Ltd.	1,500	1,275 0.	03	CURRANATIONAL					Turkey Government International			
3.375% due 19/01/2029	7,800	7,311 0.	19	SUPRANATIONAL					4.875% due 16/04/2043 5.125% due 17/02/2028	7,500 22,300	5,496 21,299	
Total Singapore		8,590 0.	22	CORPORATE BONDS & NOT						59,500	46,805	
SLOVENIA				Eastern & Southern African T 4.125% due 30/06/2028		<b>&amp; Devel</b> 7,300	opment B 6,325			19,600	18,521	0.48
SOVEREIGN ISSUES				7.123 /0 UUC JU/JU/ZUZO	/	,500 _	0,323	0.10	6.000% due 14/01/2041 6.125% due 24/10/2028	18,635 5,200	15,887 5,126	
	onel D	J		SOVEREIGN ISSUES						17,970	17,229	
Slovenia Government Internati 5.000% due 19/09/2033	12,500	n 12,744 O.	33	Ghana Government Internati					9.125% due 13/07/2030	12,000	13,274	0.35
	-,	_,. , , , ,		10.750% due 14/10/2030	1	,050 _	665		9.875% due 15/01/2028	15,900 _	17,683	
SOUTH AFRICA				Total Supranational		_	6,990	0.18	Total Turkov	-	178,113	
CORPORATE BONDS & NOTES				SWITZERLAND					Total Turkey	-	205,322	5.54
AngloGold Ashanti Holdings PL		2 122 0	ΛQ	CORPORATE BONDS & NOT	ES				UKRAINE			
3.750% due 01/10/2030 6.500% due 15/04/2040	3,600 200	3,132 0. 196 0.		Credit Suisse AG					CORPORATE BONDS & NOTES			
Development Bank of Southern		.50 0.		4.750% due 09/08/2024	6	5,000	5,965	0.15	NPC Ukrenergo			
8.600% due 21/10/2024 (i) ZAR		25,473 0.	66	UBS Group AG		4.5			6.875% due 09/11/2028	1,700	462	0.01
Eskom Holdings SOC Ltd.	12.650	12.700 0	22	2.593% due 11/09/2025 6.373% due 15/07/2026		1,100 1,500	1,077 4,554		SOVEREIGN ISSUES			
4.314% due 23/07/2027 \$ 6.350% due 10/08/2028	13,650 14,400	12,788 0. 14,046 0.		Total Switzerland	4	,,,,,,,,	11,596		Ukraine Government Internationa	al Bond		
7.125% due 11/02/2025	4,588	4,596 0.	12	. Star Stritterium		_	11,550	3.50	6.876% due 21/05/2031	2,400		0.01
8.450% due 10/08/2028	13,200	13,420 0.	35	TANZANIA						11,139	2,646	
Sasol Financing USA LLC 5.875% due 27/03/2024	5,815	5,785 0.	15	LOAN PARTICIPATIONS ANI	D ASS	IGNME	NTS		7.375% due 25/09/2034 7.750% due 01/09/2026	5,020 5,000	1,199 1,402	
8.750% due 03/05/2029	10,600	5,785 U. 10,826 O.		Ivory Coast Government Inte					7.750% due 01/09/2027	3,300	907	0.02
	,	90,262 2.			€ 25	•	28,181			18,700	8,420	
COVEREIGNASSUE				The Ministry of Finance and I			ernment	of	8.994% due 01/02/2026	7,500 _	2,252	
SOVEREIGN ISSUES				the United Republic of Tan 9.502% due 26/04/2028		),064	11,033	0.29	Total Ukraine	-	<b>17,384</b> 17,846	
South Africa Government Inter 4.300% due 12/10/2028	national I 800	<b>3ond</b> 750 0.	02	Total Tanzania			39,214		וטנמו טאומווול	-	17,040	0.40
4.850% due 30/09/2029	11,100	10,437 0.										

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
UNITED ARAB EMIRATES CORPORATE BONDS & NOTES				<b>Towd Point Mortgage Funding PI</b> 6.570% due 20/05/2045 <u>f</u> 6.571% due 20/07/2045	. <b>c</b> 1,039 \$ 624		0.03 0.02	DAE Funding LLC 2.625% due 20/03/2025	\$ 3,500 \$	3,361	0.09
Abu Dhabi Crude Oil Pipeline LL 3.650% due 02/11/2029 4.600% due 02/11/2047	<b>C</b> \$ 4,200 \$ 5,600	3,996 5,156		<b>Tower Bridge Funding PLC</b> 5.940% due 20/12/2063	1,085	1,376		Gran Tierra Energy, Inc. 9.500% due 15/10/2029 Pricoa Global Funding	416	366	0.01
Abu Dhabi National Energy Co. 4.375% due 24/01/2029		6,471		Warwick Finance Residential Mon 0.000% due				4.200% due 28/08/2025 Rio Oil Finance Trust	450	445	0.01
4.696% due 24/04/2033 DP World Ltd.	5,500	5,582		21/12/2049 (c) 6.170% due 21/12/2049 6.870% due 21/12/2049	0 2,869 735	3,667	0.02 0.10 0.02	8.200% due 06/04/2028 9.750% due 06/01/2027	6,602 5,710		0.18 0.15
4.700% due 30/09/2049 5.625% due 25/09/2048 6.850% due 02/07/2037	1,800 2,175 4,880	1,527 2,090 5,399	0.05	7.370% due 21/12/2049 7.870% due 21/12/2049 8.370% due 21/12/2049	367 210 210	263	0.01 0.01 0.01	<b>Rutas 2 and 7 Finance Ltd.</b> 0.000% due 30/09/2036 (c)	4,853 _	3,231 <b>29,60</b> 4	
First Abu Dhabi Bank PJSC 4.774% due 06/06/2028	9,100	9,067	0.24	0.570 /0 duc 21/12/20 <del>1</del> 5	210	17,102		LOAN PARTICIPATIONS AND	- ASSIGNMEI	NTS	
Kuwait Projects Co. SPC Ltd. 4.500% due 23/02/2027	4,000	3,529		Total United Kingdom  UNITED STATES	-	44,070	1.15	<b>Ecopetrol S.A.</b> TBD% due 17/08/2024	15,200	14,918	0.39
Masdar Abu Dhabi Future Energ 4.875% due 25/07/2033	y <b>Co</b> . 14,500	14,391	0.37	ASSET-BACKED SECURITIES				NON-AGENCY MORTGAGE-B	ACKED SEC	URITIES	
MDGH GMTN RSC Ltd.	·			Aames Mortgage Investment Tru 5.950% due 25/04/2036 \$	st 2,805	2,553	0.07	Banc of America Merrill Lynch	Commercial		
3.950% due 21/05/2050 5.084% due 22/05/2053	1,600 2,700	1,334 2,656	0.07	Argent Securities Trust	·	,		Mortgage, Inc. 4.407% due 15/11/2061	3,700	3,598	0.09
5.875% due 01/05/2034	6,000 _	6,565 <b>67,763</b>		5.770% due 25/07/2036  Argent Securities, Inc. Asset-Back Through Certificates	902 ced Pass-		0.02	Banc of America Mortgage Tru 3.887% due 25/02/2036 BCAP LLC Trust	ıst 4	4	0.00
LOAN PARTICIPATIONS AND A	SSIGNME	NTS		5.950% due 25/05/2035	425		0.01	3.671% due 26/05/2037	3,451	.,	0.08
NMC Healthcare LLC 11.640% due 25/03/2025 AEI 11.640% due 25/03/2027	) 15,761 21,014	4,366 5,822		Countrywide Asset-Backed Certif 5.950% due 25/02/2037 6.595% due 25/11/2035	1,378 3,299	1,322 3,226		Bear Stearns Adjustable Rate 1 3.877% due 25/05/2047 4.924% due 25/01/2035	Mortgage Tr 82 4		0.00
		10,188		GSAA Home Equity Trust 5.910% due 25/05/2047	691	403		Bear Stearns ALT-A Trust 4.488% due 25/05/2035	57	53	0.00
SOVEREIGN ISSUES Emirate of Abu Dhabi Governme	ent Interna			5.950% due 25/11/2036 6.502% due 25/11/2036 Home Equity Asset Trust	257 856		0.00	Benchmark Mortgage Trust 3.666% due 15/01/2051 4.261% due 10/10/2051	1,700 4,800	1,591 4,556	0.04 0.12
3.875% due 16/04/2050	\$ 900 14,500	12,190	0.02 0.31	6.820% due 25/02/2033 Humboldt Americas LLC	202	190	0.00	Citigroup Mortgage Loan Trus 4.523% due 25/09/2037	•	143	0.12
Emirate of Dubai Government In 3.900% due 09/09/2050 Finance Department Government	1,700	1,283	0.03	0.000% due 31/07/2022 COP 20,0 JPMorgan Mortgage Acquisition		4,478	0.12	CitiMortgage Alternative Loan 6.000% due 25/10/2036			0.02
4.000% due 28/07/2050	9,000	6,033		5.740% due 25/08/2036 \$ <b>Lehman XS Trust</b>	100		0.00	Countrywide Alternative Loan 5.820% due 25/05/2036	996		
Total United Arab Emirates	_	<u> </u>	2.55	5.011% due 25/01/2036 MASTR Asset-Backed Securities T 5.910% due 25/11/2036	1,977 rust 1.060	1,738	0.05	6.112% due 20/12/2035 <b>Countrywide Home Loan Mort</b> 3.673% due 20/05/2036	569 <b>gage Pass-Tl</b> 82	hrough T	0.01 Frust 0.00
UNITED KINGDOM CORPORATE BONDS & NOTES				Morgan Stanley ABS Capital, Inc. 5.670% due 25/02/2037	,		0.02	4.418% due 25/11/2037  Countrywide Home Loan Repe	418	384	0.01
<b>Antofagasta PLC</b> 2.375% due 14/10/2030	2,200	1,803	0.05	6.235% due 25/01/2035 Morgan Stanley Mortgage Loan			0.00	5.877% due 25/11/2034 Deutsche ALT-A Securities Mo		Trust	0.01
<b>Barclays PLC</b> 5.304% due 09/08/2026	8,400	8,370	0.22	5.930% due 25/02/2037 Option One Mortgage Loan Trust			0.00	5.800% due 25/08/2037 GSMPS Mortgage Loan Trust	676		0.01
<b>HSBC Holdings PLC</b> 3.973% due 22/05/2030	400	374	0.01	5.690% due 25/04/2037 5.690% due 25/05/2037	704 541		0.01	5.820% due 25/01/2036 GSR Mortgage Loan Trust	137	110	0.00
Lloyds Banking Group PLC 4.716% due 11/08/2026	3,700	3,654	0.09	Park Place Securities, Inc. Asset-E Through Certificates	Backed Pa	ass-		4.630% due 25/01/2036 HarborView Mortgage Loan Ti	21 rust	20	0.00
NatWest Group PLC				6.250% due 25/09/2035 Renaissance Home Equity Loan To	3,900	3,383	0.09	7.012% due 19/10/2035 HomeBanc Mortgage Trust	98	53	0.00
	£ 400 \$ 200 1,100		0.01 0.01 0.03	5.797% due 25/08/2036 Saxon Asset Securities Trust	780	313	0.01	5.990% due 25/01/2036 Impac CMB Trust	187	177	0.01
5.076% due 27/01/2030 Santander UK Group Holdings P	200		0.01	5.780% due 25/09/2037 Soundview Home Loan Trust	243	230	0.01	6.110% due 25/03/2035	70	62	0.00
6.833% due 21/11/2026	900		0.02	5.640% due 25/08/2037 5.970% due 25/11/2036	570 67	481 63	0.01	IndyMac Mortgage Loan Trust 3.506% due 25/11/2037	202		0.01
Ukraine Railways Via Rail Capita 8.250% due 09/07/2026	16,100	<b>PLC</b> 8,855	0.23	5.995% due 25/03/2036 6.370% due 25/10/2037	421 1,259	418	0.01	5.830% due 25/02/2037 6.110% due 25/07/2045	1,268 320	1,248 255	0.03
Ukreximbank Via Biz Finance PL 9.750% due 22/01/2025	<b>C</b> 1,093 _	1,019			-	23,739		JPMorgan Resecuritization Tru 2.500% due 25/03/2056 Lehman XS Trust	191	183	0.01
NON-AGENCY MORTGAGE-BA	CKED SEC	26,968 URITIES	0.70	COMMON STOCKS	SHARES			5.850% due 25/09/2046 Residential Accredit Loans, Inc	1,931	1,627	0.04
Canada Square Funding PLC			0.08	ENERGY Constellation Oil				6.000% due 25/08/2036 Structured Adjustable Rate Mo	326		0.01
Formentera Issuer PLC 6.020% due 28/07/2047	£ 2,476 142	3,139	0.00	Services Holding S.A. 'B' (b)(i) 4,2	43,669	460	0.01	4.974% due 25/09/2037 Structured Asset Mortgage Inv	21	19	0.00
8.020% due 28/07/2047 Rochester Financing PLC 5.920% due 18/12/2044	2,618	3,313			PAR (000S)			5.770% due 25/02/2037 SunTrust Adjustable Rate Mor	704	644	0.02
Stratton Mortgage Funding PLC 6.120% due 12/03/2052			0.09	CORPORATE BONDS & NOTES  Cantor Fitzgerald LP				4.456% due 25/10/2037 TBW Mortgage-Backed Trust	455		0.01
5.12070 ddc 12103/2032	050	003	0.02	7.200% due 12/12/2028 \$	9,250	9,490	0.25	6.540% due 25/01/2037	1,257	295	0.01

# Schedule of Investments Emerging Markets Bond Fund (Cont.)

PAR DESCRIPTION (000S)	FAIR VALUE (000S)		DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
WaMu Mortgage Pass-Through Certific			Uzbekistan Government Internation	onal Bond	ŀ		SHORT-TERM INS	TRUMENTS		
3.858% due 25/02/2037 \$ 153 3.864% due 25/03/2036 \$62	\$ 133 780		3.700% due 25/11/2030 \$	200 \$		0.01	HUNGARY TREAS	JRY BILLS		
5.840% due 25/05/2034 133	119		3.900% due 19/10/2031	8,600	7,245	0.19	10.900% due	LILIE 20 E1E 000 (	t	1 5 4
6.082% due 25/01/2046 83	71	0.00	Uzbekneftegaz JSC 4.750% due 16/11/2028	4.800	4,010	0.10	04/01/2024 (C)(d)	HUF 20,515,000	59,253	1.54
Wells Fargo Mortgage-Backed Securitie 6.478% due 25/10/2036 300	es Trust 280	0.01	Total Uzbekistan	4,000	14,208		JAPAN TREASURY	BILLS		
0.476% due 23/10/2030 300	22,899			_	1 1/200	0.57	(0.210)% due	V 7 220 000	F1 022	1.25
	22,033	0.55	VENEZUELA				19/02/2024 (c)(d) (0.200)% due	¥ 7,320,000	51,933	1.35
U.S. GOVERNMENT AGENCIES			CORPORATE BONDS & NOTES				04/03/2024 (c)(d)	1,180,000	8,372	0.22
Fannie Mae	4.4	0.00	Petroleos de Venezuela S.A.				(0.190)% due 10/01/2024 (c)(d)	520,000	3,689	0.10
4.323% due 01/03/2036 13 Uniform Mortgage-Backed Security	14	0.00		73,690 19.365	8,216 2,179		(0.180)% due	320,000	3,003	0.10
5.500% due 01/02/2038 1	1	0.00	6.000% due 16/05/2034	3,500		0.00	11/03/2024 (c)(d)	5,040,000	35,761	0.93
Uniform Mortgage-Backed Security, TB					10,798		(0.170)% due 13/02/2024 (c)(d)	1,060,000	7.520	0.19
4.000% due 01/02/2054 13,050 4.500% due 01/02/2054 13.150	12,355 12,756						(0.024)% due	1,000,000	7,320	0.13
4.300% due 01/02/2034 15,130 5.000% due 01/02/2054 16,600	16,431		SOVEREIGN ISSUES				22/01/2024 (c)(d)	2,280,000	16,174	0.42
5.500% due 01/02/2054 16,100	16,173		Venezuela Government Internation		2.006	0.00			123,449	3.21
	57,730	1.50		19,650 6,624	3,006 1,043		Total Short-Term Inst	ruments	182,702	4.75
U.S. TREASURY OBLIGATIONS				20,130	2,864	0.07	Total Transferable S	Securities !	3,933,972	102.28
U.S. Treasury Bonds				12,483	1,963			SHARES	,,.	
1.750% due 15/08/2041 12,300	8,559			9,878 13.410	1,561 2.566		INVESTMENT FU			
2.375% due 15/02/2042 25,000 3.250% due 15/05/2042 (j) 113,500	19,192 99,632		9.250% due 07/05/2038 ^	11,868	2,071	0.05	COLLECTIVE INVE		FS	
3.375% due 15/08/2042 14,700	13,114		11.950% due 05/08/2041 ^	2,930 _		0.02	PIMCO Funds:	JIMENT JEHEM		
U.S. Treasury Notes	7 224	0.10		_	15,645		Global			
2.375% due 15/05/2029 (j) 7,900 2.625% due 31/07/2029 30.000	7,324 28.098		Total Venezuela	_	26,443	0.69	Investors Series			
3.125% due 31/08/2029 (j) 52,000	49,950	1.30	VIETNAM				plc - PIMCO Emerging			
3.500% due 15/02/2033 200 4.000% due 28/02/2030 (j) 33,100	194 33,264		SOVEREIGN ISSUES				Markets			
4.000 /0 due 20/02/2030 (j) 35,100	259,327		Vietnam Government Internationa	ol Dond			Opportunities Fund (g)	2,357,350	26.614	0.69
SHARES	200/027	017 1	4.800% due 19/11/2024	500	495	0.01	PIMCO Select	2,557,550	20,014	0.09
WARRANTS			AUDICINICI ANDS (PRITISII)				Funds plc -			
Constellation Oil Services			VIRGIN ISLANDS (BRITISH)				PIMCO US Dollar			
Holding S.A			CORPORATE BONDS & NOTES				Short-Term			
Exp. 10/06/2071 (i) 5			CLP Power Hong Kong Financing L 2.125% due 30/06/2030		4,497	0.12	Floating NAV			
Total United States	408,677	10.62	2.125% due 30/06/2030	5,300 _	4,497	0.12	Fund (g)	16,107,560	160,506	4.17
PAR (000S)			ZAMBIA				PIMCO Specialty Funds Ireland			
UZBEKISTAN			SOVEREIGN ISSUES				p.l.c PIMCO			
SOVEREIGN ISSUES			Zambia Government International	Bond			China Bond	201 260	5.226	0.14
National Bank of Uzbekistan			5.375% due 20/09/2022 ^	650 _	365	0.01	Fund (g)	384,360	5,220	0.14
4.850% due 21/10/2025 \$ 3,000	2,785	0.07					Total Investment Fu	ınds	192,346	5.00

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
Counterparty	nate	Date	Date	Amount	Collateralised by	(neceiveu)	at value	neceiveu	Met Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 2,599	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (2,651)	\$ 2,599	\$ 2,600	0.07
<b>Total Repurch</b>	ase Agreer	nents				\$ (2,651)	\$ 2,599	\$ 2,600	0.07

<sup>(1)</sup> Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Long	03/2024	462	\$ 987	0.03
Euro-Bund 10-Year Bond March Futures	Short	03/2024	443	(2,073)	(0.05)
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	68	(852)	(0.02)
J.S. Treasury 2-Year Note March Futures	Long	03/2024	252	365	0.01
J.S. Treasury 5-Year Note March Futures	Long	03/2024	865	2,052	0.05
J.S. Treasury 10-Year Note March Futures	Long	03/2024	4,556	15,110	0.39
J.S. Treasury 10-Year Ultra March Futures	Short	03/2024	116	(661)	(0.02)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	65	(737)	(0.02)
				\$ 14,191	0.37
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 14,191	0.37

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

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

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets
AT&T, Inc.	1.000%	20/06/2024	\$ 500	\$ 2	0.00

Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date		Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	4.320%	20/10/2033	£	1,100	\$ 123	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.000	21/09/2024	\$	90,600	(5)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	,	11,100	(1,102)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	21/06/2027		13,700	(1,916)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2028		400	(45)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2024		93,700	(477)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/12/2031		5,700	(885)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	2.250	21/12/2046		1,200	540	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.500	15/06/2046		600	279	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030		152,400	(4,412)	(0.12)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030		40,500	2,137	0.06
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033		12,640	723	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033		3,300	59	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033		3,700	70	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028		2,100	97	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053		2,300	226	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053		1,900	201	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053		2,300	248	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033		300	14	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033		4,500	258	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033		6,200	355	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.165	27/09/2033		7,200	418	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033		8,900	522	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033		5,300	313	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033		4,000	253	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033		2,200	141	0.00
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034		12,500	(124)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033		2,400	159	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033		400	31	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033		3,800	317	0.01
Pay	1-Year BRL-CDI	11.850	02/01/2025	BRL	87,000	25	0.00
Pay	1-Year BRL-CDI	12.240	02/01/2025		210,200	79	0.00
Receive	1-Year BRL-CDI	13.055	04/01/2027		102,700	(1,400)	(0.04)
Receive	1-Year BRL-CDI	13.216	02/01/2025		36,500	(190)	(0.01)
Receive	1-Year BRL-CDI	13.241	02/01/2025		38,600	(204)	(0.01)
Receive	1-Year BRL-CDI	13.427	02/01/2025		86,600	(514)	(0.01)
Pay	1-Year BRL-CDI	13.428	02/01/2025	740	124,500	743	0.02
Receive	3-Month ZAR-JIBAR	5.950	30/11/2024	ZAR	560,000	655	0.02
Pay <sup>(3)</sup>	6-Month AUD-BBR-BBSW	4.500	20/03/2034	AUD	138,400	2,124	0.05
Pay	6-Month AUD-BBR-BBSW	4.750	20/12/2028	CLD	59,100	1,524	0.04
Pay	6-Month CLP-CHILIBOR	4.855	18/12/2033	CLP	10,615,700	(70)	0.00
Receive	6-Month CLP-CHILIBOR	5.511	13/11/2033	CZV	11,556,400	(562)	(0.01)
Pay	6-Month CZK-PRIBOR	4.175	07/11/2028	CZK	1,701,000	1,909	0.05
Pay Receive <sup>(3)</sup>	6-Month CZK-PRIBOR 6-Month EUR-EURIBOR	4.611 2.750	06/06/2028 20/03/2054	€	186,600	354	0.01
		3.000		E	16,000	(720) 656	(0.02) 0.02
Pay <sup>(3)</sup> Pay <sup>(3)</sup>	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.250	20/03/2034 20/03/2029		30,200 70,700		0.02
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033		5,100	3,504 399	0.09
ray Pay	6-Month EUR-EURIBOR	3.370	09/10/2038		1,800	82	0.00
ray Pay	6-Month EUR-EURIBOR	3.450	20/10/2028		8,200	408	0.00
Receive	6-Month PLN-WIBOR	5.450 5.455	10/01/2028	PLN	24,000	(340)	(0.01)
Receive	6-Month PLN-WIBOR	5.490		FLIN	22,800	(340)	(0.01)
Receive	28-Day MXN-TIIE	9.769	10/01/2028 27/09/2028	MXN	170,620	(458)	(0.01)
NECEIVE	ZO-Day WIAN-TIIL	9.709	2110312028	IVIVIV	170,020		
						\$ 6,190	0.16

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

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

<sup>(3)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

# Schedule of Investments Emerging Markets Bond Fund (Cont.)

# OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

# PURCHASED OPTIONS

FOREIGN	CURRENCY OPTIONS						
Counterpa	arty Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Cost	Fair Value	% of Net Assets
BPS	Put - OTC GBP vesrus USD	\$ 1.160	12/06/2024	58	\$ 0	\$ 0	0.00
MYI	Put - OTC GBP vesrus USD	1.160	12/06/2024	73,182	291	156	0.00
					\$ 291	\$ 156	0.00

<sup>(1)</sup> Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE	E. SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION(1)
CREDIT DEFAULT SWAFS ON CORFORATE	L, JOVERLIGIN AND U.S. MICHICIFAL ISSUES - DOT FROTECTION

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Chile Government International Bond	(1.000)%	20/12/2028	\$ 3,800	\$ (78)	\$ (10)	\$ (88)	0.00
	Oman Government International Bond	(1.000)	20/12/2027	2,300	75	(79)	(4)	0.00
	Saudi Arabia Government International Bond	(1.000)	20/12/2028	54,600	(827)	(375)	(1,202)	(0.03)
BPS	Chile Government International Bond	(1.000)	20/12/2028	2,590	(52)	(8)	(60)	0.00
	Oman Government International Bond	(1.000)	20/12/2027	1,100	36	(38)	(2)	0.00
BRC	Oman Government International Bond	(1.000)	20/12/2027	2,400	64	(68)	(4)	0.00
GST	Chile Government International Bond	(1.000)	20/12/2028	190	(4)	0	(4)	0.00
	South Korea Government International Bond	(1.000)	20/12/2028	15,400	(453)	(64)	(517)	(0.01)
HUS	Dubai Government International Bond	(1.000)	20/12/2024	3,600	(12)	(18)	(30)	0.00
JPM	Chile Government International Bond	(1.000)	20/12/2028	4,500	(91)	(13)	(104)	0.00
	Dubai Government International Bond	(1.000)	20/12/2024	1,500	(2)	(11)	(13)	0.00
	South Africa Government International Bond	(1.000)	20/06/2026	27,250	1,274	(1,240)	34	0.00
	Turkey Government International Bond	(1.000)	20/12/2025	6,300	608	(552)	56	0.00
MYC	Chile Government International Bond	(1.000)	20/12/2028	6,320	(128)	(18)	(146)	(0.01)
	Turkey Government International Bond	(1.000)	20/12/2026	800	135	(113)	22	0.00
					\$ 545	\$ (2,607)	\$ (2,062)	(0.05)

CREDIT DEFAULT SWAPS ON CORPORATE	CUVEDEICNI AND II C MI	HNIICIBAL ISSUES SELL BROTECTION(2).
CREDII DEFAULI SWAFS UN CURFURATE	. JUVENEIGIN AIND U.J. IVI	UNICIPAL ISSUES - SELL PROTECTION-/

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount(3)	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Chile Government International Bond	1.000%	20/06/2024	\$ 8,100	\$ 26	\$ 13	\$ 39	0.00
	Chile Government International Bond	1.000	20/12/2026	700	4	12	16	0.00
	Chile Government International Bond	1.000	20/12/2027	5,000	(18)	139	121	0.00
	Egypt Government International Bond	1.000	20/12/2024	1,300	(156)	68	(88)	0.00
	Indonesia Government International Bond	1.000	20/12/2028	12,900	(17)	192	175	0.01
	Mexico Government International Bond	1.000	20/06/2024	13,200	4	56	60	0.00
	Nigeria Government International Bond	1.000	20/12/2028	1,300	(289)	59	(230)	(0.01)
	Peru Government International Bond	1.000	20/06/2026	2,900	26	23	49	0.00
	Peru Government International Bond	1.000	20/12/2031	2,000	(84)	67	(17)	0.00
	Qatar Government International Bond	1.000	20/12/2028	60,850	1,130	368	1,498	0.04
	South Africa Government International Bond	1.000	20/12/2025	9,600	(526)	564	38	0.00
BPS	Brazil Government International Bond	1.000	20/12/2027	2,500	(171)	175	_4	0.00
	Chile Government International Bond	1.000	20/12/2024	5,400	6	44	50	0.00
	Chile Government International Bond	1.000	20/12/2026	6,800	39	112	151	0.01
	Chile Government International Bond	1.000	20/06/2027	10,000	(182)	414	232	0.01
	China Government International Bond	1.000	20/12/2028	74,700	895	491	1,386	0.04
	Egypt Government International Bond	1.000	20/06/2024	1,000	(93)	65	(28)	0.00
	Egypt Government International Bond Indonesia Government International Bond	1.000	20/12/2024 20/12/2028	200 63,500	(24) 0	10 860	(14)	0.00 0.02
	Mexico Government International Bond	1.000 1.000	20/12/2028	3,900	-	24	860 18	0.02
	Mexico Government International Bond	1.000	20/06/2024	12,000	(6) 65	24 37	102	0.00
	Mexico Government International Bond	1.000	20/12/2024	4,900	6	73	79	0.00
	Peru Government International Bond	1.000	20/06/2026	32,100	116	422	538	0.00
	Serbia Government International Bond	1.000	20/12/2027	1.800	(160)	117	(43)	0.02
BRC	Chile Government International Bond	1.000	20/06/2024	4,500	12	10	22	0.00
DITC	Indonesia Government International Bond	1.000	20/12/2028	400	0	5	5	0.00
	Poland Government International Bond	1.000	20/06/2028	3,200	24	31	55	0.00
	Saudi Arabia Government International Bond	1.000	20/12/2024	15,687	(277)	405	128	0.00
CBK	Brazil Government International Bond	1.000	20/12/2026	5,000	(237)	285	48	0.00
	Chile Government International Bond	1.000	20/12/2024	3,300	8	23	31	0.00
	China Government International Bond	1.000	20/12/2028	4,100	20	56	76	0.00
	Mexico Government International Bond	1.000	20/12/2026	6,000	11	86	97	0.00
	Mexico Government International Bond	1.000	20/06/2028	7,100	(8)	74	66	0.00
	Panama Government International Bond	1.000	20/06/2024	3,400	6	5	11	0.00
	Panama Government International Bond	1.000	20/12/2024	5,900	0	28	28	0.00
	Peru Government International Bond	1.000	20/06/2026	2,200	19	18	37	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2024	50,000	429	(209)	220	0.01
	Saudi Arabia Government International Bond	1.000	20/12/2024	1,200	(41)	51	10	0.00
DUB	Eskom Holdings SOC Ltd.	4.650	30/06/2029	16,000	0	1,389	1,389	0.04
	South Africa Government International Bond	1.000	20/06/2024	10,000	(131)	167	36	0.00
GLM	Nigeria Government International Bond	1.000	20/12/2028	1,250	(270)	49	(221)	(0.01)

		Fixed Deal	Maturity	Notional	Premiums	Unrealised Appreciation/	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount(3)	Paid/(Received)	(Depreciation)	Value	Net Assets
GST	Brazil Government International Bond	1.000%	20/06/2026	\$ 600	\$ (32)	\$ 38	\$ 6	0.00
	Chile Government International Bond	1.000	20/12/2026	3,600	33	47	80	0.00
	Chile Government International Bond	1.000	20/06/2028	9,300	18	202	220	0.01
	Mexico Government International Bond	1.000	20/12/2024	100	(1)	2	1	0.00
	Mexico Government International Bond	1.000	20/12/2028	700	(7)	11	4	0.00
	Panama Government International Bond	1.000	20/12/2024	15,000	73	(1)	72	0.00
	Panama Government International Bond	1.000	20/12/2025	10,000	22	10	32	0.00
	Peru Government International Bond	1.000	20/06/2026	29,100	118	370	488	0.01
	Philippines Government International Bond	1.000	20/12/2028	12,200	52	158	210	0.01
	Poland Government International Bond	1.000	20/06/2028	4,200	38	34	72	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2024	3,000	29	(16)	13	0.00
	Saudi Arabia Government International Bond	1.000	20/12/2024	3,413	36	(8)	28	0.00
HUS	Mexico Government International Bond	1.000	20/06/2024	100	(1)	1	0	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2024	9,700	103	(60)	43	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	9,800	(220)	216	(4)	0.00
	Chile Government International Bond	1.000	20/12/2026	7,700	. 41	130	171	0.01
	Chile Government International Bond	1.000	20/06/2027	10,000	(178)	410	232	0.01
	Nigeria Government International Bond	1.000	20/12/2024	5,950	(244)	169	(75)	0.00
	Nigeria Government International Bond	1.000	20/12/2028	5,000	(1,158)	273	(885)	(0.02)
	Nigeria Government International Bond	5.000	20/06/2024	10,000	38	82	120	0.00
	Panama Government International Bond	1.000	20/12/2024	10,000	47	1	48	0.00
	Peru Government International Bond	1.000	20/06/2026	1,500	13	12	25	0.00
	Poland Government International Bond	1.000	20/06/2028	1,300	(3)	25	22	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2024	11,100	140	(91)	49	0.00
MYC	Brazil Government International Bond	1.000	20/06/2027	9,100	(564)	615	51	0.00
	Egypt Government International Bond	1.000	20/06/2024	1,000	(87)	59	(28)	0.00
	Indonesia Government International Bond	1.000	20/12/2028	8,400	2	112	114	0.00
	Mexico Government International Bond	1.000	20/06/2024	1,500	(1)	8	7	0.00
	Mexico Government International Bond	1.000	20/12/2024	4,100	(15)	50	35	0.00
	Mexico Government International Bond	1.000	20/06/2027	200	(1)	4	3	0.00
	Mexico Government International Bond	1.000	20/06/2028	500	(10)	15	5 (206)	0.00
	Nigeria Government International Bond	1.000	20/12/2028	5,000	(1,139)	253	(886)	(0.02)
	Peru Government International Bond	1.000	20/06/2026	37,300	105	521	626	0.02
	Peru Government International Bond	1.000	20/12/2026	3,000	(10)	65	55	0.00
	Qatar Government International Bond	1.000	20/12/2026	5,300	77	26	103	0.00
	Qatar Government International Bond	1.000	20/12/2028	5,700	86	54	140	0.01
MANA	Saudi Arabia Government International Bond	1.000	20/06/2024	18,000	98	(19)	79	0.00
MYI	Peru Government International Bond	1.000	20/06/2026	2,700	23	22	45	0.00
					\$ (2,323)	\$ 10,678	\$ 8,355	0.22

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

<b>Counterparty</b> AZD	Settlement Month 01/2024	Currency to be Delivered	Currency to be Received		Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
		\$ 2,051	AUD	3,097	\$ 63	\$ 0	\$ 63	0.00
	03/2024	CNH 8,813	\$	1,223	0	(22)	(22)	0.00
ВОА	01/2024	CAD 1,417		1,046	0	(29)	(29)	0.00
	01/2024	COP 228,201,723		56,735	0	(2,101)	(2,101)	(0.06)
	01/2024	DOP 142,697		2,493	46	0	46	0.00
	01/2024	£ 728		925	0	(3)	(3)	0.00
	01/2024	HUF 236,678		651	0	(31)	(31)	0.00
	01/2024	PEN 13,560		3,654	0	(6)	(6)	0.00
	01/2024	PLN 5,625		1,353	0	(77)	(77)	0.00
	01/2024	\$ 59,661	COP 2	28,201,723	0	(823)	(823)	(0.02)
	01/2024	4,367	HUF	1,614,506	286	0	286	0.01
	01/2024	2,477	¥	365,529	117	0	117	0.00
	01/2024	614	NOK	6,530	29	0	29	0.00
	01/2024	3,729	PLN	15,274	154	0	154	0.00
	01/2024	1,756	TRY	52,056	0	(6)	(6)	0.00
	02/2024	DOP 399,889	\$	6,926	74	0	74	0.00
	02/2024	\$ 6	CNY	40	0	0	0	0.00
	03/2024	CNH 12,404	\$	1,713	0	(39)	(39)	0.00
	03/2024	COP 228,201,723		58,800	790	0	790	0.02
	03/2024	EGP 50,687		1,448	284	0	284	0.01
	03/2024	IDR 21,051,063		1,334	0	(31)	(31)	0.00
	03/2024	\$ 301	INR	25,155	1	, O	1	0.00
	03/2024	14	PHP	796	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	04/2024 04/2024	MYR 20,480 \$ 1,262	\$ 4,475 EGP 50,112	\$ 0 0	\$ (22) (139)	\$ (22) (139)	0.00 0.00
	04/2024	4,465	MYR 20,596	57	0	57	0.00
BPS	01/2024 01/2024	CAD 980 € 49,768	\$ 721 54,351	0 4	(22) (641)	(22) (637)	0.00 (0.02)
	01/2024	£ 2,776	3,521	0	(18)	(18)	0.00
	01/2024 01/2024	HUF 5,092,251 IDR 117,148,900	14,502 7,580	0	(213) (26)	(213) (26)	(0.01) 0.00
	01/2024	¥ 2,280,000	16,163	0	(53)	(53)	0.00
	01/2024 01/2024	PEN 688 PLN 25,025	185 5,878	0	(1) (484)	(1) (484)	0.00 (0.01)
	01/2024 01/2024	\$ 7,378 4,019	AUD 10,960 BRL 19,766	102 50	0	102 50	0.00
	01/2024	1,435	CAD 1,945	41	0	41	0.00
	01/2024 01/2024	63,637 1,677	€ 57,792 HUF 594,996	251 38	(33) 0	218 38	0.01 0.00
	01/2024	1,014	IDR 15,655,050	2	0	2	0.00
	01/2024 01/2024	2,809 1,314	¥ 409,400 PLN 5,674	97 129	0	97 129	0.00 0.00
	01/2024	ZAR 265,390	\$ 14,316 633	0 113	(177)	(177)	0.00 0.00
	02/2024 02/2024	TWD 37,726	1,186	0	0 (61)	113 (61)	0.00
	02/2024 03/2024	\$ 262 CLP 2,273,328	EGP 9,414 \$ 2,626	0 33	(40) 0	(40) 33	0.00 0.00
	03/2024	CNH 8,584	1,193	0	(20)	(20)	0.00
	03/2024 03/2024	IDR 53,081,818 PEN 12,538	3,405 3,376	0	(37) (2)	(37) (2)	0.00 0.00
	03/2024	THB 77,328	2,199	0	(82)	(82)	0.00
	03/2024 03/2024	\$ 3,382 2,663	IDR 53,145,084 ILS 9,639	64 20	0	64 20	0.00 0.00
	03/2024 03/2024	1,045 2,204	INR 87,374 PEN 8,301	2 33	0	2 33	0.00 0.00
	03/2024	750	THB 25,911	14	0	14	0.00
	06/2024 06/2024	102 2,676	£ 81 KRW 3,441,788	2 3	0	2 3	0.00 0.00
BRC	01/2024	€ 245,386	\$ 269,871	0	(1,257)	(1,257)	(0.03)
	01/2024 01/2024	NZD 9,123 PLN 14,785	5,612 3,381	0	(164) (378)	(164) (378)	0.00 (0.01)
	01/2024 01/2024	\$ 1,378 1,072	AUD 2,095 HUF 381,469	52 28	0	52 28	0.00 0.00
	01/2024	8,225	TRY 246,649	53	(10)	43	0.00
	02/2024 02/2024	EGP 109,243 \$ 2,122	\$ 3,123 TRY 64,694	555 0	0 (14)	555 (14)	0.01 0.00
	03/2024 04/2024	6,031 13,765	189,470 440,765	10 0	(45) (181)	(35) (181)	0.00 0.00
	06/2024	£ 5,790	\$ 7,284	0	(100)	(100)	0.00
BSH CBK	02/2024 01/2024	¥ 7,320,000 BRL 43,245	52,140 8,882	0	(158) (21)	(158) (21)	0.00 0.00
CDIC	01/2024	CAD 2,002	1,500	0	(18)	(18)	0.00
	01/2024 01/2024	CLP 10,186,369 COP 20,000,000	11,488 4,886	0	(175) (247)	(175) (247)	0.00 (0.01)
	01/2024 01/2024	€ 1,419 £ 232	1,542 294	0	(26)	(26) (2)	0.00
	01/2024	HUF 909,915	2,557	4	(2) (74)	(70)	0.00
	01/2024 01/2024	MXN 729,388 PLN 9,702	40,843 2,294	0	(2,035) (173)	(2,035) (173)	(0.05) 0.00
	01/2024	\$ 1,302	AUD 1,936	19	0	19	0.00
	01/2024 01/2024	3,308 5,208	BRL 16,285 CAD 6,969	45 78	0	45 78	0.00 0.00
	01/2024 01/2024	2,062	CHF 1,796 CLP 10,169,137	74 44	0	74 44	0.00 0.00
	01/2024	11,599 1,097	€ 1,014	24	0	24	0.00
	01/2024 01/2024	17,360 8,695	¥ 2,451,100 MXN 151,374	37 204	0	37 204	0.00 0.01
	01/2024	148	NOK 1,579	8	0	8	0.00
	01/2024 01/2024	5,730 1,741	PLN 24,008 SEK 18,225	374 68	0	374 68	0.01 0.00
	01/2024 01/2024	863	ZAR 16,268 \$ 672	26 0	0 (4)	26	0.00 0.00
	02/2024	ZAR 12,375 \$ 2,165	BRL 10,953	86	0	(4) 86	0.00
	02/2024 03/2024	2,010 ILS 6,779	EGP 72,647 \$ 1,862	0	(303) (25)	(303) (25)	(0.01) 0.00
	03/2024	¥ 1,180,000	8,419	0	(28)	(28)	0.00
	03/2024 03/2024	PEN 34,641 \$ 11,488	9,199 CLP 10,228,300	0 178	(134) 0	(134) 178	0.00 0.00
	03/2024	1,006	IDR 15,600,344	6	0	6	0.00
	03/2024 04/2024	6,766 8,882	PEN 25,193 BRL 43,683	40 37	(18) 0	22 37	0.00 0.00
DUB	04/2024 01/2024	4,586 NGN 135,300	TRY 154,052 \$ 220	78 86	0	78 86	0.00 0.00
טטט	01/2024	\$ 1,444	ZAR 27,412	53	0	53	0.00
	02/2024	1,861	EGP 67,006	0	(287)	(287)	(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024 03/2024	CNH 5,903 \$ 1,664	\$ 819 SGD 2,203	\$ 0 12	\$ (15) 0	\$ (15) 12	0.00 0.00
	04/2024	EGP 70,919	\$ 1,861	271	0	271	0.01
GLM	04/2024 01/2024	\$ 1,573 AUD 4,142	EGP 62,146 \$ 2,777	0	(180) (50)	(180) (50)	(0.01) 0.00
	01/2024	CAD 17,928	13,220	0	(378)	(378)	(0.01)
	01/2024 01/2024	CHF 7,894 DOP 1,447,741	9,008 25,378	0 558	(376) 0	(376) 558	(0.01) 0.01
	01/2024	HUF 726,758	2,004	0	(90)	(90)	0.00
	01/2024 01/2024	MXN 843,867 NOK 3,775	48,107 364	0	(1,500) (7)	(1,500) (7)	(0.04) 0.00
	01/2024 01/2024	\$ 5,518 2,155	HUF 1,999,083 MXN 37,281	243 37	0	243 37	0.01 0.00
	01/2024	8,563	PLN 33,915	60	0	60	0.00
	01/2024 01/2024	703 1,058	TRY 21,370 ZAR 20,062	11 38	0	11 38	0.00 0.00
	01/2024	ZAR 959,411	\$ 51,340	0	(1,040)	(1,040)	(0.03)
	02/2024 03/2024	\$ 46 CNH 3,838	EGP 1,665 \$ 532	0	(7) (10)	(7) (10)	0.00 0.00
	03/2024 03/2024	DOP 167,242 \$ 2,283	2,924 PEN 8,484	63 3	0	63 3	0.00 0.00
	03/2024	564	TRY 17,707	0	(6)	(6)	0.00
	04/2024 04/2024	DOP 160,100 \$ 2,442	\$ 2,784 EGP 96,337	56 0	0 (282)	56 (282)	0.00 (0.01)
JPM	01/2024	HUF 6,615,722	\$ 18,831	0	(287)	(287)	(0.01)
	01/2024 01/2024	\$ 744 258	BRL 3,675 MXN 4,802	13 24	0	13 24	0.00 0.00
	01/2024	81	NGN 66,987	0	(15)	(15)	0.00
	01/2024 02/2024	3,986 EGP 55,500	TRY 118,303 \$ 1,593	0 289	(11) 0	(11) 289	0.00 0.01
	02/2024 02/2024	\$ 8,652 1,000	BRL 42,436 EGP 36,046	69 0	0 (153)	69 (153)	0.00 0.00
	02/2024	10,529	INR 879,612	17	0	17	0.00
	02/2024 03/2024	2,946 AED 37,511	TRY 89,936 \$ 10,221	0 2	(16) 0	(16) 2	0.00 0.00
	03/2024	CLP 2,744,025	3,043	0	(87)	(87)	0.00
	03/2024 03/2024	IDR 21,657,544 THB 64,518	1,396 1,815	0	(8) (88)	(8) (88)	0.00 0.00
	03/2024	TWD 19,460	626	0	(19)	(19)	0.00
	03/2024 03/2024	\$ 1,037 313	IDR 16,011,487 INR 26,188	1 0	0	1 0	0.00 0.00
	04/2024 06/2024	709 KRW 602,380	EGP 27,991 \$ 461	0	(81) (8)	(81) (8)	0.00 0.00
MBC	01/2024	AUD 1,667	1,129	0	(9)	(9)	0.00
	01/2024 01/2024	€ 37,460 HUF 2,102,208	40,868 5,670	0	(522) (388)	(522) (388)	(0.01) (0.01)
	01/2024	¥ 520,000	3,643	0	(49)	(49)	0.00
	01/2024 01/2024	\$ 963 4,595	AUD 1,453 CAD 6,234	28 133	0	28 133	0.00 0.00
	01/2024 01/2024	1,748 690	£ 1,388 HUF 242,371	21 9	0	21 9	0.00 0.00
	01/2024	1,887	¥ 269,000	22	0	22	0.00
	01/2024 01/2024	1,043 ZAR 144,060	NOK 11,305 \$ 7,538	71 0	0 (330)	71 (330)	0.00 (0.01)
	02/2024	¥ 1,060,000	7,467	0	(98)	(98)	0.00
	03/2024 03/2024	PHP 136,267 TWD 56,481	2,435 1,814	0	(25) (57)	(25) (57)	0.00 0.00
	03/2024 03/2024	\$ 3,088 3,361	CNH 21,851 INR 280,000	0	(2) (8)	(2) (8)	0.00 0.00
	04/2024	4,551	EGP 182,950	0	(449)	(449)	(0.01)
MYI	01/2024 01/2024	AUD 18 € 318	\$ 13 353	0 2	0	0 2	0.00 0.00
	01/2024	£ 50	64	0	0	0	0.00
	01/2024 01/2024	HUF 1,290,164 MYR 4,927	3,667 1,056	0	(61) (19)	(61) (19)	0.00 0.00
	01/2024 01/2024	NGN 322,875 PLN 9,528	525 2,310	205 0	0 (112)	205 (112)	0.01 0.00
	01/2024	SGD 283	215	0	0	0	0.00
	01/2024 01/2024	\$ 1,786 1,390	£ 1,415 HUF 490,251	20 23	(1) 0	19 23	0.00 0.00
	01/2024	942	¥ 138,852	44	0	44	0.00
	01/2024 01/2024	135 3,673	SGD 178 ZAR 67,686	0 23	0	0 23	0.00 0.00
	02/2024	EGP 29,660	\$ 847	151	0	151	0.00
	02/2024 02/2024	\$ 11 25	CNY 80 EGP 905	0	0 (4)	0 (4)	0.00 0.00
	03/2024 03/2024	CNH 8,410 IDR 27,010,172	\$ 1,166 1,755	0 3	(22) 0	(22) 3	0.00 0.00
	03/2024	THB 26,336	761	0	(16)	(16)	0.00
	03/2024 04/2024	\$ 582 EGP 59,622	EGP 20,855 \$ 1,562	0 225	(103) 0	(103) 225	0.00 0.01
	04/2024	\$ 3,020	EGP 120,817	0	(311)	(311)	(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	06/2024	KRW 209,363	\$ 161	\$ 0	\$ (2)	\$ (2)	0.00
	06/2024	\$ 7,167	£ 5,709	114	0	114	0.00
RBC	04/2024	MXN 1,229	\$ 69	0	(2)	(2)	0.00
RYL	01/2024	AUD 2,612	1.756	0	(27)	(27)	0.00
	01/2024	\$ 1,479	£ 1,156	0	(5)	(5)	0.00
SCX	01/2024	€ 18	\$ 20	0	0	0	0.00
	01/2024	¥ 1,279,000	8,897	0	(181)	(181)	(0.01)
	01/2024	\$ 88	€ 79	0	0	0	0.00
	01/2024	149	MYR 698	3	0	3	0.00
	01/2024	557	NGN 457,854	0	(104)	(104)	0.00
	01/2024	783	TRY 23,176	0	(2)	(2)	0.00
	02/2024	MYR 11,150	\$ 2,437	0	0	0	0.00
	02/2024	\$ 801	EGP 28,824	0	(123)	(123)	0.00
	02/2024	2,413	MYR 11,177	30	0	30	0.00
	03/2024	CNH 8,257	\$ 1,140	0	(26)	(26)	0.00
	03/2024	THB 92,277	2,670	0	(52)	(52)	0.00
	03/2024	\$ 853	EGP 30,605	0	(150)	(150)	0.00
	03/2024	7,761	IDR 120,023,865	22	0	22	0.00
	03/2024	682	INR 57,015	1	0	1	0.00
	04/2024	3,000	EGP 118,215	0	(350)	(350)	(0.01)
SSB	01/2024	CLP 10,916,650	\$ 12,349	0	(142)	(142)	0.00
	03/2024	IDR 26,871,161	1.731	0	`(11)	`(11)	0.00
	03/2024	\$ 688	IDR 10,714,513	7	` o´	` 7	0.00
TOR	01/2024	1,557	¥ 228,343	64	0	64	0.00
	03/2024	CNH 3,993	\$ 553	0	(11)	(11)	0.00
UAG	01/2024	£ 16,023	20,269	0	(158)	(158)	0.00
	01/2024	HUF 1,641	. 5	0	, O	, O	0.00
	01/2024	\$ 779	AUD 1,175	22	0	22	0.00
	01/2024	719	BRL 3,543	10	0	10	0.00
	01/2024	6,556	IDR 101,444,549	30	0	30	0.00
	01/2024	3,405	NOK 36,325	172	0	172	0.00
	01/2024	1,044	NZD 1,697	30	0	30	0.00
	01/2024	140	SEK 1,446	3	0	3	0.00
	01/2024	ZAR 100,853	\$ 5,283	0	(224)	(224)	(0.01)
	03/2024	CZK 363,202	16,315	98	0	98	0.00
	03/2024	IDR 101,499,619	6,556	0	(26)	(26)	0.00
	03/2024	¥ 5,040,000	36,009	0	(112)	(112)	0.00
		•		\$ 8,519	\$ (20,124)	\$ (11,605)	(0.30)

# HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the M Retail AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 1,620	AUD 2,443	\$ 47	\$ 0	\$ 47	0.00
BOA	01/2024	86	130	3	0	3	0.00
BPS	01/2024	AUD 16	\$ 11	0	0	0	0.00
	01/2024	\$ 49	AUD 73	1	0	1	0.00
BRC	01/2024	3	5	0	0	0	0.00
CBK	01/2024	80	118	1	0	1	0.00
GLM	01/2024	52	78	1	0	1	0.00
MBC	01/2024	673	1,015	20	0	20	0.00
RYL	01/2024	3	5	0	0	0	0.00
UAG	01/2024	780	1,176	22	0	22	0.00
				\$ 95	\$ 0	\$ 95	0.00

As at 31 December 2023, the Institutional CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 4,277	CHF 3,730	\$ 158	\$ 0	\$ 158	0.00
CBK	01/2024	25,313	22,054	904	0	904	0.02
GLM	01/2024	28,222	24,731	1,178	0	1,178	0.04
MYI	01/2024	CHF 11	\$ 13	0	(1)	(1)	0.00
	01/2024	\$ 28,368	CHF 24,763	1,070	0	1,070	0.03
				\$ 3,310	\$ (1)	\$ 3,309	0.09

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As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 18,529	\$ 20,239	\$ 1	\$ (235)	\$ (234)	(0.01)
	01/2024	\$ 539,487	€ 490,734	2,731	(4)	2,727	0.07
BRC	01/2024	449,859	409,045	2,096	0	2,096	0.06
CBK	01/2024	€ 20,731	\$ 22,535	10	(381)	(371)	(0.01)
MBC	01/2024	78	85	0	(2)	(2)	0.00
	01/2024	\$ 400,182	€ 366,005	4,219	0	4,219	0.10
				\$ 9,057	\$ (622)	\$ 8,435	0.21

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

						Net Unrealised	
Countonnout	Settlement Month	Currency to be Delivered	Currency to	Unrealised	Unrealised	Appreciation/	% of
Counterparty		be Delivered	be Received	Appreciation	(Depreciation)	(Depreciation)	Net Assets
BOA	01/2024	£ 284	\$ 359	\$ 0	\$ (3)	\$ (3)	0.00
	01/2024	\$ 4,229	£ 3,338	27	0	27	0.00
BPS	01/2024	£ 14	\$ 17	0	0	0	0.00
	01/2024	\$ 3,386	£ 2,670	17	0	17	0.00
BRC	01/2024	55	43	0	0	0	0.00
CBK	01/2024	£ 237	\$ 299	0	(2)	(2)	0.00
	01/2024	\$ 95	£ 75	1	0	1	0.00
GLM	01/2024	£ 44	\$ 56	0	0	0	0.00
MBC	01/2024	214	273	0	0	0	0.00
	01/2024	\$ 17	£ 13	0	0	0	0.00
MYI	01/2024	£ 84	\$ 106	0	(1)	(1)	0.00
	01/2024	\$ 8	£ 6	0	0	0	0.00
SCX	01/2024	19,415	15,349	153	0	153	0.01
SSB	01/2024	11,885	9,419	123	0	123	0.00
UAG	01/2024	£ 0	\$ 0	0	0	0	0.00
	01/2024	\$ 19,413	£ 15,339	142	0	142	0.00
				\$ 463	\$ (6)	\$ 457	0.01

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation and E Class SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	01/2024	\$ 8,020	SGD 10.661	\$ 64	\$ 0	\$ 64	0.00
GLM	01/2024	SGD 157	\$ 117	0	(1)	(1)	0.00
	01/2024	\$ 248	SGD 329	2	0	2	0.00
JPM	01/2024	2,036	2,715	23	0	23	0.00
MBC	01/2024	SGD 635	\$ 475	0	(7)	(7)	0.00
	01/2024	\$ 7	SGD 10	0	0	0	0.00
	02/2024	SGD 182	\$ 139	0	0	0	0.00
MYI	01/2024	\$ 7,502	SGD 10,007	87	0	87	0.01
	02/2024	146	193	0	0	0	0.00
TOR	01/2024	6,949	9,271	82	0	82	0.00
	02/2024	SGD 39	\$ 30	0	0	0	0.00
UAG	01/2024	45	34	0	0	0	0.00
				\$ 258	\$ (8)	\$ 250	0.01

Total OTC Financial Derivative Instruments	\$ 7,390	0.19

DESCRIPTION	PAR	VALUE	NET
	(000S)	(000S)	ASSETS
CERTIFICATES OF DEPOSIT			
Banco Davivienda S.A. 10.942% due 28/04/2026 11.679% due 12/05/2025 12.950% due 08/03/2026 13.183% due 06/06/2026 13.455% due 13/06/2025 13.456% due 07/06/2025 13.456% due 09/06/2025 13.5501% due 13/12/2024 15.389% due 21/02/2024	COP 1,520,000	\$ 396	0.01
	20,903,700	5,369	0.14
	15,954,589	4,283	0.11
	13,699,000	3,725	0.10
	8,845,000	2,353	0.06
	17,680,000	4,705	0.12
	5,906,000	1,572	0.04
	15,106,000	3,984	0.10
	4,622,500	1,207	0.03
Bancolombia S.A. 5.917% due 27/01/2024 10.388% due 20/04/2026 13.320% due 08/06/2025 13.456% due 14/06/2025 13.637% due 14/12/2024 16.137% due 01/09/2024	21,517,000	5,555	0.15
	29,093,800	7,506	0.20
	7,817,000	2,055	0.05
	14,569,000	3,867	0.10
	20,654,000	5,408	0.14
	8,476,000	2,245	0.06

# Schedule of Investments Emerging Markets Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
BBVA Colombia S.A. 13.093% due 28/04/2026 13.229% due 10/05/2026 13.365% due 04/05/2026 14.460% due 13/01/2024 16.412% due 25/04/2024	COP 7,588,000 3,293,000 4,790,000 9,047,900 334,000	\$ 2,069 901 1,287 2,327 86	0.06 0.02 0.03 0.06 0.00
Total Certificates of Deposit		\$ 60,900	1.58
Total Investments		\$ 4,217,590	109.65
Other Current Assets & Liabilities		\$ (371,305)	(9.65)
Net Assets		\$ 3,846,285	100.00

## NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- Security is in default.
- (a) Payment in-kind security.
- (b) Security did not produce income within the last twelve months.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Contingent convertible security.
- (i) Restricted Securities (31 December 2022: 0.89%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Constellation Oil Services Holding S.A Exp. 10/06/2071	10/06/2022	\$ 0	\$ 0	0.00
Constellation Oil Services Holding S.A. 'B'	10/06/2022	460	460	0.01
Development Bank of Southern Africa 8.600% due 21/10/2024	07/10/2021	31,381	25,473	0.66
DrillCo Holding Lux S.A.	08/06/2023	7,281	9,040	0.24
		\$ 39,122	\$ 34,973	0.91

(j) Securities with an aggregate fair value of \$422,139 (31 December 2022: \$84,485) and cash of \$Nil (31 December 2022: \$842) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Securities with an aggregate fair value of \$4,698 (31 December 2022: \$Nil) and cash of \$3,381 (31 December 2022: \$3,002) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of \$27,700 (31 December 2022: \$36,243) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$4,980 (31 December 2022: \$11,680) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 1	\$ 3,834,962	\$ 99,009	\$ 3,933,972
Investment Funds	192,346	0	0	192,346
Repurchase Agreements	0	2,599	0	2,599
Financial Derivative Instruments(3)	(1,938)	28,322	1,389	27,773
Deposits with Credit Institutions	0	60,900	0	60,900
Totals	\$ 190,409	\$ 3,926,783	\$ 100,398	\$ 4,217,590

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 1	\$ 3,210,349	\$ 57,311	\$ 3,267,661
Investment Funds	52,797	0	0	52,797
Repurchase Agreements	0	9,160	0	9,160
Financial Derivative Instruments(3)	5,730	14,061	(25)	19,766
Deposits with Credit Institutions	0	0	2,227	2,227
Totals	\$ 58,528	\$ 3,233,570	\$ 59,513	\$ 3,351,611

Quoted Prices

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	4.050%	27/12/2023	TBD <sup>(1)</sup>	€ (38,488)	\$ (42,540)	(1.11)
	4.500	22/11/2023	TBD <sup>(1)</sup>	\$ (714)	(717)	(0.02)
	5.540	19/12/2023	TBD <sup>(1)</sup>	(21,425)	(21,468)	(0.56)
	5.680	19/12/2023	TBD <sup>(1)</sup>	(17,119)	(17,154)	(0.45)
	5.690	19/12/2023	TBD <sup>(1)</sup>	(23,158)	(23,206)	(0.60)
	5.990	18/07/2023	16/01/2024	(16,646)	(17,108)	(0.45)
BRC	4.000	02/11/2023	TBD <sup>(1)</sup>	(7,423)	(7,473)	(0.19)
BSN	5.510	19/12/2023	04/01/2024	(180,465)	(180,824)	(4.70)
MYI	3.750	01/11/2023	TBD <sup>(1)</sup>	(751)	(756)	(0.02)
	4.000	13/11/2023	TBD <sup>(1)</sup>	(4,389)	(4,413)	(0.11)
NOM	5.250	13/10/2023	TBD <sup>(1)</sup>	(421)	(426)	(0.01)
	5.450	05/12/2023	TBD <sup>(1)</sup>	(9,554)	(9,554)	(0.25)
SCX	4.080	20/11/2023	TBD <sup>(1)</sup>	€ (37,848)	(42,005)	(1.09)
	5.560	17/11/2023	TBD <sup>(1)</sup>	\$ (25,689)	(25,868)	(0.67)
	5.580	17/11/2023	TBD <sup>(1)</sup>	(9,151)	(9,215)	(0.24)
Total Reverse Repurchase Agreements					\$ (402,727)	(10.47)

<sup>(1)</sup> Open maturity reverse repurchase agreement.

## Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Countousoutu	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>
AZD	\$ 88	\$ 0	\$ 88	\$ 2	\$ 0	\$ 2
BOA	(1,075)	1,740	665	(9,485)	8,490	(995)
BPS	4,872	(7,810)	(2,938)	1,829	(690)	1,139
BRC	1,009	(1,900)	(891)	(897)	860	(37)
BSH	(158)	0	(158)	N/A	N/A	N/A
CBK	(696)	1,140	444	20,215	(19,290)	925
CLY	N/A	N/A	N/A	(454)	0	(454)
DUB	1,429	(1,270)	159	126	(230)	(104)
FAR	0	(290)	(290)	N/A	N/A	N/A
FBF	N/A	N/A	N/A	(33)	0	(33)
GLM	(1,718)	940	(778)	46	(120)	(74)
GST	705	(690)	15	(1,298)	1,330	32
HUS	13	(150)	(137)	58	(150)	(92)
IND	N/A	N/A	N/A	0	270	270
JPM	(659)	620	(39)	1,107	(1,310)	(203)
MBC	2,577	(4,680)	(2,103)	3,472	(2,910)	562
MYC	180	(380)	(200)	(27)	(60)	(87)
MYI	1,515	(1,480)	35	70	(160)	(90)
RBC	(2)	0	(2)	1	0	1
RYL	(32)	0	(32)	1,375	(1,300)	75
SCX	(779)	540	(239)	8,586	(8,150)	436
SOG	N/A	N/A	N/A	(37)	0	(37)
SSB	(23)	0	(23)	N/A	N/A	N/A
TOR	135	0	135	8	(20)	(12)
UAG	9	0	9	(678)	730	`52 <sup>′</sup>

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

# Schedule of Investments Emerging Markets Bond Fund (Cont.)

## **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	91.76	83.54
Transferable securities dealt in on another regulated market*	10.19	15.12
Other transferable securities	0.33	0.17
Investment funds	5.00	1.60
Repurchase agreements	0.07	0.28
Financial derivative instruments dealt in on a regulated market	0.37	0.01
Centrally cleared financial derivative instruments	0.16	(0.14)
OTC financial derivative instruments	0.19	0.73
Certificates of deposit	1.58	0.07
Reverse repurchase agreements	(10.47)	(2.28)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Albania	N/A	0.09
Angola	1.02	0.19
Argentina	2.00	1.46
Azerbaijan	1.11	1.31
Bahamas	N/A	0.36
Bahrain	0.29	0.36
Belarus	N/A	0.02
Benin	N/A	0.18
Brazil	2.00	2.04
	0.27	2.04 N/A
Bulgaria		
Cameroon	0.29	0.18
Canada	0.03	N/A
Cayman Islands	3.24	3.52
Chile	2.72	2.67
China	0.03	0.32
Colombia	2.27	2.78
Costa Rica	0.25	0.27
Dominican Republic	3.67	2.69
Ecuador	1.10	1.11
Egypt	2.20	2.10
El Salvador	0.44	0.28
Ethiopia	N/A	0.06
Gabon	0.02	N/A
Georgia	0.01	0.01
Germany	0.01 N/A	0.33
Ghana	0.57	0.74
Guatemala	0.78	0.68
Hong Kong	1.02	0.83
Hungary	1.82	0.96
India	0.23	0.30
Indonesia	3.74	4.75
International	0.21	N/A
Iraq	0.08	N/A
Ireland	0.66	0.73
Israel	1.73	1.74
Ivory Coast	0.24	0.67
Jamaica	0.07	0.08
Japan	0.43	0.50
Jersey, Channel Islands	0.65	0.71
Jordan	0.30	0.72
Kazakhstan	1.03	1.37
Kenya	0.22	0.03
Lebanon	0.22	0.03
Luxembourg	1.79	0.45
Macedonia Malayria	0.23	N/A
Malaysia	0.65	0.33
Mauritius	N/A	0.08
Mexico	8.34	6.66
Mongolia	0.03	0.05
Morocco	0.54	0.51
Multinational	0.25	0.28
Namibia	0.15	0.17
Netherlands	0.31	0.61
Nigeria	1.32	1.62
Oman	1.46	1.73
Pakistan	0.85	0.34
Panama	1.79	1.59
Paraguay	0.40	0.35
Peru	1.22	1.17
Philippines	0.53	0.42
Poland	1.11	0.38
	2.51	1.66
Qatar Romania	Z.31 1 F0	
Nulliallia	1.58	1.80

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Russia	0.01	0.22
Saudi Arabia	3.19	2.32
Senegal	0.63	0.23
Serbia	1.23	0.69
Singapore	0.22	0.50
Slovenia	0.33	N/A
South Africa	4.48	4.48
South Korea	0.85	N/A
Spain	0.35	0.41
Sri Lanka	0.72	0.50
Supranational	0.18	0.21
Switzerland	0.30	0.82
Tanzania	1.02	0.50
Thailand	0.06	0.10
Trinidad and Tobago	0.16	N/A
Tunisia	0.66	0.28
Turkey	5.34	5.16
Ukraine	0.46	0.27
United Arab Emirates	2.55	1.89
United Kingdom	1.15	2.07
United States	10.62	9.86
Uzbekistan	0.37	0.21
Venezuela	0.69	0.40
Vietnam	0.01	0.02
Virgin Islands (British)	0.12	0.64
Zambia	0.01	0.11
Short-Term Instruments	4.75	9.58
Investment Funds	5.00	1.60
Repurchase Agreements	0.07	0.28
Financial Derivative Instruments Dealt in on a Regulated Market	0.07	0.20
Futures	0.37	0.01
Centrally Cleared Financial Derivative Instruments	0.57	0.0.
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	N/A	(0.02)
Interest Rate Swaps	0.16	(0.12)
OTC Financial Derivative Instruments	0.10	(01.2)
Purchased Options		
Foreign Currency Options	0.00	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.05)	0.08
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.22	(0.11)
Volatility Swaps	N/A	0.00
Forward Foreign Currency Contracts	(0.30)	(0.14)
Hedged Forward Foreign Currency Contracts	0.32	0.90
Certificates of Deposit	1.58	0.07
Other Current Assets & Liabilities	(9.65)	(1.38)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION (OC	PAR DOS)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)		ASSETS
TRANSFERABLE SECURITIES  ARGENTINA				BULGARIA SOVEREIGN ISSUES				6.750% due 30/09/2028 7.000% due 30/09/2029 7.250% due 30/09/2030	1,223 : 1,223 575	66	0.00 0.00 0.00
SOVEREIGN ISSUES				Bulgaria Government International Bo		2 215	0.12	Xiaomi Best Time International Lt			
Argentina Government Intern 0.750% due 09/07/2030	stional Bond \$ 13,162 \$	5,287	0.20	4.375% due 13/05/2031 € 2,8 4.500% due 27/01/2033 5,4	100	3,315 6,281	0.24	4.100% due 14/07/2051 Zhongsheng Group Holdings Ltd.	10,500	7,477	0.28
1.000% due 09/07/2029 3.500% due 09/07/2041	6,194 104,129	2,473 35,572		4.875% due 13/05/2036 3,9 Total Bulgaria	900	4,626 14,222		3.000% due 13/01/2026	1,000		0.03
3.625% due 09/07/2035 4.250% due 09/01/2038	11,079 16,013	3,778 6.366	0.14	CAYMAN ISLANDS	_			Total Cayman Islands	-	<b>54,913</b> 62,465	
Provincia de Buenos Aires	10,015	0,300	0.23	ASSET-BACKED SECURITIES				CHILE	-	02,103	2.52
6.375% due 01/09/2037	7,000	2,698	0.10	Betony CLO Ltd.	20	020	0.04	CORPORATE BONDS & NOTES			
Provincia de la Rioja 6.500% due 24/02/2028	425	247	0.01	6.732% due 30/04/2031 \$ 9 <b>Dryden Senior Loan Fund</b>	938	939	0.04	Corp. Nacional del Cobre de Chile			
Provincia de Neuquen 6.750% due 27/04/2030	320	276	0.01	6.852% due 15/08/2030 8	379	879	0.03	3.150% due 14/01/2030 3.625% due 01/08/2027	1,050 600		0.03
Total Argentina	320	56,697		Golub Capital Partners CLO 26B Ltd. 6.697% due 20/04/2031	937	938	0.03	3.700% due 30/01/2050 4.375% due 05/02/2049	700 200	507	0.02
ARMENIA				<b>KKR CLO Ltd.</b> 6.655% due 15/04/2031	951	949	0.04	4.500% due 01/08/2047	500	412	0.02
SOVEREIGN ISSUES					905		0.04	4.875% due 04/11/2044 5.125% due 02/02/2033	300 3,900	261 3,786	0.01 0.14
Republic of Armenia Governm 3.600% due 02/02/2031	nent Internation 7,100	onal Bor 5,824		Madison Park Funding Ltd. 6.608% due 19/04/2030 1,0	)58	1,057	0.04	5.950% due 08/01/2034 6.300% due 08/09/2053	1,400 5,800	1,423 5,897	
3.950% due 26/09/2029	800 _	699	0.02	Northwoods Capital Ltd.		•		Empresa de los Ferrocarriles del E	stado	•	
Total Armenia	_	6,523	0.24	7.246% due 15/06/2031 9 Voya CLO Ltd.	976	9/8	0.04	3.068% due 18/08/2050 3.830% due 14/09/2061	600 2,300	366 1,582	0.01
BAHAMAS					880 _		0.03	Sociedad Quimica y Minera de Ch	ile <b>S.A.</b> 1,600	1,514	0.06
SOVEREIGN ISSUES	etional Bond				_	7,524	0.28	4.250% due 07/05/2029 6.500% due 07/11/2033	12,100	12,862	
9.000% due 16/06/2029	4,400	4,279	0.16	CONVERTIBLE BONDS & NOTES						30,281	1.13
BAHRAIN				Sunac China Holdings Ltd. 1.000% due 30/09/2032 3	356	28	0.00	SOVEREIGN ISSUES			
SOVEREIGN ISSUES				CORPORATE BONDS & NOTES				Chile Government International B 2.550% due 27/01/2032 (q)	ond 12,200	10,513	0.39
Bahrain Government Internat 4.250% due 25/01/2028		13,711	0.51	AAC Technologies Holdings, Inc.		F 072	0.22		11,700 7,900	8,936 5,326	0.33
5.250% due 25/01/2033	3,000	2,678	0.10	2.625% due 02/06/2026 6,6 Adib Sukuk Co. Ltd.	000	5,872	0.22	3.240% due 06/02/2028	600	572	0.02
5.625% due 30/09/2031 6.000% due 19/09/2044	9,200 1,300	8,672 1,072		5.695% due 15/11/2028 10,0	000	10,287	0.38	3.250% due 21/09/2071 3.500% due 25/01/2050	4,800 8,600	3,235 6,563	
Total Bahrain	_	26,133	0.97	Alibaba Group Holding Ltd. 2.700% due 09/02/2041 5,0	000	3,425	0.13	3.500% due 15/04/2053 (g) 4.340% due 07/03/2042	13,600 7,700	10,276 6,904	
BENIN				<b>Baidu, Inc.</b> 2.375% due 23/08/2031 1,9	200	1,575	0.06		.,	52,325	
SOVEREIGN ISSUES				Bioceanico Sovereign Certificate Ltd.	700	•		Total Chile	-	82,606	3.07
<b>Benin Government Internatio</b> 4.875% due 19/01/2032	€ 3,000	2,716		0.000% due 05/06/2034 (a) 4,5 CIFI Holdings Group Co. Ltd.	512	3,233	0.12	CHINA			
4.950% due 22/01/2035 Total Benin	15,100	13,183 15,899		4.450% due 17/08/2026 ^ 2,9	900	199	0.01	CORPORATE BONDS & NOTES			
	_	13,033	0.55	Country Garden Holdings Co. Ltd. 2.700% due 12/07/2026 ^ 2,3	300	177	0.01	Yango Justice International Ltd. 7.500% due 17/02/2025 ^	3,300		0.00
BERMUDA CORPORATE BONDS & NOTI	FS			3.875% due 22/10/2030 ^ 1,8			0.01	7.875% due 04/09/2024 ^ Total China	2,000	11	0.00
Star Energy Geothermal Dara	jat			Hongkong Land Finance Cayman Islan 2.250% due 15/07/2031 13,0		10,652	0.40				0.00
4.850% due 14/10/2038	\$ 3,800 _	3,485	0.13	ICD Funding Ltd. 3.223% due 28/04/2026 4	100	377	0.01	COLOMBIA  CORPORATE BONDS & NOTES			
BRAZIL				IHS Holding Ltd.				Banco Davivienda S.A.			
CORPORATE BONDS & NOTE Brazil Minas SPE Via State of				5.625% due 29/11/2026 1,5 Interoceanica Finance Ltd.	500	1,309	0.05	6.650% due 22/04/2031 (d)(e)	6,720	4,813	0.18
5.333% due 15/02/2028	11,305	11,139	0.42	0.000% due 30/11/2025 (a) 2	237	219 1,601		SOVEREIGN ISSUES	_		
<b>CSN Inova Ventures</b> 6.750% due 28/01/2028	8,300	8,116	0.30	0.000% due 15/05/2030 (a) 2,3 7.860% due 15/05/2030 2,5		2,568		Colombia Government Internation 3.000% due 30/01/2030	nal Bono 300		0.01
Rede D'or Finance SARL	•			<b>Kaisa Group Holdings Ltd.</b> 9.375% due 30/06/2024 ^ 1,8	850	67	0.00	3.125% due 15/04/2031 3.875% due 25/04/2027	4,200 4,000	3,430 3,825	
4.500% due 22/01/2030 Suzano Austria GmbH	263	239	0.01	9.750% due 28/09/2023 ^ 3	300	11	0.00	3.875% due 15/02/2061	9,500	5,941	0.22
3.125% due 15/01/2032	3,000	2,492		11.500% due 30/01/2023 ^ 2	000 200	7	0.00	4.500% due 28/01/2026	17,700 8,000	11,822 7,889	0.29
	_	21,986	0.82	11.650% due 01/06/2026 ^ 3,6 11.700% due 11/11/2025 ^ 1,4			0.00	5.000% due 15/06/2045 5.200% due 15/05/2049	1,100 7,700	857 6,040	0.03
SOVEREIGN ISSUES				11.950% due 12/11/2023 ^ 3 Lima Metro Line Finance Ltd.	300	11	0.00	5.625% due 26/02/2044 6.125% due 18/01/2041	1,000 1,300	844 1,186	0.03
Brazil Government Internatio 4.750% due 14/01/2050	20,475	15,819		5.875% due 05/07/2034 4	144	440	0.02	7.375% due 18/09/2037	10,565	11,000	0.41
5.000% due 27/01/2045 6.250% due 18/03/2031	8,495 19,200	6,957 19,951		<b>MAF Sukuk Ltd.</b> 4.638% due 14/05/2029 3,6	500	3,534	0.13	8.000% due 20/04/2033	10,010 5,000	10,591 5,463	0.20
11,123,10,00,200	_	42,727		Powerlong Real Estate Holdings Ltd.		•		8.000% due 14/11/2035 8.750% due 14/11/2053	6,300 2,600	6,905 2,996	
Total Brazil	_	64,713	2.40	5.950% due 30/04/2025 ^ 3,4 Sunac China Holdings Ltd.	100	302	0.01	10.375% due 28/01/2033	1,350	1,636	0.06
				6.000% due 30/09/2026 4	804 804		0.00	Total Colombia		<b>80,679</b> 85,492	
					108 315		0.00			-,102	

DESCRIPTION COSTA RICA		FAIR % OF /ALUE NET (000S) ASSETS	DESCRIPTION EL SALVADOR	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION HUNGARY	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SOVEREIGN ISSUES			SOVEREIGN ISSUES			CORPORATE BONDS & NOTES			
Costa Rica Government Internation 5.625% due 30/04/2043 \$ 20 6.550% due 03/04/2034 7.158% due 12/03/2045	0,050 \$ 18 1,200 1 2,400 2 1,200 4	,481 0.69 ,246 0.05 ,554 0.09 ,567 0.17 ,848 1.00	El Salvador Government Intern 6.375% due 18/01/2027 7.125% due 20/01/2050 7.625% due 21/09/2034 7.625% due 01/02/2041 7.650% due 15/06/2035	\$ 3,500 \$ 13,600 1,100 250 1,000	3,105 0.11 9,684 0.36 819 0.03 189 0.01 784 0.03	MVM Energetika Zrt	4,400 <u>\$</u>	4,604	
			9.500% due 15/07/2052	10,550	8,836 0.33	Hungary Government Internatio	nal Bond		
CYPRUS			Total El Salvador	_	23,417 0.87		€ 1,200	1,082	
CORPORATE BONDS & NOTES			GABON			1.750% due 05/06/2035 (g) 2.125% due 22/09/2031	8,400 18,650	7,142 15,081	
<b>Atrium Finance PLC</b> 2.625% due 05/09/2027 € 8	3,0006	,897 0.26	SOVEREIGN ISSUES  Gabon Government Internation	nal Bond		3.125% due 21/09/2051 5.250% due 16/06/2029	7,600 9,600	5,176 9,672	0.19 0.36
DOMINICAN REPUBLIC			6.625% due 06/02/2031	600 _	502 0.02	5.375% due 12/09/2033 € 5.500% due 16/06/2034 §		1,893 8,257	
SOVEREIGN ISSUES			GEORGIA			6.125% due 22/05/2028	5,600	5,831	
Dominican Republic Central Bank N	otes		CORPORATE BONDS & NOTES			6.750% due 25/09/2052	16,200	18,168	
12.000% due 03/10/2025 DOP 36 13.000% due 05/12/2025 647 13.000% due 30/01/2026 273	5,900 7,400 11 8,800 4	648 0.02 ,693 0.44 ,958 0.18	Georgian Railway JSC 4.000% due 17/06/2028	10,700 _	9,876 0.37		500 £ 6,200 £ 4,000	7,286 4,076	
Dominican Republic Government In 4.500% due 30/01/2030 \$ 3		<b>1 Bond</b> ,771 0.10	GHANA				· -	95,297	3.54
4.875% due 23/09/2032	7,800 7	,121 0.27 ,634 0.28	SOVEREIGN ISSUES Ghana Government Internation	nal Bond		Total Hungary	_	99,901	
		,491 0.09	0.000% due 07/04/2025 ^	1,400	539 0.02	INDIA			
		,624 0.32	6.375% due 11/02/2027 ^	8,200	3,682 0.14	CORPORATE BONDS & NOTES			
		,587 1.03 ,449 0.31	7.625% due 16/05/2029 ^ 7.750% due 07/04/2029 ^	3,300 2,700	1,447 0.05 1,187 0.04	Adani Renewable Energy RJ Ltd.			
		,526 0.06	7.875% due 11/02/2035 ^	5,700	2,510 0.09	4.625% due 15/10/2039	3,856	3,031	0.11
		,681 0.06	8.125% due 26/03/2032 ^	11,300	4,998 0.19	Indian Railway Finance Corp. Ltd		1 4 470	0.54
	2,500 2 <sub>.</sub> 200	,362 0.09 192 0.01	8.625% due 07/04/2034 ^ 8.627% due 16/06/2049 ^	7,900 1,600	3,470 0.13 689 0.03	3.570% due 21/01/2032 3.835% due 13/12/2027	16,100 3,500	14,470 3,351	
6.500% due 15/02/2048 6.850% due 27/01/2045		,800 0.10	8.750% due 11/03/2061 ^	29,450	12,789 0.47	JSW Hydro Energy Ltd.	3,300	3,331	0.15
		,286 0.16	8.875% due 07/05/2042 ^	1,100	475 0.02	4.125% due 18/05/2031	3,824	3,336	0.12
		,819 0.25	8.950% due 26/03/2051 ^	6,700	2,911 0.11	ReNew Power Pvt Ltd.			
9.750% due 05/06/2026 DOP 129 11.250% due 15/09/2035 374		,240 0.08 ,969 0.26	Total Ghana	_	34,697 1.29	5.875% due 05/03/2027	1,202	1,150	0.04
		,936 0.26	GUERNSEY, CHANNEL ISLA	NDS		ReNew Wind Energy AP2	40.000	0.000	0.22
		,369 0.09	CORPORATE BONDS & NOTES			4.500% due 14/07/2028	10,000	8,896	0.33
Total Dominican Republic	120	,156 4.46				Wipro IT Services LLC 1.500% due 23/06/2026	4,800	4,400	0.16
ECUADOR			Globalworth Real Estate Invest 2.950% due 29/07/2026	ments Ltd. € 3,500 _	3,191 0.12	Total India	4,000 _	38,634	
CORPORATE BONDS & NOTES			HONG KONG			INDONESIA			
Ecuador Social Bond SARL			CORPORATE BONDS & NOTES	;		CORPORATE BONDS & NOTES			
0.000% due 30/01/2035 (a) \$ 8	3,6676	,587 0.24	AIA Group Ltd.			Bank Mandiri Persero Tbk PT			
SOVEREIGN ISSUES			3.200% due 16/09/2040	\$ 200	152 0.01	2.000% due 19/04/2026	6,700	6,220	0.23
	p. 1		Fortune Star BVI Ltd.			Pelabuhan Indonesia Persero PT		-,	
Ecuador Government International 0.000% due 31/07/2030 (a) 10		,968 0.11	3.950% due 02/10/2026	€ 1,500	1,059 0.04	4.250% due 05/05/2025	6,500	6,381	
		,650 0.06	5.000% due 18/05/2026 5.050% due 27/01/2027	\$ 200 200	147 0.01 132 0.00	5.375% due 05/05/2045 (g)	3,000	2,920	0.11
		,429 0.91	5.950% due 19/10/2025	4,000	3,335 0.12	Perusahaan Penerbit SBSN Indoo 4.700% due 06/06/2032	nesia 24,800	25,065	0.02
6.000% due 31/07/2030 31		,753 0.55	Huarong Finance Co. Ltd.	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	4.700 /6 due 00/00/2032	24,000	40,586	
		,800 1.63	3.875% due 13/11/2029	900	765 0.03		-	40,300	1.50
Total Ecuador	50	,387 1.87	4.500% due 29/05/2029	4,200	3,725 0.14	SOVEREIGN ISSUES			
EGYPT			4.750% due 27/04/2027 Lenovo Group Ltd.	800	751 0.02	Indonesia Government Internati	onal Bond		
SOVEREIGN ISSUES			3.421% due 02/11/2030 (g)	1,500	1,325 0.05		13,100	11,390	
			6.536% due 27/07/2032 (g)	6,800	7,245 0.27	4.750% due 18/07/2047 (g) \$ 5.125% due 15/01/2045	4,400 1,200	4,367 1,241	
Egypt Government International Bo 4.750% due 11/04/2025 € 7		,565 0.28	MTR Corp. Ltd.			5.125% due 15/01/2045 (g)	1,264	1,308	
5.250% due 06/10/2025 (q) \$ 14		,132 0.49	1.625% due 19/08/2030	6,300 _	5,269 0.19	5.250% due 08/01/2047	200	209	0.01
5.750% due 29/05/2024 (g)	700	686 0.02		_	23,905 0.88	5.650% due 11/01/2053	700		0.03
	1,500	987 0.04	SOVEREIGN ISSUES			7.750% due 17/01/2038 8.500% due 12/10/2035	3,280 1,055	4,216 1,406	
6.375% due 11/04/2031 € 19 7.053% due 15/01/2032 \$ 5		,906 0.52 ,715 0.14	Airport Authority Hong Kong			Perusahaan Penerbit SBSN Indo		1,700	0.03
		,575 0.14	2.100% due 08/03/2026 (d)	1,200	1,121 0.04	3.550% due 09/06/2051	9,100 _	7,348	0.27
7.500% due 16/02/2061 10	),800 6	,342 0.23	2.400% due 08/03/2028 (d)	3,600	3,192 0.12			32,257	
		,487 0.24	2.500% due 12/01/2032	200	173 0.01	Total Indonesia		72,843	2.70
		,453 0.13 ,160 0.08	4.875% due 12/01/2030	6,300	6,410 0.24	INTERNATION AND ADDRESS OF THE PARTY OF THE			
		,500 0.09	Hong Kong Government Intern 2.375% due 02/02/2051	ational Bon 1,200	816 0.03	INTERNATIONAL			
		,397 0.20	3.750% due 07/06/2032	€ 5,500	6,358 0.23	LOAN PARTICIPATIONS AND A	SSIGNME	NTS	
Total Egypt	70	,905 2.63	5.250% due 11/01/2053	\$ 3,500 _	3,951 0.15	Project Mercury			
				_	22,021 0.82	8.127% due 11/08/2030 €	€ 4,800 _	5,319	0.20
			Total Hong Kong		45,926 1.70				

DESCRIPTION IRELAND	PAR V	FAIR % OI ALUE NET 100S) ASSETS	DESCRIPTION (000S) 6.960% due 13/03/2027 € 6,500	FAIR % VALUE N (000S) ASSE \$ 7,519 0.2	T DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
CORPORATE BONDS & NOTES			Total Macedonia € 6,500	11,415 0.4				
Alfa Bank AO Via Alfa Bond Issuanc 5.950% due 15/04/2030 ^(e) \$ 3 Sovcombank Via SovCom Capital D	3,900 \$	234 0.01	MALAYSIA CORPORATE BONDS & NOTES		Namibia Government Interna 5.250% due 29/10/2025	tional Bond \$ 2,300 <u>\$</u>	2,278	0.08
	5,400	146 0.01 380 0.02	<b>Axiata SPV5 Labuan Ltd.</b> 3.064% due 19/08/2050 \$ 4,600	3,182 0.1	NETHERLANDS CORPORATE BONDS & NOT	ES		
IVORY COAST			<b>Khazanah Capital Ltd.</b> 4.876% due 01/06/2033 4,300	4,324 0.1	8.000% due 18/09/2027	10,500	9,387	0.35
LOAN PARTICIPATIONS AND ASSI Republic of Cote d'Ivoire 9.055% due 19/03/2027 €		119 0.04	Khazanah Global Sukuk Bhd. 4.687% due 01/06/2028 5,600 Total Malaysia	5,620 0.2 13,126 0.4	1.125 /0 dac 07/12/2020 (g)	£ 4,000 \$ 7,900	4,482 7,439	
SOVEREIGN ISSUES	1,0301,	119 0.04	MAURITIUS		InterCement Financial Operat 5.750% due 17/07/2024		•	0.01
	7,900 17,	819 0.66	CORPORATE BONDS & NOTES India Green Energy Holdings		Metinvest BV 8.500% due 23/04/2026	1,100	775	0.03
	2,9002,	171 0.15 563 0.10 553 0.91	5.375% due 29/04/2024 9,400  MEXICO	9,307 0.3	NE Property BV 2.000% due 20/01/2030 (g) 3.375% due 14/07/2027 (g)	€ 5,600 2,300	4,979 2,405	
Total Ivory Coast		672 0.95	CORPORATE BONDS & NOTES		<b>Prosus NV</b> 1.539% due 03/08/2028	800	765	0.03
JAMAICA SOVEREIGN ISSUES			Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (d)(e) 2,000	1,704 0.0	2.031% due 03/08/2032 3.257% due 19/01/2027 4.027% due 03/08/2050	400 \$ 2,200 800	2,034	0.01 0.07 0.02
Jamaica Government International 7.875% due 28/07/2045 \$ 3		026 0.15	7.500% due 27/06/2029 (d)(e) 3,400	3,212 0.1	Total Notherlands	_	33,272	
JERSEY, CHANNEL ISLANDS			7.625% due 10/01/2028 (d)(e) 8.375% due	289 0.0	OMAN SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES  Corsair International Ltd.			14/10/2030 (d)(e) 400 Corp. GEO S.A.B. de C.V.	395 0.0	Oman Government Internation 4.750% due 15/06/2026	onal Bond 4.600	4,553	0.17
9.152% due 28/01/2029	3,4003,	727 0.32 756 0.14 483 0.46	8.875% due 25/09/2014 ^ 500 Metalsa S.A. de C.V. 3.750% due 04/05/2031 10,600	0 0.0 8,733 0.3	4.875% due 01/02/2025 5.375% due 08/03/2027	3,000 5,600 8,200	2,981 5,650 8,371	0.11 0.21
Total Jersey, Channel Islands  JORDAN		403 0.40	Sitios Latinoamerica S.A.B. de C.V. 5.375% due 04/04/2032 6,300	5,862 0.2	6.000% due 01/08/2029 6.250% due 25/01/2031	18,200 4,900	18,895 5,164	0.70 0.19
SOVEREIGN ISSUES			Trust Fibra Uno	,	6.500% due 08/03/2047 6.750% due 28/10/2027	2,650 14,400	2,710 15,230	
Jordan Government International B 5.750% due 31/01/2027 \$ 6.125% due 29/01/2026	300	295 0.01 998 0.11	6.390% due 15/01/2050 1,000	21,006 0.7	6.750% due 17/01/2048	6,700 4,400	7,027 4,761	0.26 0.18
7.375% due 10/10/2047 7.500% due 13/01/2029	7,100 6,3 3,500 <u>8,</u> 0	330 0.24 630 0.32	SOVEREIGN ISSUES Mexico Government International Bond		PAKISTAN	_	75,342	2.80
Total Jordan  KAZAKHSTAN	18,	253 0.68	1.350% due 18/09/2027 € 600 2.250% due 12/08/2036 9,700 2.750% due 27/11/2031 (c) MXN 197,146	620 0.0 8,456 0.3 10,280 0.3	SOVEREIGN ISSUES	ational Rond		
SOVEREIGN ISSUES			3.000% due 03/12/2026 (c) 612,987 3.750% due 19/04/2071 \$ 1,100	33,626 1.2 737 0.0	6.875% due 05/12/2027	5,515 5,418	3,786 3,321	
	3,700 8,4	442 0.31	4.000% due 30/11/2028 (c) MXN 89,218 4.875% due 19/05/2033 \$ 25,700	5,152 0.1 24,818 0.9		3,090 3,000 _	2,938 1,823	
6.500% due 21/07/2045 14 Total Kazakhstan		738 0.62 180 0.93	5.750% due 12/10/2110 23,940 6.338% due 04/05/2053 3,900		5	_	11,868	0.44
KENYA SOVEREIGN ISSUES			Total Mexico	109,184 4.0 130,190 4.8		ES		
Kenya Government International Bo		588 0.17	MONGOLIA SOVEREIGN ISSUES		Aeropuerto Internacional de 5.125% due 11/08/2061	<b>Tocumen S.A.</b> 2,900	2,212	0.08
	5,1005,	941 0.22 529 0.39	Mongolia Government International Bor 3.500% due 07/07/2027 7,000	id 6,264 0.2	Banco General S.A. 5.250% due 07/05/2031 (d) Banco Nacional de Panama	6,500	5,589	0.21
,			5.125% due 07/04/2026 1,100	1,070 0.0	2.500% due 11/08/2030	600	446	0.01
CORPORATE BONDS & NOTES			7.875% due 05/06/2029 800 8.650% due 19/01/2028 268	819 0.0 281 0.0	5.125% due 02/05/2049	<b>trica S.A.</b> 1,000 _		0.03
		765 0.21	Total Mongolia  MOROCCO	8,434 0.3	SOVEREIGN ISSUES	_	8,974	0.33
	5,600 6,	774 0.25	SOVEREIGN ISSUES		Panama Government Interna 2.252% due 29/09/2032	tional Bond 2.600	1 002	0.07
MHP Lux S.A. 6.950% due 03/04/2026	522	406 0.02	Morocco Government International Bone 4.000% due 15/12/2050 19,500 5.500% due 11/12/2042 4,100		3.160% due 23/01/2030	800 8,500	1,902 683 5,112	0.03
		935 0.04	Total Morocco 4,100	17,854 0.6	4.300% due 29/04/2053 4.500% due 15/05/2047	1,500 8,500	1,009 6,060	0.04 0.22
Total Luxembourg  MACEDONIA	13,	880 0.52	MULTINATIONAL CORPORATE BONDS & NOTES		4.500% due 16/04/2050 4.500% due 01/04/2056	9,800 15,000	6,825 10,111	0.37
SOVEREIGN ISSUES			NXP BV 3.400% due 01/05/2030 500	460 0.0	4.500% due 19/01/2063 6.400% due 14/02/2035 6.700% due 26/01/2036	18,300 17,200 6,500	12,018 16,831 6,458	0.62
North Macedonia Government Inte 2.750% due 18/01/2025 € 3		ond 896 0.14	3.100 /0 dae 0 1/03/2030 300	<del></del>	6.853% due 28/03/2054	3,600	3,377	

S1299-6642 2890-07034	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)		% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
1,000	6.875% due 31/01/2036 8.125% due 28/04/2034		1,062	0.04	3.375% due 28/01/2050 (g) 3.500% due 03/04/2034 (g)	6,200 10,300	4,684 9,695	0.17 0.36	1.250% due 08/02/2026 \$	8,200 \$	7,538	0.28
\$\frac{6.1756}{0.1756} \text{ in \$1.000} \text{   \$1.000}    \$1.00			83,023	3.08	4.125% due 11/03/2039	1,000	921 2,047	0.03	1.500% due 13/05/2026 4.000% due 09/06/2025			
2.7399 de 2901/2003 1 500 1 500 0 500 0 72,579 de 1701/2003 5 8,500 9,326 0.55 0 0 1102/2009 6 0 2,000	SOVEREIGN ISSUES	national Rone	1		6.125% due 22/01/2044 \$	1,200	1,187 2,574	0.04 0.10	4.954% due 25/05/2026 <b>Kookmin Bank</b>	1,200	1,198	0.04
\$3.600% as 200302050   1,900   1,920   1,920   2,740   0,11   0,10   0,1	2.739% due 29/01/2033 3.849% due 28/06/2033	1,900 1,900	1,568 1,690	0.06	7.625% due 17/01/2053 \$		9,326	0.35	04/11/2030 (e)	2,500	2,084	0.08
1,279% doi: 10,0702/10   1,080   1,0	5.400% due 30/03/2050	14,900	13,287	0.49		-	33/11	51.10	1.375% due 07/07/2024	17,600	17,205	0.63
PERU   CORPORATE BONDS & NOTES     SPECIAL   SOVEREIGN ISSUES   SOVE	5.850% due 21/08/2033 6.100% due 11/08/2044	2,700	1,774	0.07					Shinhan Bank Co. Ltd.	13,000	11,833	0.44
CORPORATE BONDS & NOTES   SOVEREIGN ISSUES   SOVE	<i>.</i>		24,980	0.93		2,800	168	0.01	13/04/2032 (e)	9,000	8,344	0.31
	CORPORATE BONDS & NOT	ES							1.375% due 19/10/2025			
SOVEREIGN ISSUES   Care Produce		3,700	3,324	0.12	4.750% due 13/03/2028 €	1,200			2.875% due			
AE75% due   1/204/2027   12/072   11/205   0.44   0.72   0.73   0.72   0.73	SOVEREIGN ISSUES				6.250% due 23/05/2033 \$		5,019	0.19	3.340% due	•	•	
1959% due 17011/2036   \$ 6 3.00   6.94   0.25   0.25   0.20   0	4.625% due 12/04/2027	•	11,806	0.44	3	-	15,919	0.59	SK Hynix, Inc.	·	•	
3.00% to 1501/07/2	1.950% due 17/11/2036	€ 8,300			SOVEREIGN ISSUES				Woori Card Co. Ltd.		•	
Total Peru   35.246   1.31   1.560% due 20302/2033   1.900	3.600% due 15/01/2072	8,200			1.000% due 23/09/2028 €	23,100			1.730 /6 due 23/03/2020	0,000 _		
Total Serbia   43,931   1.63   2.125% due 1901/2032   1.65.00   13,859   0.52   0.200   0.01	Total Peru		35,246	1.31	1.650% due 03/03/2033	11,900	9,757	0.36				
SINCAPORE	The second secon	ES				-			2.125% due 18/01/2032			
Clean Knewwable Power Mauritus Ptc. Itcl.   Clean Knewwable Powe			6,154	0.23					5.125% due 11/01/2033 Korea Expressway Corp.	8,400	8,737	0.32
Fiex It.d.   Fie		3,900	2,698	0.10				0.17	Korea Water Resources Corp.		•	
Philippines Government International Bond 4.200% due 29/03/2047 9,000 8,068 13,200 19,244 0.71 9.500% due 19/07/10/2048 18,200 19,244 0.71 9.500% due 19/07/2030 1,100 13,387 0.05 28,695 1.06 28,695 1.06 37,547 1.39  POLAND  SOVEREIGN ISSUES  FOLIAND  SOVEREIGN ISSUES  SOUTH AFRICA CORPORATE BONDS & NOTES  SOUTH AFRICA CORPORATE BONDS & NOTES  SOUTH AFRICA CORPORATE BONDS & NOTES  SOUTH AFRICA SOVEREIGN ISSUES  SOUTH AFRICA CORPORATE BONDS & NOTES  SOUTH AFRICA SOVEREIGN ISSUES  OUTH AFRICA SOVEREIGN ISSUES  SOUTH AFRICA SOVEREIGN ISSUES SOUTH AFRICA SOVEREIGN ISSUES SOUTH AFRICA SOVEREIGN ISSUES SOUTH AFRICA SOVEREIGN ISSUES SOUTH AFRICA SOVEREIGN ISSUES SOUTH AFRICA SOVEREIGN ISSUES SOUTH AFRICA SOVEREIGN ISSUES SOUTH AFRICA SOVEREIGN ISSUES SOUTH KORPA  AR57% due 21/10/2024 (f) 2AR 253,300 13			8,852	0.33		200	197	0.01	3.500% due 27/04/2025	6,500 _	33,572	1.25
Solvaria Government International Bond Alf70/10/2048   1,200   1,200   2,2000   2,238   0.83   0.2009/2033   0.100   0.2009/2033   0.100   0.2009/2033   0.100   0.2009/2033   0.1009	Philippines Government Inte	rnational Bo				6,500	6,011	0.22		_	151,559	5.62
Total Philippines   1.06   37,547   1.39   3	5.500% due 17/01/2048	18,200	19,240	0.71		-	10,818	0.40				
Solution		1,100	28,695	1.06						9,600 _	9,548	0.35
SOUTH AFRICA   CORPORATE BONDS & NOTES   South Africa   Southern Africa   South Africa   Southern Africa   Southern Africa   Southern Africa   South Africa   Southern Africa   Southern Africa   Southern Africa   South Africa   Southern Africa   South Africa   South Africa   South Africa   South Africa   South Africa   Southern Africa   South A			37,547	1.39			9,278	0.34				
4.875% due 04/10/2033 (g) 22,000 22,358 0.83 11,707 0.43 5.500% due 04/04/2053 11,200 11,707 0.43 11,707 0.43 11,707 0.43 11,707 0.43 11,707 0.43 11,707 0.43 11,707 0.43 11,707 0.43 11,707 0.43 11,707 0.43 11,707 0.43 11,707 0.43 11,707 0.43 14,005 1.26 11,707 0.43 14,					SOUTH AFRICA					ional Bond		
5.500% due 04/04/2053	4.875% due 04/10/2033 (g)	22,000				Africa			5.875% due 25/07/2022 ^	1,236	654	0.02
SOVEREIGN ISSUES   South Africa Government International Bond   4.850% due 30/09/2029 \$ 7,000   6,582   0.25   6.850% due 14/03/2024		11,200				253,300 _	13,808	0.51	6.200% due 11/05/2027 ^	4,100	2,082	0.08
Qatar Government International Bond           4.400% due 16/04/2050         20,100         18,567         0.69         4.875% due 14/04/2026         4,200         4,152         0.15         7.550% due 28/03/2030 ^ 16,800         8,482         0.31           4.817% due 14/03/2049         12,465         12,162         0.45         5.7550% due 30/09/2049         19,200         15,391         0.57         7.550% due 14/03/2029 ^ 1,500         808         0.03           7.550% due 23/04/2048         6,000         6,088         0.23         0.23         0.5750% due 30/09/2049         19,200         15,391         0.57         10.500% due 11/03/2026 (g) ZAR 565,700         32,384         1.20         10.500% due 28/03/2030 ^ 16,800         8,482         0.31           ROMANIA         SOUTH KOREA         CORPORATE BONDS & NOTES           SOUTH KOREA         CORPORATE BONDS & NOTES           SOUTH KOREA         CORPORATE BONDS & NOTES           Asian Development Bank           1.750% due 14/04/2033 (g)         11,300         9,371         0.35         14ana Bank         4.700% due 12/03/2024         MXN 89,800         5,229         0.20           2.125% due 07/03/2028 (d)         1,600         1,608         0.06 <td< td=""><td>QATAR</td><td></td><td></td><td></td><td>South Africa Government Intern</td><td></td><td></td><td></td><td>6.825% due 18/07/2026 ^</td><td>3,800</td><td>1,955</td><td>0.07</td></td<>	QATAR				South Africa Government Intern				6.825% due 18/07/2026 ^	3,800	1,955	0.07
4.817% due 14/03/2049 12,465 12,162 0.45 10,500% due 30/09/2049 19,200 15,391 1.37    Total Qatar	Qatar Government Internation				4.875% due 14/04/2026	4,200	4,152	0.15	7.550% due 28/03/2030 ^	16,800	8,482	0.31
Total Qatar 36,817 1.37  ROMANIA  SOVEREIGN ISSUES  Romania Government International Bond 1.750% due 13/07/2030 (g) € 4,200 3,763 0.14 2.000% due 08/12/2026 (g) 500 520 0.02 2.000% due 08/12/2026 (g) 5.500 520 0.02 2.125% due 07/03/2028 3,000 3,014 0.11 3.370% due 19/10/2026 (d)(e) 6,500 5,906 0.22 2.750% due 22/01/2033 € 5,400 4,594 0.17 2.125% due 07/03/2028 3,000 3,014 0.11 3.370% due 04/02/2032 6 700 6.181 0.23 Enchange African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 4.700% due 12/03/2024 MXN 89,800 5,229 0.20 6.550% due 12/03/2024 MXN 89,800 5,229 0.20 6.550% due 26/01/2025 ZAR 118,000 6,300 0.23 Banque Ouest Africaine de Developpement 2.750% due 22/01/2033 € 5,400 4,594 0.17 5.000% due 27/07/2027 \$ 800 747 0.03 2.125% due 07/03/2028 3,000 3,014 0.11 3.370% due 04/02/2032 6.700 6.181 0.23 Enchange African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.18 African Export-Import Bank 2.634% due 17/05/2026 5,300 4,901 0.1	4.817% due 14/03/2049	12,465	12,162	0.45	5.750% due 30/09/2049	19,200	15,391	0.57		1,600 _		
SOVEREIGN ISSUES    SOUTH KOREA   CORPORATE BONDS & NOTES     1.750% due 13/07/2030 (g) € 4,200 3,763 0.14     2.000% due 08/12/2026 (g) 500 520 0.02 2.000% due 08/12/2026 (g) 11,300 9,371 0.35     2.124% due 16/07/2031 (g) 28,810 25,436 0.94 2.125% due 07/03/2028 (g) 1,600 1,608 0.06 2.125% due 07/03/2028 (g) 3,000 3,014 0.11     3.769% due 19/10/2026 (d) 6,500 5,906 0.22     3.769% due 07/03/2028 (g) 1,600 1,608 0.06 2.125% due 07/03/2028 (g) 1,600		0,000			· ·	-	61,951	2.30				
Romania Government International Bond 1.750% due 13/07/2030 (g) € 4,200 3,763 0.14 2.000% due 08/12/2026 (g) 500 520 0.02 2.000% due 08/12/2026 (g) 11,300 9,371 0.35 2.000% due 14/04/2033 (g) 11,300 9,371 0.35 2.124% due 16/07/2031 (g) 28,810 25,436 0.94 2.125% due 07/03/2028 (g) 1,600 1,608 0.06 2.125% due 07/03/2028 3,000 3,014 0.11						-	13,139	2.01	African Export-Import Bank			0.10
2.000% due 08/12/2026 (g) 500 520 0.02 5.500% due 17/07/2026 \$ 13,000 13,160 0.49 6.550% due 26/01/2025 ZAR 118,000 6,300 0.23 2.000% due 14/04/2033 (g) 11,300 9,371 0.35 2.124% due 16/07/2031 (g) 2.8,810 25,436 0.94 2.125% due 07/03/2028 (g) 1,600 1,608 3,000 3,014 0.11 3.370% due 07/03/2028 (g) 2.125% due 07/03/2028 (g) 3,000 3,014 0.11 3.370% due 07/03/2028 (g) 2.125% due 07/03/2028 (g) 3,000 3,014 0.11 3.370% due 07/03/2028 (g) 2.125% due 07/03/2028 (g) 3,000 3,014 0.11 3.370% due 07/03/2028 (g) 2.125% due 07/03/2028 (g) 3,000 3,014 0.11 3.370% due 07/03/2028 (g) 3,000 3,014 0.11 3.370% due 07/03/2028 (g) 2.125% due 07/03/2028 (g) 3,000 3,014 0.11 3.370% due 07/03/2028 (g) 3,000 3,014 0.11 3.370% due 07/03/2028 (g) 3,000 3,014 0.11 3.370% due 07/03/2028 (g) 3,000 3	Romania Government Intern			0.14	CORPORATE BONDS & NOTES				Asian Development Bank			
2.124% due 16/07/2031 (g) 28,810 25,436 0.94 3.500% due 19/10/2026 (d)(e) 6,500 5,906 0.22 2.750% due 22/01/2033 € 5,400 4,594 0.17 2.125% due 07/03/2028 (g) 1,600 1,608 0.06 3.000 3,014 0.11 3.370% due 07/03/2028 6 700 6.181 0.23 5.000% due 27/07/2027 \$ 800 747 0.03 5.000% due 27/07/2027 \$ 800 747 0.03 5.000% due 27/07/2027 \$ 800 747 0.03 5.000% due 07/03/2028 6 700 6.181 0.23 5.000% due 27/07/2027 \$ 800 747 0.03 5.000% due 27/07/2027 \$ 800 747 0.03 5.000% due 27/07/2027 \$ 800 747 0.03 5.000% due 07/03/2028 6 700 6.181 0.23 5.000% due 07/03/2028 6 700 6.18	2.000% due 08/12/2026 (g)	500	520	0.02	5.500% due 17/07/2026 \$	13,000	13,160	0.49	6.550% due 26/01/2025 ZAR	118,000	6,300	
2.125% due 07/03/2028 3,000 3,014 0.11 3,370% due 07/03/2023 6,700 6,181 0,23 Eastern 8 Southern African Trade 8 Development Pank	2.124% due 16/07/2031 (g) 2.125% due 07/03/2028 (g)	28,810 1,600	25,436 1,608	0.94 0.06	3.500% due 19/10/2026 (d)(e)	6,500	5,906	0.22	2.750% due 22/01/2033 €	5,400	4,594	
2.625% due 02/12/2040 3,950 2,946 0.11 7,800 5,805 0.22 6,760 6,761 6.25 Eastern & Sudifierr Arrical rade & Development Bank 4.125% due 30/06/2028 5,900 5,112 0.19	2.625% due 02/12/2040	3,950	2,946	0.11		6,700	6,181	0.23	Eastern & Southern African Tra	de & Deve	lopment I	Bank

# Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

Schedule of livestificities	Linerging	Warkets bolla Esc	i ana (	Cont.)					
	FAIR % OF			FAIR	% OF			FAIR	
DESCRIPTION (000S)		DESCRIPTION	PAR (000S)	VALUE (000S)	NET ASSETS	DESCRIPTION	PAR (000S)	VALUE (000S)	
International Bank for Reconstruction & 5.310% due 05/02/2026 ZAR 114,000	Development 5,916 0.22 32,799 1.22	7.253% due 15/03/2035 7.375% due 25/09/2034 7.750% due 01/09/2024	\$ 23,400 5 5,900 3,900	1,409 1,197	0.05 0.04	Stratton Mortgage Funding PLC 6.120% due 12/03/2052 £ Towd Point Mortgage Funding PL	470 \$	5 599	0.02
SOVEREIGN ISSUES	32,733 1.22	7.750% due 01/09/2025 7.750% due 01/09/2026	6,800 12,300	2,033 3,450	0.13	6.570% due 20/05/2045  Tower Bridge Funding PLC	779	995	0.0
Ghana Government International Bond 10.750% due 14/10/2030 \$ 200	) 127 0.00	7.750% due 01/09/2027 7.750% due 01/08/2041 8.994% due 01/02/2026	6,800 11,900 4,300	1,868 5,359 1,291	0.20	5.940% due 20/12/2063	838	1,063 <b>13,316</b>	
Total Supranational	32,926 1.22		٠,500	25,656	0.95	Total United Kingdom	-	31,577	
SWITZERLAND		Total Ukraine	-	26,633	0.99	UNITED STATES			
CORPORATE BONDS & NOTES		UNITED ARAB EMIRATES				ASSET-BACKED SECURITIES			
<b>Credit Suisse AG</b> 4.750% due 09/08/2024 4,100	4,076 0.15	CORPORATE BONDS & NOT Abu Dhabi Commercial Bank				Countrywide Asset-Backed Certifi 5.950% due 25/02/2037 \$	626	601	0.02
<b>UBS Group AG</b> 4.490% due 05/08/2025 4,200		5.500% due 12/01/2029 First Abu Dhabi Bank PJSC	7,500	7,655	0.29	6.595% due 25/11/2035 Credit-Based Asset Servicing & Se	577 curitizat	ion Trust	
6.373% due 15/07/2026 3,200 Total Switzerland	3,238 0.12 11,484 0.43	4.774% due 06/06/2028	6,500	6,476	0.24	3.201% due 25/01/2037 Long Beach Mortgage Loan Trust	2,289	713	0.03
TANZANIA		Masdar Abu Dhabi Future End 4.875% due 25/07/2033	18,000	17,865	0.66	5.770% due 25/09/2036 MASTR Asset-Backed Securities To	788	504	0.02
LOAN PARTICIPATIONS AND ASSIGNM	MENTS	MDGH GMTN RSC Ltd. 3.700% due 07/11/2049	3,000	2,414		5.910% due 25/11/2036	871	515	0.02
<b>Ivory Coast Government International B</b> 6.915% due 28/06/2024 € 16,000		3.950% due 21/05/2050 5.084% due 22/05/2053	2,000	1,967		Morgan Stanley ABS Capital, Inc. 6.265% due 25/03/2034	701		0.03
The Ministry of Finance and Planning, G the United Republic of Tanzania	overnment of	5.875% due 01/05/2034 Sweihan PV Power Co. PJSC	7,300	7,988		Nomura Home Equity Loan, Inc. H 5.620% due 25/07/2036	ome Equ 156		<b>Trust</b> 0.01
9.502% due 26/04/2028 \$ 2,500 9.502% due 26/04/2028 € 4,745		3.625% due 31/01/2049	4,945	4,079 <b>49,111</b>		Option One Mortgage Loan Trust 5.690% due 25/05/2037	221	131	0.00
Total Tanzania	25,371 0.94	LOAN PARTICIPATIONS AND	- D ASSIGNMI			Park Place Securities, Inc. Asset-B	acked Pa	ass-	
TRINIDAD AND TOBAGO		NMC Healthcare LLC			0.11	6.250% due 25/09/2035	1,000	867	0.03
SOVEREIGN ISSUES Trinidad & Tobago Government International	tional Rond	11.640% due 25/03/2025 11.640% due 25/03/2027	AED 10,940 14,587	3,031 4,041		Saxon Asset Securities Trust 5.780% due 25/09/2037	41	38	0.00
5.950% due 14/01/2031 \$ 4,400				7,072	0.26	Soundview Home Loan Trust 5.650% due 25/02/2037	190		0.00
TUNISIA		SOVEREIGN ISSUES		adianal Da	a and	6.370% due 25/10/2037	119 _	93 <b>4,923</b>	0.00
SOVEREIGN ISSUES		Emirate of Abu Dhabi Govern 3.125% due 30/09/2049	\$ 800		0.02	******	-	1,323	0.10
Banque Centrale de Tunisie Governmen International Bond		3.875% due 16/04/2050 Emirate of Dubai Governmen	2,700 It Internation	2,270 nal Bond	0.08	CORPORATE BONDS & NOTES Alphabet, Inc.			
5.625% due 17/02/2024	7 7,630 0.29	3.900% due 09/09/2050 Finance Department Government	700 ment of Shar		0.02	2.250% due 15/08/2060 Bank of America Corp.	4,000	2,478	0.09
6.375% due 15/07/2026 € 2,900 Total Tunisia	2,241 0.08 16,635 0.62	4.000% due 28/07/2050 4.375% due 10/03/2051	4,600 3,000	3,083 2,156		0.981% due 25/09/2025 (g)  Cantor Fitzgerald LP	8,700	8,399	0.31
TURKEY		6.500% due 23/11/2032	15,900	16,727 <b>25,355</b>	0.62	7.200% due 12/12/2028	9,250	9,490	0.36
CORPORATE BONDS & NOTES		Total United Arab Emirates		81,538		Credit Suisse AG AT1 Claim Ford Motor Co.	2,100		
<b>Akbank T.A.S.</b> 6.800% due 22/06/2031 (e) \$ 6,500	6,453 0.24	UNITED KINGDOM				3.250% due 12/02/2032 Hanwha Q Cells Americas Holding	12,000 s Corp.	9,985	0.37
<b>Turkish Airlines Pass-Through Trust</b> 4.200% due 15/09/2028 178	3 168 0.01	CORPORATE BONDS & NOTI	ES			`	14,200	14,338	0.53
	6,621 0.25	Barclays PLC 5.304% due 09/08/2026	6,000	5,979		0.864% due 21/10/2025	2,500	2,402	0.09
SOVEREIGN ISSUES		5.746% due 09/08/2033 HSBC Holdings PLC	1,000	1,012	0.04	Rutas 2 and 7 Finance Ltd. 0.000% due 30/09/2036 (a)	4,507	3,000	0.11
Export-Credit Bank of Turkey 5.750% due 06/07/2026 10,800		3.803% due 11/03/2025 5.210% due 11/08/2028	300 2,500	299 2,499	0.01 0.09	Santander Holdings USA, Inc. 5.807% due 09/09/2026 (g)	12,000 _	12,039	0.45
8.250% due 24/01/2024 900 Hazine Mustesarligi Varlik Kiralama A/S		Lloyds Banking Group PLC 4.716% due 11/08/2026	2,600	2,568	0.10		-	62,383	2.32
8.509% due 14/01/2029 8,900 Turkey Government International Bond	9,452 0.35	NatWest Group PLC	,			NON-AGENCY MORTGAGE-BACI			
4.875% due 16/04/2043 8,200 5.750% due 11/05/2047 23,000		4.269% due 22/03/2025 5.076% due 27/01/2030	200 300	296	0.01	Banc of America Merrill Lynch Cor Mortgage, Inc.			
9.125% due 13/07/2030 15,700	17,367 0.65	Ukraine Railways Via Rail Cap 7.875% due 15/07/2028	pital Markets 6,500	3,250	0.12	4.407% due 15/11/2061 Benchmark Mortgage Trust	3,300	3,209	0.12
Total Turkey	62,349 2.31 68,970 2.56	8.250% due 09/07/2026 Ukreximbank Via Biz Finance	3,100	1,705	0.06	4.261% due 10/10/2051 CitiMortgage Alternative Loan Tru	4,400	4,176	0.16
UKRAINE		9.750% due 22/01/2025	488		0.02	6.000% due 25/10/2036	73	61	0.00
CORPORATE BONDS & NOTES		NON ACENCY MORICAGE	DACKED CE	18,261	<b>ს.</b> 08	Countrywide Alternative Loan Tru 5.820% due 25/05/2036	114		0.00
<b>NPC Ukrenergo</b> 6.875% due 09/11/2028 3,600	977 0.04	NON-AGENCY MORTGAGE-I Canada Square Funding PLC	BACKED SEC	UKITIES		Credit Suisse Mortgage Capital Ce 3.193% due 30/11/2037	ertificate 546	e <b>s</b> 495	0.02
SOVEREIGN ISSUES		6.070% due 17/01/2059 Polaris PLC	£ 1,816	2,302	0.09	IndyMac Mortgage Loan Trust 3.506% due 25/11/2037	202	168	0.01
State Agency of Roads of Ukraine 6.250% due 24/06/2030 7,900	) 2,025 0.07	6.496% due 23/05/2059	4,749	6,075	0.22	5.830% due 25/02/2037 6.110% due 25/07/2045	246 53	247	0.01
Ukraine Government International Bond	d .	Rochester Financing PLC 5.920% due 18/12/2044	1,803	2,282	0.08	JPMorgan Resecuritization Trust 2.500% due 25/03/2056	27		0.00
6.876% due 21/05/2031 6,300	1,467 0.05					2.300 /0 due 23/03/2030	21	20	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION (C	PAR 00S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Lehman XS Trust				URUGUAY				ZAMBIA			
5.850% due 25/09/2046 \$ 5.970% due 25/08/2037	205 \$ 697	173 643	0.01	SOVEREIGN ISSUES				SOVEREIGN ISSUES			
Structured Asset Mortgage Inve	stments T 387	rust		<b>Uruguay Government International E</b> 4.975% due 20/04/2055 \$ 14,		14,302	0.53	Zambia Government Inte 5.375% due	rnational B	Bond	
SunTrust Adjustable Rate Mortg		354 Trust	0.01	5.100% due 18/06/2050 13,	318	13,909 22,635	0.52	20/09/2022 ^ \$	600	\$ 337	0.01
4.456% due 25/10/2037	51	44	0.00	5.750% due 28/10/2054 20, Total Uruguay	_	50,846		SHORT-TERM INSTRUM	MENTS		
WaMu Mortgage Pass-Through ( 3.864% due 25/03/2036	Certificate 181	es Trust 164	0.01	Total Oruguay	_	30,040	1.03	HUNGARY TREASURY B			
3.804 /6 due 23/03/2030	101 _	9,850	0.37	UZBEKISTAN				10.900% due			
	_	5,050	0.07	SOVEREIGN ISSUES				04/01/2024 (a)(b) HUF 1	4,308,000	41,326	1.54
U.S. GOVERNMENT AGENCIES				National Bank of Uzbekistan				JAPAN TREASURY BILLS			
Uniform Mortgage-Backed Secur 5.000% due 01/05/2053	rity 87.653	86,751	2 22	4.850% due 21/10/2025 3,	078	2,857	0.11	(0.170)% due			
	07,033 _	00,731	3.22	VIETNAM				13/02/2024 (a)(b) ¥	800,000	5,676	0.21
U.S. TREASURY OBLIGATIONS				SOVEREIGN ISSUES				(0.144)% due 10/01/2024 (a)(b)	390,000	2.766	0.10
U.S. Treasury Bonds	0.000	C C02	0.24	Vietnam Government International B	ond			10/01/2024 (a)(b)	330,000	8,442	0.10
2.375% due 15/02/2042 3.250% due 15/05/2042 (h)	8,600 58,600	6,602 51,440	0.24 1.90		000	990	0.04	Total Short-Term Instrument	٠,	49,768	1.85
3.375% due 15/08/2042	25,500	22,748	0.84	VIDCIN ICI ANDS (BRITISII)				rotal short renn instrainen		15,7 00	1.03
4.375% due 15/08/2043 (g)	6,800	6,944	0.26	VIRGIN ISLANDS (BRITISH)				<b>Total Transferable Securit</b>	ies	\$ 2,833,512	105.17
<b>U.S. Treasury Notes</b> 3.125% due 31/08/2029 (g)	27,400	26,320	0.98	CORPORATE BONDS & NOTES							
,, os, 2023 (g)		114,054	4.22				0.22				
Total United States	_	277,961	10.31	0.7 50 70 aue 24/04/2033 0,	Z43	0,240	0.23				
, and the second		114,054	4.22	Star Energy Geothermal Wayang Wir 6.750% due 24/04/2033 6,	1 <b>du Ltd</b> 243	6,246	0.23				

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
DEU	5.150%	29/12/2023	02/01/2024	\$ 3,400	U.S. Treasury Notes 0.625% due 15/05/2030	\$ (3,472)	\$ 3,400	\$ 3,402	0.13
FICC	2.600	29/12/2023	02/01/2024	3,494	U.S. Treasury Notes 4.875% due 30/11/2025	(3,564)	3,494	3,495	0.13
SAL	5.400	29/12/2023	02/01/2024	6,800	U.S. Treasury Notes 1.125% due 31/10/2026	(6,950)	6,800	6,804	0.25
Total Repurcha	se Agreeme	ents				\$ (13,986)	\$ 13,694	\$ 13,701	0.51

<sup>(1)</sup> Includes accrued interest.

## FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Short	03/2024	415	\$ (904)	(0.03)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	475	(2,280)	(0.09)
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	17	(215)	(0.01)
Euro-Schatz March Futures	Long	03/2024	432	322	0.01
U.S. Treasury 2-Year Note March Futures	Short	03/2024	353	(550)	(0.02)
U.S. Treasury 5-Year Note March Futures	Long	03/2024	2,626	6,507	0.24
U.S. Treasury 10-Year Note March Futures	Long	03/2024	1,769	6,746	0.26
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	114	(860)	(0.03)
				\$ 8,766	0.33
Total Financial Derivative Instruments Dealt in on a Regulated Market		\$ 8,766	0.33		

# CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION <sup>(1)</sup>										
	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of					
Reference Entity	Receive Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets					
AT&T. Inc.	1.000%	20/06/2024	\$ 300	\$ 1	0.00					

# Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

Receive 1-I Pay 1-I Pay 1-I Receive 1-I Pay 1-I	Day GBP-SONIO Compounded-OIS Day USD-SOFR Compounded-OIS	4.320% 1.000 1.750 1.750 3.500 3.500 3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230	20/10/2033 21/09/2024 15/06/2024 15/12/2031 20/12/2030 20/12/2033 03/08/2033 07/08/2033 17/10/2053 17/10/2053 17/10/2053 04/10/2033 02/10/2033 27/09/2033 03/10/2033 10/10/2033 20/10/2033	£ 900 \$ 63,400 68,300 1,800 70,600 9,250 2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100	\$ 100 (4) (348) (279) (2,045) 529 41 51 167 148 183 60 195 258 320 346 236 196	0.00 0.00 (0.01) (0.01) (0.07) 0.02 0.00 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01
Pay 1-I Pay 1-I Receive 1-I Pay 1-I	Daý USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS	1.750 1.750 3.500 3.500 3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230	15/06/2024 15/12/2031 20/12/2030 20/12/2033 03/08/2033 17/10/2053 17/10/2053 16/10/2053 04/10/2033 12/10/2033 27/09/2033 27/09/2033 10/10/2033 20/10/2033	68,300 1,800 70,600 9,250 2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100	(348) (279) (2,045) 529 41 51 167 148 183 60 195 258 320 346 236	(0.01) (0.01) (0.07) 0.02 0.00 0.00 0.01 0.01 0.01 0.01 0.01
Pay 1-I Receive 1-I Pay 1-I	Day USD-SOFR Compounded-OIS	1.750 3.500 3.500 3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230	15/12/2031 20/12/2030 20/12/2033 03/08/2033 07/08/2033 12/10/2053 17/10/2053 16/10/2053 04/10/2033 12/10/2033 02/10/2033 27/09/2033 03/10/2033 10/10/2033 20/10/2033	1,800 70,600 9,250 2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100	(279) (2,045) 529 41 51 167 148 183 60 195 258 320 346 236	(0.01) (0.07) 0.02 0.00 0.00 0.01 0.01 0.01 0.01 0.01
Pay 1-I Receive 1-I Pay 1-I	Day USD-SOFR Compounded-OIS	3.500 3.500 3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230	20/12/2030 20/12/2033 03/08/2033 07/08/2033 12/10/2053 17/10/2053 04/10/2033 12/10/2033 02/10/2033 27/09/2033 03/10/2033 10/10/2033 20/10/2033	70,600 9,250 2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100	(279) (2,045) 529 41 51 167 148 183 60 195 258 320 346 236	(0.07) 0.02 0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01
Receive 1-I Pay 1-I	Day USD-SOFR Compounded-OIS	3.500 3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230	20/12/2033 03/08/2033 07/08/2033 12/10/2053 17/10/2053 16/10/2053 04/10/2033 12/10/2033 02/10/2033 03/10/2033 10/10/2033 20/10/2033	9,250 2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100	529 41 51 167 148 183 60 195 258 320 346 236	0.02 0.00 0.00 0.01 0.01 0.01 0.01 0.01
Pay 1-I	Day USD-SOFR Compounded-OIS	3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230	03/08/2033 07/08/2033 12/10/2053 17/10/2053 16/10/2053 04/10/2033 12/10/2033 02/10/2033 03/10/2033 10/10/2033 20/10/2033	2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100	529 41 51 167 148 183 60 195 258 320 346 236	0.00 0.00 0.01 0.01 0.01 0.00 0.01 0.01
Pay 1-I	Day USD-SOFR Compounded-OIS	3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230	07/08/2033 12/10/2053 17/10/2053 16/10/2053 04/10/2033 12/10/2033 02/10/2033 03/10/2033 10/10/2033 20/10/2033	2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100	41 51 167 148 183 60 195 258 320 346 236	0.00 0.00 0.01 0.01 0.01 0.00 0.01 0.01
Pay 1-I	Daý USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS	3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230	12/10/2053 17/10/2053 16/10/2053 04/10/2033 12/10/2033 02/10/2033 27/09/2033 03/10/2033 10/10/2033 20/10/2033	1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100	167 148 183 60 195 258 320 346 236	0.01 0.01 0.01 0.00 0.01 0.01 0.01 0.01
Pay 1-I	Day USD-SOFR Compounded-OIS	3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230	17/10/2053 16/10/2053 04/10/2033 12/10/2033 02/10/2033 27/09/2033 03/10/2033 10/10/2033 20/10/2033	1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100	148 183 60 195 258 320 346 236	0.01 0.01 0.00 0.01 0.01 0.01 0.01
Pay 1-I	Day USD-SOFR Compounded-OIS	3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230	16/10/2053 04/10/2033 12/10/2033 02/10/2033 27/09/2033 03/10/2033 10/10/2033 20/10/2033	1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100	183 60 195 258 320 346 236	0.01 0.00 0.01 0.01 0.01 0.01
Pay 1-I Pay 1-I Pay 1-I Pay 1-I Pay 1-I Pay 1-I Pay 1-I Pay 1-I	Day USD-SOFR Compounded-OIS	4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230	04/10/2033 12/10/2033 02/10/2033 27/09/2033 03/10/2033 10/10/2033 20/10/2033	1,300 3,400 4,500 5,500 5,900 4,000 3,100	60 195 258 320 346 236	0.00 0.01 0.01 0.01 0.01 0.01
Pay     1-I	Day USD-SOFR Compounded-OIS	4.150 4.155 4.165 4.170 4.175 4.220 4.230	12/10/2033 02/10/2033 27/09/2033 03/10/2033 10/10/2033 20/10/2033	3,400 4,500 5,500 5,900 4,000 3,100	195 258 320 346 236	0.01 0.01 0.01 0.01 0.01
Pay       1-I         Pay       1-I         Pay       1-I         Pay       1-I         Pay       1-I         Pay       1-I	Daý USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS	4.155 4.165 4.170 4.175 4.220 4.230	02/10/2033 27/09/2033 03/10/2033 10/10/2033 20/10/2033	4,500 5,500 5,900 4,000 3,100	258 320 346 236	0.01 0.01 0.01 0.01
Pay       1-I         Pay       1-I         Pay       1-I         Pay       1-I         Pay       1-I         Pay       1-I	Daý USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS	4.165 4.170 4.175 4.220 4.230	27/09/2033 03/10/2033 10/10/2033 20/10/2033	5,500 5,900 4,000 3,100	258 320 346 236	0.01 0.01 0.01
Pay 1-I Pay 1-I Pay 1-I Pay 1-I Pay 1-I	Day USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS	4.170 4.175 4.220 4.230	03/10/2033 10/10/2033 20/10/2033	5,500 5,900 4,000 3,100	346 236	0.01 0.01
Pay 1-I Pay 1-I Pay 1-I	Day USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS	4.175 4.220 4.230	10/10/2033 20/10/2033	4,000 3,100	346 236	0.01
Pay 1-1 Pay 1-1 Pay 1-1	Day USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS	4.220 4.230	20/10/2033	3,100		
Pay 1-I Pay 1-I	Day USD-SOFR Compounded-OIS Day USD-SOFR Compounded-OIS	4.230		3,100	196	0.01
Pay 1-I	Day USD-SOFR Compounded-OIS	4.230		,		
Receive(3) 1-I			23/10/2033	2,800	180	0.01
		4.250	20/03/2034	9,100	(90)	0.00
	Day USD-SOFR Compounded-OIS	4.255	23/10/2033	2,200	146	0.01
	Day USD-SOFR Compounded-OIS	4.393	25/10/2033	200	16	0.00
	Day USD-SOFR Compounded-OIS	4.450	31/10/2033	2.500	209	0.01
	Year BRL-CDI	11.850	02/01/2025	BRL 68,400	19	0.00
,	Year BRL-CDI	12.240	02/01/2025	160,300	60	0.00
	Year BRL-CDI	13.055	04/01/2027	81,200	(1,108)	(0.04)
	Year BRL-CDI	13.216	02/01/2025	28,100	(146)	(0.01)
	Year BRL-CDI	13.241	02/01/2025	28,200	(149)	(0.01)
	Year BRL-CDI	13.427	02/01/2025	66,100	(392)	(0.01)
	Year BRL-CDI	13.428	02/01/2025	93,200	556	0.02
,	Month ZAR-JIBAR	5.950	30/11/2024	ZAR 346,600	406	0.01
	Month AUD-BBR-BBSW	4.500	20/03/2034	AUD 101,000	1,871	0.07
	Month AUD-BBR-BBSW	4.750	20/12/2028	43,400	1,119	0.04
	Month CLP-CHILIBOR	4.855	18/12/2033	CLP 8,000,000	(53)	0.00
	Month CLP-CHILIBOR	5.511	13/11/2033	8,456,600	(411)	(0.02)
	Month CZK-PRIBOR	4.175	07/11/2028	CZK 1,243,200	1,389	0.05
	Month CZK-PRIBOR	4.611	06/06/2028	139.300	264	0.01
	Month EUR-EURIBOR	2.750	20/03/2054	€ 12,000	(540)	(0.02)
	Month EUR-EURIBOR	3.000	20/03/2034	15,500	337	0.01
	Month EUR-EURIBOR	3.300	03/10/2033	3,700	289	0.01
	Month EUR-EURIBOR	3.370	09/10/2028	1,000	46	0.00
	Month EUR-EURIBOR	3.450	20/10/2028	4,300	214	0.00
,	Month PLN-WIBOR	5.455	10/01/2028	PLN 18,000	(255)	(0.01)
	Month PLN-WIBOR	5.490	10/01/2028	17,100	(249)	(0.01)
	B-Day MXN-TIIE	9.769	27/09/2028	MXN 79,850	(214)	(0.01)
	, buj man me	5.705	2110312020	17/114 / 7/000	\$ 3,668	0.14
					\$ 5,000	0.14
Total Centrally C	Cleared Financial Derivative Instruments				\$ 3,669	0.14

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

## OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

### **PURCHASED OPTIONS** FOREIGN CURRENCY OPTIONS Exercise **Expiration Notional** Fair % of **Counterparty Description** Price Date Amount(1) Cost Value **Net Assets** Put - OTC GBP vesrus USD \$ 1.160 12/06/2024 \$ 209 \$ 112 0.00 MYI 52,520

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

<sup>(3)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

<sup>(1)</sup> Notional Amount represents the number of contracts.

# CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION(1)

						Unrealised		
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of
Counterparty	Reference Entity	(Pay) Rate	Date	Amount(3)	Paid/(Received)	(Depreciation)	Value	Net Assets
BOA	Chile Government International Bond	(1.000)%	20/12/2028	\$ 2,800	\$ (57)	\$ (8)	\$ (65)	0.00
	Mexico Government International Bond	(1.000)	20/12/2028	9,900	4	(59)	(55)	0.00
	Oman Government International Bond	(1.000)	20/12/2027	2,200	72	(76)	(4)	0.00
	Turkey Government International Bond	(1.000)	20/12/2026	4,300	715	(598)	117	0.00
BPS	Chile Government International Bond	(1.000)	20/12/2028	1,740	(35)	(5)	(40)	0.00
	Mexico Government International Bond	(1.000)	20/12/2028	2,800	1	(17)	(16)	0.00
	Oman Government International Bond	(1.000)	20/12/2027	700	23	(24)	(1)	0.00
BRC	Oman Government International Bond	(1.000)	20/12/2027	3,400	91	(97)	(6)	0.00
CBK	China Government International Bond	(1.000)	20/06/2024	15,000	(167)	106	(61)	0.00
	Turkey Government International Bond	(1.000)	20/12/2026	2,800	467	(391)	76	0.00
GST	Chile Government International Bond	(1.000)	20/12/2028	60	(1)	(1)	(2)	0.00
	China Government International Bond	(1.000)	20/06/2024	15,000	(167)	106	(61)	0.00
	South Korea Government International Bond	(1.000)	20/12/2028	62,500	(1,841)	(257)	(2,098)	(0.08)
JPM	Chile Government International Bond	(1.000)	20/12/2028	3,600	(73)	(10)	(83)	0.00
	South Korea Government International Bond	(1.000)	20/12/2028	1,700	(51)	(6)	(57)	0.00
MYC	Chile Government International Bond	(1.000)	20/12/2028	4,800	(97)	(14)	(111)	(0.01)
	Turkey Government International Bond	(1.000)	20/12/2026	2,500	423	(355)	68	0.00
					\$ (693)	\$ (1,706)	\$ (2,399)	(0.09)

# CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(2)

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Brazil Government International Bond	1.000%	20/06/2031	\$ 1,200	\$ (181)	\$ 106	\$ (75)	0.00
	Chile Government International Bond	1.000	20/06/2024	200	1	0	1	0.00
	Egypt Government International Bond	1.000	20/12/2024	1,000	(120)	52	(68)	0.00
	Indonesia Government International Bond	1.000	20/12/2028	11,300	(15)	168	153	0.01
	Mexico Government International Bond	1.000 1.000	20/12/2024	18,100 6.400	13 26	140 81	153 107	0.01 0.00
	Peru Government International Bond Peru Government International Bond	1.000	20/06/2026 20/12/2031	11.900	(502)	402	(100)	0.00
	South Africa Government International Bond	1.000	20/06/2024	9,400	(90)	124	34	0.00
	South Africa Government International Bond	1.000	20/12/2025	1.200	(66)	71	5	0.00
	Turkey Government International Bond	1.000	20/06/2027	100	(20)	16	(4)	0.00
BPS	Brazil Government International Bond	1.000	20/12/2026	10.400	(639)	739	100	0.00
5.5	Brazil Government International Bond	1.000	20/12/2027	8,200	(589)	603	14	0.00
	Chile Government International Bond	1.000	20/06/2024	3,300	9	7	16	0.00
	Chile Government International Bond	1.000	20/12/2024	4,000	5	32	37	0.00
	Egypt Government International Bond	1.000	20/12/2024	200	(24)	10	(14)	0.00
	Mexico Government International Bond	1.000	20/12/2024	2,100	(5)	23	18	0.00
	Peru Government International Bond	1.000	20/06/2026	6,100	54	48	102	0.00
	Serbia Government International Bond	1.000	20/12/2027	1,600	(142)	103	(39)	0.00
	South Africa Government International Bond	1.000	20/06/2028	32,000	(2,762)	1,656	(1,106)	(0.04)
DDC	Turkey Government International Bond	1.000	20/06/2027	3,800	(751)	603	(148)	(0.01)
BRC	Chile Government International Bond	1.000	20/06/2024	5,800	18	10	28	0.00
	Chile Government International Bond Peru Government International Bond	1.000 1.000	20/12/2026 20/12/2025	2,500	14 360	41 (93)	55 267	0.00 0.01
	Poland Government International Bond	1.000	20/12/2023	17,500 6.500	49	63	112	0.01
CBK	Colombia Government International Bond	1.000	20/06/2028	300	(3)	4	1 1 2	0.01
CDIC	Colombia Government International Bond	1.000	20/12/2024	800	3	3	6	0.00
	Panama Government International Bond	1.000	20/06/2024	2.300	4	4	8	0.00
	Panama Government International Bond	1.000	20/12/2024	4,300	0	21	21	0.00
	Peru Government International Bond	1.000	20/06/2026	2,100	18	17	35	0.00
	Qatar Government International Bond	1.000	20/12/2026	5,000	140	(42)	98	0.00
DUB	Egypt Government International Bond	1.000	20/12/2024	800	(108)	54	(54)	0.00
	Qatar Government International Bond	1.000	20/12/2028	5,300	80	50	130	0.01
	South Africa Government International Bond	1.000	20/06/2024	13,800	(148)	197	49	0.00
	South Africa Government International Bond	1.000	20/06/2026	900	(15)	14	(1)	0.00
CCT	South Africa Government International Bond	1.000	20/12/2026	10,400	(638)	572	(66)	0.00
GST	Brazil Government International Bond	1.000	20/06/2026	200	(11)	13	2	0.00
	Brazil Government International Bond Chile Government International Bond	1.000 1.000	20/06/2031 20/06/2028	1,500 8,900	(227) 17	133 194	(94) 211	0.00
	Colombia Government International Bond	1.000	20/06/2026	14,000	(34)	145	111	0.01
	Peru Government International Bond	1.000	20/06/2026	13,700	99	131	230	0.01
	Poland Government International Bond	1.000	20/06/2024	11,200	50	1	51	0.00
	Poland Government International Bond	1.000	20/06/2028	8,500	77	70	147	0.01
	Qatar Government International Bond	1.000	20/12/2028	3,800	64	29	93	0.00
	South Africa Government International Bond	1.000	20/06/2024	1,000	(10)	14	4	0.00
	Turkey Government International Bond	1.000	20/06/2027	4,300	(840)	672	(168)	(0.01)
HUS	Mexico Government International Bond	1.000	20/06/2024	100	(1)	1	0	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	8,000	(180)	177	(3)	0.00
	Brazil Government International Bond	1.000	20/06/2028	1,100	(38)	31	(7)	0.00
	Hungary Government International Bond	1.000	20/06/2027	5,700	(290)	275	(15)	0.00
	Indonesia Government International Bond	1.000	20/12/2024	7,400	60	0	60	0.00
MANG	Poland Government International Bond	1.000	20/06/2028	900	(2)	18	16	0.00
MYC	Chile Government International Bond	1.000	20/12/2024	2,400	6	16	22	0.00
	Chile Government International Bond	1.000	20/06/2026	15,000	208	87	295	0.01
	Chile Government International Bond Indonesia Government International Bond	1.000 1.000	20/12/2026 20/12/2028	16,300 1,500	112 0	250 20	362 20	0.01 0.00
	Mexico Government International Bond	1.000	20/12/2028	4,800	19	20 22	41	0.00
	Mexico Government international bond	1.000	20/12/2024	7,000	13	22	71	0.00

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	lotional mount <sup>(3)</sup>		miums Received)	Appr	ealised eciation/ eciation)	Fair Valu	e	% of Net Assets
	Peru Government International Bond Peru Government International Bond Qatar Government International Bond	1.000% 1.000 1.000	20/06/2026 20/12/2026 20/12/2026	\$ 9,800 20,000 3,900	\$	45 80 57	\$	119 285 19	-	64 65 76	0.01 0.01 0.00
MYI	South Africa Government International Bond Turkey Government International Bond Peru Government International Bond	1.000 1.000 1.000	20/12/2026 20/06/2027 20/06/2026	4,600 1,800 1,300		(206) (356) 11		177 286 11	,	29) 70) 22	0.00 0.00 0.00
					\$ (	7,314)	\$	9,095	\$ 1,7	81	0.07

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD BOA	01/2024 01/2024 01/2024	\$ 1,508 CAD 1,056 COP 170,024,801	AUD 2,277 \$ 779 42,271	\$ 46 0 0	\$ 0 (22) (1,565)	\$ 46 (22) (1,565)	0.00 0.00 (0.06)
	01/2024 01/2024	DOP 187,420 £ 555	3,275 704	61 0	0 (3)	61 (3)	0.00 0.00
	01/2024 01/2024	HUF 177,249 NZD 6,855 PLN 3.089	488 4,177 743	0 0 0	(23) (164)	(23) (164)	0.00 (0.01)
	01/2024 01/2024 01/2024	PLN 3,089 \$ 44,451 3,553	COP 170,024,801 HUF 1,313,648	0 0 233	(42) (613) 0	(42) (613) 233	0.00 (0.02) 0.01
	01/2024 01/2024 01/2024	1,801 503	¥ 265,757 NOK 5,344	85 24	0	85 24	0.00 0.00
	01/2024 01/2024	2,753 1,371	PLN 11,293 TRY 40,629	118 0	0 (4)	118 (4)	0.00 0.00
	02/2024 02/2024	DOP 374,153 \$ 4	\$ 6,486 CNY 28	75 0	0	75 0	0.00 0.00
	03/2024 03/2024	COP 170,024,801 EGP 38,362	\$ 43,810 1,096	589 215	0	589 215	0.02 0.01
	03/2024 03/2024 03/2024	\$ 3,859 302 13	IDR 59,519,224 INR 25,232 PHP 703	1 1 0	0 0 0	1 1 0	0.00 0.00 0.00
BPS	04/2024 04/2024 01/2024	886 CAD 708	EGP 35,185 \$ 521	0	(97) (16)	(97) (16)	0.00 0.00 0.00
01/ 01/	01/2024 01/2024	COP 7,391,156 € 13,102	1,883 14,274	0 4	(25) (206)	(25) (202)	0.00 (0.01)
	01/2024 01/2024	£ 2,114 HUF 3,661,387	2,682 10,427	0	(14) (153)	(14) (153)	0.00 (0.01)
	01/2024 01/2024 01/2024	IDR 92,730,000 PLN 19,746 \$ 3,900	6,000 4,614 AUD 5,773	0 0 40	(20) (407) 0	(20) (407) 40	0.00 (0.02) 0.00
	01/2024 01/2024 01/2024	4,726 1,039	BRL 23,265 CAD 1,409	63 29	0	63 29	0.00 0.00 0.00
	01/2024 01/2024	1,934 12,746	COP 7,391,156 € 11,673	0 152	(26) 0	(26) 152	0.00 0.01
	01/2024 01/2024	1,478 803	HUF 524,374 IDR 12,391,878	34 2	0	34 2	0.00 0.00
	01/2024 01/2024	2,311 1,772	¥ 339,000 PLN 7,729	95 193	0 0	95 193 (50.4)	0.00 0.01
	01/2024 02/2024 02/2024	ZAR 755,428 EGP 17,565 TWD 28,245	\$ 40,749 502 888	0 89 0	(504) 0 (46)	(504) 89 (46)	(0.02) 0.00 0.00
	02/2024 02/2024 02/2024	\$ 5 349	CNY 39 EGP 12,570	0	0 (54)	0 (54)	0.00 0.00
	03/2024 03/2024	CLP 1,852,598 IDR 36,173,169	\$ 2,140 2,317	27 0	0 (29)	27 (29)	0.00 0.00
	03/2024 03/2024	PEN 4,969 THB 55,669	1,338 1,583	0 0	(1) (59)	(1) (59)	0.00 0.00
	03/2024 03/2024 03/2024	\$ 1,853 2,459 1,870	COP 7,391,156 IDR 38,647,355 ILS 6,768	26 47 14	0 0 0	26 47 14	0.00 0.00 0.00
	03/2024 03/2024 03/2024	1,870 1,048 1,849	INR 87,644 PEN 6,964	2 27	0	2 27	0.00 0.00 0.00
	03/2024 03/2024 06/2024	535 1,866	THB 18,483 KRW 2,399,991	10 2	0	10 2	0.00 0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024 01/2024	€ 229,654 PLN 12,395	\$ 252,568 2,835	\$ 0 0	\$ (1,177) (317)	\$ (1,177) (317)	(0.04) (0.01)
	01/2024 01/2024	\$ 799 528	BRL 3,921 HUF 187,551	8 12	0	8 12	0.00 0.00
	01/2024	799	MXN 13,634	3	0	3	0.00
	01/2024 02/2024	6,518 1,535	TRY 195,841 46,786	51 0	(6) (10)	45 (10)	0.00 0.00
	03/2024 03/2024	IDR 8,292,724 \$ 8,188	\$ 536 TRY 256,943	0 26	(2) (36)	(2) (10)	0.00 0.00
	04/2024	9,557	306,020	0	(125)	(125)	0.00
CBK	06/2024 01/2024	£ 4,144 BRL 31,125	\$ 5,214 6,392	0	(72) (15)	(72) (15)	0.00 0.00
	01/2024 01/2024	CAD 1,065 CLP 3,235,742	798 3,649	0	(10) (56)	(10) (56)	0.00 0.00
	01/2024 01/2024	COP 7,391,156 € 2,544	1,934 2,773	26 0	(38)	26 (38)	0.00 0.00
	01/2024	£ 160	203	0	(1)	(1)	0.00
	01/2024 01/2024	HUF 11,000 MXN 484,444	32 27,077	0	0 (1,401)	0 (1,401)	0.00 (0.05)
	01/2024 01/2024	PLN 7,307 \$ 1,072	1,728 AUD 1,594	0 16	(130) 0	(130) 16	(0.01) 0.00
	01/2024	3,734	CAD 4,997	56	0	56	0.00
	01/2024 01/2024	1,553 3,685	CHF 1,353 CLP 3,230,268	55 14	0	55 14	0.00 0.00
	01/2024 01/2024	1,875 1,121	COP 7,391,156 HUF 386,724	32 0	0 (3)	32 (3)	0.00 0.00
	01/2024 01/2024	13,337 6,761	¥ 1,883,100 MXN 117,695	29 158	0	29 158	0.00 0.01
	01/2024	121	NOK 1,293	6	0	6	0.00
	01/2024 01/2024	4,322 1,382	PLN 18,093 SEK 14,465	278 54	0	278 54	0.01 0.00
	02/2024 02/2024	3,382 0	BRL 17,111 EGP 1	135 0	0	135 0	0.01 0.00
	03/2024	ILS 4,306 PEN 6,775	\$ 1,183	0	(16) (34)	(16) (34)	0.00 0.00
	03/2024 03/2024	\$ 3,649	1,792 CLP 3,249,062	57	0	57	0.00
	03/2024 03/2024	749 4,545	IDR 11,614,968 PEN 16,918	4 26	0 (13)	4 13	0.00 0.00
DUB	04/2024 01/2024	6,392 € 10	BRL 31,440 \$ 11	27 0	0	27 0	0.00 0.00
DOD	01/2024	\$ 31,703	ZAR 601,809	1,166	0	1,166	0.04
	02/2024 03/2024	1,069 558	EGP 38,470 SGD 738	0 4	(165) 0	(165) 4	(0.01) 0.00
	04/2024 04/2024	EGP 43,739 \$ 1,151	\$ 1,148 EGP 45,448	167 0	0 (132)	167 (132)	0.01 (0.01)
GLM	01/2024 01/2024	AUD 1,971 CAD 13,437	\$ 1,322 9,907	0	(24) (285)	(24) (285)	0.00 (0.01)
	01/2024	CHF 6,172	7,043	0	(294)	(294)	(0.01)
	01/2024 01/2024	DOP 979,288 HUF 887,957	17,164 2,432	376 0	0 (127)	376 (127)	0.01 0.00
	01/2024 01/2024	MXN 554,532 NOK 5,530	31,613 534	0	(987) (11)	(987) (11)	(0.04) 0.00
	01/2024 01/2024	\$ 4,098	HUF 1,484,967	182	0 0	182 35	0.01 0.00
	01/2024	1,297 1,057	NOK 11,560	35 82	0	82	0.00
	01/2024 01/2024	6,393 532	PLN 25,322 TRY 16,177	45 9	0	45 9	0.00 0.00
	01/2024 02/2024	1,310 429	ZAR 24,858 EGP 15,479	47 0	0 (65)	47 (65)	0.00 0.00
	03/2024	DOP 194,982	\$ 3,409	73	0	73	0.00
	03/2024 03/2024	\$ 1,607 406	PEN 5,972 TRY 12,738	2 0	0 (5)	2 (5)	0.00 0.00
	04/2024 04/2024	DOP 78,670 \$ 1,689	\$ 1,368 EGP 66,631	27 0	0 (195)	27 (195)	0.00 (0.01)
JPM	01/2024 01/2024	HUF 4,755,878 \$ 801	\$ 13,537 BRL 3,957	0 14	(206) 0	(206) 14	(0.01) 0.00
	01/2024	240	MXN 4,477	23	0	23	0.00
	01/2024 02/2024	3,111 EGP 43,975	TRY 92,344 \$ 1,262	0 229	(8) 0	(8) 229	0.00 0.01
	02/2024 02/2024	\$ 7,978 790	BRL 39,131 EGP 28,471	64 0	0 (121)	64 (121)	0.00 0.00
	02/2024 02/2024	8,057 1,601	INR 673,050	13 0	0 (9)	13	0.00 0.00
	03/2024	AED 26,039	\$ 7,095	1	0	(9) 1	0.00
	03/2024 03/2024	CLP 1,925,236 THB 46,271	2,135 1,302	0	(61) (63)	(61) (63)	0.00 0.00
	03/2024 03/2024	TWD 22,756 \$ 314	732 INR 26,269	0	(22) 0	(22) 0	0.00 0.00
	04/2024	6,033	EGP 240,962	0	(630)	(630)	(0.02)
	06/2024	KRW 416,207	\$ 318	0	(6)	(6)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	01/2024	AUD 1,187	\$ 804	\$ 0	\$ (6)	\$ (6)	0.00
	01/2024 01/2024	€ 32,316 HUF 1,455,505	35,186 3,922	0	(520) (272)	(520) (272)	(0.02) (0.01)
	01/2024	¥ 390,000	2,732	0	(37)	(37)	0.00
	01/2024 01/2024	\$ 1,722 3,634	AUD 2,597 CAD 4,930	51 106	0	51 106	0.00 0.00
	01/2024	1,359	£ 1,079	16	0	16	0.00
	01/2024	514	HUF 180,728	7	0	7	0.00
	01/2024 02/2024	ZAR 193,580 ¥ 800,000	\$ 10,129 5,635	0	(444) (74)	(444) (74)	(0.02) 0.00
	02/2024	\$ 183	EGP 6,596	0	(28)	(28)	0.00
	03/2024 03/2024	PHP 120,495 TWD 32,382	\$ 2,153 1,040	0	(22) (33)	(22) (33)	0.00 0.00
	03/2024	\$ 1,605	INR 133,731	0	(3)	(3)	0.00
MAVI	04/2024	830	EGP 33,366	0	(82)	(82)	0.00
MYI	01/2024 01/2024	£ 4 HUF 927,336	\$ 5 2,636	0	0 (44)	0 (44)	0.00 0.00
	01/2024	MYR 2,649	568	0	(10)	(10)	0.00
	01/2024 01/2024	NZD 848 PLN 7,974	528 1,933	0	(8) (94)	(8) (94)	0.00 0.00
	01/2024	\$ 106	€ 96	0	0	0	0.00
	01/2024 01/2024	1,945 1,036	£ 1,523 HUF 365,230	0 17	(3) 0	(3) 17	0.00 0.00
	01/2024	685	¥ 100,951	32	0	32	0.00
	01/2024	1,618	ZAR 29,717	5	0	5	0.00
	02/2024 02/2024	EGP 104,685 \$ 4	\$ 2,991 CNY 29	531 0	0	531 0	0.02 0.00
	02/2024	1,379	EGP 49,859	0	(208)	(208)	(0.01)
	03/2024 03/2024	IDR 65,037,042 \$ 528	\$ 4,225 CLP 463,045	8	0	8	0.00 0.00
	03/2024	548	EGP 19,629	0	(96)	(96)	0.00
	03/2024 04/2024	510 EGP 51,122	IDR 7,928,103 \$ 1,339	4 193	0	4 193	0.00 0.01
	04/2024	\$ 624	EGP 24,799	0	(68)	(68)	0.00
	06/2024 06/2024	KRW 152,116 \$ 5,203	\$ 117 £ 4,144	0 83	(1) 0	(1) 83	0.00 0.00
RBC	04/2024	MXN 808	\$ 4,144	0	(1)	(1)	0.00
RYL	01/2024	AUD 1,971	1,325	0	(20)	(20)	0.00
	01/2024 01/2024	€ 99 NOK 5,510	110 528	1	0 (15)	(15)	0.00 0.00
	01/2024	\$ 1,293	NZD 2,114	45	0	45	0.00
SCX	01/2024 01/2024	¥ 848,600 \$ 95	\$ 5,903 £ 74	0	(120) 0	(120) 0	0.00 0.00
	01/2024	36	MYR 169	1	0	1	0.00
	01/2024 02/2024	611 MYR 7,742	TRY 18,080 \$ 1,692	0	(2) 0	(2) 0	0.00 0.00
	02/2024	\$ 409	EGP 14,732	0	(63)	(63)	0.00
	02/2024	1,675	MYR 7,761 \$ 1,784	21	0	21	0.00
	03/2024 03/2024	THB 61,679 \$ 522	\$ 1,784 EGP 18,722	0	(35) (92)	(35) (92)	0.00 0.00
	03/2024	5,833	IDR 90,207,345	17	0	17	0.00
	03/2024 04/2024	601 1,158	INR 50,266 EGP 45,626	1 0	0 (135)	1 (135)	0.00 (0.01)
SSB	01/2024	CLP 3,769,579	\$ 4,264	0	(49)	(49)	0.00
TOR	03/2024 01/2024	IDR 27,996,464 \$ 1,132	1,799 ¥ 166,016	0 47	(16) 0	(16) 47	0.00 0.00
UAG	01/2024	€ 15,878	\$ 17,416	0	(128)	(128)	0.00
	01/2024	£ 11,770	14,895 AUD 864	0	(110)	(110)	0.00
	01/2024 01/2024	\$ 573 5,189	AUD 864 IDR 80,299,109	16 24	0	16 24	0.00 0.00
	01/2024	2,787	NOK 29,728	141	0	141	0.01
	01/2024 03/2024	ZAR 128,505 CZK 266,807	\$ 6,732 11,985	0 72	(286) 0	(286) 72	(0.01) 0.00
	03/2024	IDR 80,342,700	5,189	0	(20)	(20)	0.00
				\$ 7,375	\$ (14,116)	\$ (6,741)	(0.25)

# HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024 01/2024	CHF 438 \$ 31	\$ 513 CHF 27	\$ 0 1	\$ (8) 0	\$ (8) 1	0.00 0.00
BRC	01/2024	31,373	27,364	1,156	0	1,156	0.05
CBK	01/2024	CHF 5	\$ 6	0	0	0	0.00
CINA	01/2024	\$ 76,655	CHF 66,784	2,736	(2)	2,736	0.10
GLM	01/2024 01/2024	CHF 62 \$ 86,733	\$ /1 CHF 76,007	0 3,621	(3) 0	(3) 3,621	0.00 0.14
MYI	01/2024	87,267	76,178	3,290	0	3,290	0.12
SCX	01/2024	CHF 12	\$ 14	. 0	0	. 0	0.00
	01/2024	\$ 2,106	CHF 1,832	72	0	72	0.00
				\$ 10,876	\$ (11)	\$ 10,865	0.41

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 3,077	\$ 3,368	\$ 1	\$ (32)	\$ (31)	0.00
	01/2024	\$ 468,808	€ 426,362	2,289	(7)	2,282	0.08
BRC	01/2024	403,846	367,206	1,882	0	1,882	0.07
CBK	01/2024	€ 13,429	\$ 14,712	5	(131)	(126)	0.00
	01/2024	\$ 28	€ 26	0	0	0	0.00
MBC	01/2024	€ 27,200	\$ 29,381	0	(672)	(672)	(0.03)
	01/2024	\$ 352,539	€ 322,415	3,700	0	3,700	0.14
				\$ 7,877	\$ (842)	\$ 7,035	0.26

As at 31 December 2023, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 7	\$	9	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$ 9,440	£	7,451	59	0	59	0.00
BPS	01/2024	£ 331	\$	418	0	(4)	(4)	0.00
	01/2024	\$ 8,197	£	6,462	42	0	42	0.00
BRC	01/2024	165		130	1	0	1	0.00
CBK	01/2024	£ 684	\$	863	0	(9)	(9)	0.00
GLM	01/2024	\$ 66	£	51	0	0	0	0.00
MBC	01/2024	£ 4,355	\$	5,506	0	(46)	(46)	0.00
	01/2024	\$ 186	£	146	0	0	0	0.00
MYI	01/2024	£ 941	\$	1,184	0	(16)	(16)	0.00
	01/2024	\$ 365	£	286	0	(1)	(1)	0.00
SCX	01/2024	47,462		37,523	374	0	374	0.02
SSB	01/2024	£ 1,633	\$	2,055	0	(27)	(27)	0.00
	01/2024	\$ 29,123	£	23,080	300	0	300	0.01
UAG	01/2024	£ 409	\$	512	0	(10)	(10)	0.00
	01/2024	\$ 47,451	£	37,494	348	, O	348	0.01
					\$ 1,124	\$ (113)	\$ 1,011	0.04

As at 31 December 2023, the Investor NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 109	NOK 1,158	\$ 5	\$ 0	\$ 5	0.00
CBK	01/2024	123	1,316	6	0	6	0.00
UAG	01/2024	176	1,880	9	0	9	0.00
				\$ 20	\$ 0	\$ 20	0.00

As at 31 December 2023, the Investor SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
ВОА	01/2024	SEK 53	\$ 5	\$ 0	\$ 0	\$ 0	0.00
CBK	01/2024 01/2024	\$ 732 SEK 96	SEK 7,631 \$ 9	26 0	0	26 0	0.00 0.00
GLM	01/2024 01/2024	\$ 129 SEK 49	SEK 1,342 \$ 5	4	0	4	0.00 0.00
	01/2024	\$ 14	SEK 142	0	0	0	0.00
MBC SCX	01/2024 01/2024	SEK 46 21	\$ 5 2	0	0	0	0.00 0.00
IIA C	01/2024	\$ 812	SEK 8,430	25	0	25	0.00
UAG	01/2024 01/2024	SEK 59 \$ 934	\$ 6 SEK 9,611	20	0	20	0.00 0.00
				\$ 75	\$ 0	\$ 75	0.00
Total OTC Financial Derivat	ive Instruments					\$ 11,759	0.44

# Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

DESCRIPTION	PAR (000S)		FAIR ALUE 000S)	% OF NET ASSETS
CERTIFICATES OF DEPOSIT				
Banco Davivienda S.A. 10.942% due 28/04/2026 11.679% due 12/05/2025 12.950% due 08/03/2026 13.183% due 06/06/2026 13.455% due 13/06/2025 13.456% due 07/06/2025 13.456% due 09/06/2025 13.501% due 13/12/2024	COP 1,060,000 15,923,200 11,878,809 10,206,000 6,749,000 13,621,000 4,550,000	4, 3, 2, 1, 3,	276 090 189 775 796 625 211	0.01 0.15 0.12 0.10 0.07 0.14 0.05
15.389% due 21/02/2024	10,517,000 3,593,000		773 938	0.10 0.04
Bancolombia S.A. 5.917% due 27/01/2024 10.388% due 20/04/2026 13.320% due 08/06/2025 13.456% due 14/06/2025 13.637% due 14/12/2024 16.137% due 01/09/2024	16,789,000 21,845,200 5,439,000 11,102,000 14,365,000 5,832,000	5, 1, 2, 3,	334 636 430 947 762 545	0.16 0.21 0.05 0.11 0.14 0.06
BBVA Colombia S.A.  13.093% due 28/04/2026  13.229% due 10/05/2026  13.365% due 04/05/2026  14.460% due 13/01/2024  16.412% due 25/04/2024	5,275,000 2,290,000 3,329,000 7,110,900 258,000		438 627 894 829 66	0.05 0.02 0.03 0.07 0.00
Total Certificates of Deposit		\$ 45,	181	1.68
Total Investments		\$ 2,916,	581	108.27
Other Current Assets & Liabilities		\$ (222,		(8.27)
Net Assets		\$ 2,693,	921	100.00

## NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- Security is in default.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Contingent convertible security.
- (f) Restricted Securities (31 December 2022: 0.64%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Development Bank of Southern Africa	8.600%	21/10/2024	07/10/2021	\$ 17,010	\$ 13,808	0.51

- (g) Securities with an aggregate fair value of \$228,436 (31 December 2022: \$38,910) and cash of \$Nil (31 December 2022: \$300) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (h) Securities with an aggregate fair value of \$55,830 (31 December 2022: \$Nil) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Securities with an aggregate fair value of \$301 (31 December 2022: \$Nil) and cash of \$6,296 (31 December 2022: \$807) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$19,878 (31 December 2022: \$18,655) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$3,680 (31 December 2022: \$6,470) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

### Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,794,082	\$ 39,430	\$ 2,833,512
Repurchase Agreements	0	13,694	0	13,694
Financial Derivative Instruments <sup>(3)</sup>	(3,078)	27,272	0	24,194
Deposits with Credit Institutions	0	45,181	0	45,181
Totals	\$ (3,078)	\$ 2,880,229	\$ 39,430	\$ 2,916,581

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,396,551	\$ 25,705	\$ 2,422,256
Repurchase Agreements	0	44,661	0	44,661
Financial Derivative Instruments(3)	5,273	27,624	(11)	32,886
Deposits with Credit Institutions	0	0	1,659	1,659
Totals	\$ 5,273	\$ 2,468,836	\$ 27,353	\$ 2,501,462

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

Reverse Repurchase Agreements as at 31 December 2023:

						Payable for Reverse	
	Borrowing	Settlement	Maturity		Borrowing	Repurchase	% of
Counterparty	Rate	Date	Date		Amount	Agreements	Net Assets
BPS	4.050%	28/09/2023	TBD <sup>(1)</sup>	\$	(329)	\$ (333)	(0.01)
	4.150	20/09/2023	TBD <sup>(1)</sup>	€	(19,570)	(21,868)	(0.81)
	4.300	22/11/2023	TBD <sup>(1)</sup>	\$	(2,523)	(2,535)	(0.09)
	4.500	22/11/2023	TBD <sup>(1)</sup>		(1,249)	(1,255)	(0.05)
	5.000	13/10/2023	TBD <sup>(1)</sup>		(2,293)	(2,315)	(0.09)
	5.400	10/11/2023	TBD <sup>(1)</sup>	£	(3,224)	(4,142)	(0.15)
	5.520	19/12/2023	TBD <sup>(1)</sup>	\$	(9,581)	(9,600)	(0.36)
	9.000	11/12/2023	TBD <sup>(1)</sup>	ZAR	(586,920)	(32,258)	(1.20)
BRC	4.500	11/12/2023	TBD <sup>(1)</sup>	\$	(2,609)	(2,615)	(0.10)
	4.750	19/09/2023	TBD <sup>(1)</sup>		(2,557)	(2,592)	(0.10)
	4.750	11/12/2023	TBD <sup>(1)</sup>		(8,000)	(8,022)	(0.30)
	4.750	12/12/2023	TBD <sup>(1)</sup>		(1,747)	(1,751)	(0.06)
	4.750	19/12/2023	TBD <sup>(1)</sup>		(2,297)	(2,301)	(0.09)
BSN	5.510	14/12/2023	04/01/2024		(15,401)	(15,443)	(0.57)
MYI	3.750	01/11/2023	TBD <sup>(1)</sup>		(657)	(662)	(0.02)
	4.000	28/09/2023	TBD <sup>(1)</sup>		(2,790)	(2,819)	(0.10)
	4.000	13/11/2023	TBD <sup>(1)</sup>		(10,374)	(10,431)	(0.39)
	4.000	29/11/2023	TBD <sup>(1)</sup>		(1,734)	(1,740)	(0.06)
	4.200	05/05/2023	TBD <sup>(1)</sup>		(1,518)	(1,552)	(0.06)
	4.200	06/07/2023	TBD <sup>(1)</sup>		(3,759)	(3,837)	(0.14)
	4.650	25/10/2023	TBD <sup>(1)</sup>		(1,063)	(1,071)	(0.04)
SCX	4.100	02/08/2023	TBD <sup>(1)</sup>	€	(1,477)	(1,658)	(0.06)
	4.100	10/11/2023	TBD <sup>(1)</sup>		(40,343)	(44,826)	(1.66)
	4.140	10/11/2023	TBD <sup>(1)</sup>		(3,036)	(3,374)	(0.13)
TDM	5.490	11/12/2023	TBD <sup>(1)</sup>	\$	(35,719)	(35,833)	(1.33)
<b>Total Reverse Repurchase Agreements</b>						\$ (214,833)	(7.97)

 $<sup>\,^{(1)}\,\,</sup>$  Open maturity reverse repurchase agreement.

 ${\it Sale-Buyback\ Financing\ Transactions\ Outstanding\ as\ at\ 31\ December\ 2023:}$ 

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Sale-Buyback Financing Transactions <sup>(1)</sup>	% of Net Assets
BRC	5.730%	28/12/2023	02/01/2024	\$ (44,855)	\$ (44,884)	(1.66)
GSC	5.530	18/12/2023	04/01/2024	(11,756)	(11,781)	(0.44)
Total Sale-Buyback Financing Transactions					\$ (56,665)	(2.10)

 $<sup>^{\</sup>mbox{\scriptsize (1)}}$  Payable for sale-buyback transactions includes \$13 of deferred price drop.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

# Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
AZD	\$ 46	\$ 0	\$ 46	\$ N/A	\$ N/A	\$ N/A
BOA	(842)	1,300	458	5	0	5
BPS	501	(3,470)	(2,969)	(1,369)	2,060	691
BRC	1,850	(2,610)	(760)	(218)	320	102
CBK	2,051	(2,440)	(389)	22,572	(21,703)	869
DUB	1,098	(740)	358	(250)	270	20
FBF	N/A	N/A	N/A	(5)	0	(5)
GLM	2,503	(2,430)	73	619	(580)	39
GST	(1,574)	1,570	(4)	(2,119)	2,110	(9)
HUS	N/A	N/A	N/A	1	0	1
JPM	(871)	810	(61)	(645)	680	35
MBC	1,641	(3,320)	(1,679)	5,068	(4,320)	748
MYC	1,203	(1,190)	13	(538)	760	222
MYI	3,748	(4,290)	(542)	23	0	23
RBC	(1)	0	(1)	(189)	0	(189)
RYL	11	0	11	N/A	N/A	N/A
SCX	64	(310)	(246)	9,690	(9,190)	500
SOG	N/A	N/A	N/A	(20)	0	(20)
SSB	208	(360)	(152)	N/A	N/A	N/A
TOR	47	0	47	N/A	N/A	N/A
UAG	76	0	76	(311)	270	(41)

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	93.42	84.95
Transferable securities dealt in on another regulated market*	11.74	12.05
Other transferable securities	0.01	0.17
Repurchase agreements	0.51	1.79
Financial derivative instruments dealt in on a regulated market	0.33	0.04
Centrally cleared financial derivative instruments	0.14	(0.02)
OTC financial derivative instruments	0.44	1.30
Certificates of deposit	1.68	0.07
Reverse repurchase agreements	(7.97)	(1.56)
Sale-buyback financing transactions	(2.10)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Argentina	2.10	1.90
Armenia	0.24	0.27
Bahamas	0.16	0.33
Bahrain	0.97	0.93
Benin	0.59	0.36
Bermuda	0.13	0.13
Brazil	2.40	3.00
Bulgaria	0.53	N/A
Cayman Islands	2.32	2.06
Chile	3.07	2.80
China	0.00	0.01
Colombia	3.17	2.57
Costa Rica	1.00	1.12
Cyprus	0.26	0.24
Dominican Republic	4.46	2.95
Ecuador	1.87	2.19
Egypt	2.63	2.28
El Salvador	0.87	0.48
France	N/A	0.10
Gabon	0.02	N/A
Georgia	0.37	0.39
Germany	N/A	0.02
Ghana	1.29	1.16
Guernsey, Channel Islands	0.12	0.12
Hong Kong	1.70	1.28
Hungary	3.71	2.09
India	1.43	1.69
Indonesia	2.70	2.63
International	0.20	N/A
Ireland	0.02	0.08

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Israel	N/A	2.24
Ivory Coast	0.95	1.27
Jamaica	0.15	0.17
Jersey, Channel Islands	0.46	0.48
Jordan	0.68	
		0.38
Kazakhstan	0.93	1.46
Kenya	0.39	0.54
Luxembourg	0.52	0.36
Macedonia	0.42	N/A
Malaysia	0.49	0.13
Mauritius	0.35	0.85
Mexico	4.83	2.31
Mongolia	0.31	0.65
Morocco	0.66	0.77
Multinational	0.02	0.02
Namibia	0.02	0.02
Netherlands	1.24	0.87
Oman	2.80	3.07
Pakistan	0.44	N/A
Panama	3.08	2.85
Paraguay	0.93	0.91
Peru	1.31	1.36
Philippines	1.39	1.24
Poland	1.26	0.40
Qatar	1.37	1.81
Romania	3.48	2.26
Russia	0.01	0.04
Senegal	0.59	0.41
Serbia	1.63	0.84
Singapore	0.40	0.43
Slovenia	0.34	N/A
South Africa	2.81	3.59
South Korea	5.62	4.60
Spain	0.35	0.38
Sri Lanka	0.98	0.67
Supranational	1.22	1.81
Switzerland	0.43	0.58
Tanzania	0.94	0.24
Trinidad and Tobago	0.34	N/A
Tunisia	0.62	0.34
Turkey	2.56	2.08
Ukraine	0.99	0.78
United Arab Emirates	3.03	1.00
United Kingdom	1.17	1.65
United States	10.31	7.06
Uruguay	1.89	1.65
Uzbekistan	0.11	0.03
Vietnam	0.04	0.04
Virgin Islands (British)	0.23	0.73
Zambia	0.23	0.73
Short-Term Instruments	1.85	8.43
Repurchase Agreements	0.51	1.79
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.33	0.04
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Interest Rate Swaps	0.14	(0.02)
OTC Financial Derivative Instruments		· · · - = /
Purchased Options		
Foreign Currency Options	0.00	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.09)	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.07	(0.18)
Volatility Swaps	N/A	0.00
Forward Foreign Currency Contracts	(0.25)	0.21
Hedged Forward Foreign Currency Contracts	0.71	1.27
Certificates of Deposit	1.68	0.07
Other Current Assets & Liabilities	(8.27)	(0.35)
Net Assets	100.00	100.00

# **Schedule of Investments Emerging Markets Corporate Bond Fund**

PAR DESCRIPTION (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES			Gaci First Investment Co.				Sunac China Holdings Ltd.			
LOAN PARTICIPATIONS AND ASSIGNM	ENTS		5.125% due 14/02/2053 \$ GLP Pte. Ltd.	500 \$	454	0.29	6.000% due 30/09/2026 \$ 6.250% due 30/09/2027	40 \$ 40	4	0.00
<b>Ecopetrol S.A.</b> TBD% due 17/08/2024 \$ 1,000 \$	982	0.62	3.875% due 04/06/2025	200		0.08	6.500% due 30/09/2027 6.750% due 30/09/2028	80 120	6 5	0.00
Republic of Cote d'Ivoire	302	0.02	4.500% due 17/05/2026 (e) Goldman Sachs Group, Inc.	300	96	0.06	7.000% due 30/09/2029	120	6	0.00
9.055% due 19/03/2027 € 700	746	0.48	3.272% due 29/09/2025	500	492	0.31	7.250% due 30/09/2030	56	2	0.00
<b>SOCAR Turkey Enerji A/S</b> 7.387% due 11/08/2026 1,000_	1,091	0.69	Hipotecaria Su Casita S.A. de C.V. 9.620% due 28/06/2018 MXN	34.709	0	0.00	<b>Trust Fibra Uno</b> 6.390% due 15/01/2050	600	486	0.31
_	2,819	1.79	Huarong Finance Co. Ltd.	54,705	U	0.00	WE Soda Investments Holding PLC 9.500% due 06/10/2028	400	111	0.26
CORPORATE BONDS & NOTES			3.375% due 24/02/2030 \$ IIRSA Norte Finance Ltd.	200	166	0.11	Wells Fargo & Co.	400	414	0.20
BANKING & FINANCE			8.750% due 30/05/2024	3	3	0.00	2.406% due 30/10/2025	500	487	0.31
Abu Dhabi Commercial Bank PJSC 3.500% due 31/03/2027 \$ 700	667	0.42	Indian Railway Finance Corp. Ltd. 3.570% due 21/01/2032	800	719	0.46	Yango Justice International Ltd. 7.500% due 17/02/2025 ^ 7.875% due 04/09/2024 ^	400 200	4	0.00
AerCap Ireland Capital DAC 6.100% due 15/01/2027 200	204	0.13	Interoceanica Finance Ltd. 0.000% due 30/11/2025 (c)	20	18	0.01	Yanlord Land HK Co. Ltd.			
<b>AIA Group Ltd.</b> 3.600% due 09/04/2029 1,100	1,041	0.66	Kaisa Group Holdings Ltd.				5.125% due 20/05/2026 Yapi ve Kredi Bankasi A/S	400	233	0.15
Alfa Bank AO Via Alfa Bond Issuance PLC	1,041	0.00	9.375% due 30/06/2024 ^ 9.750% due 28/09/2023 ^	300 1,400		0.01	9.250% due 16/10/2028	1,000		0.67
5.950% due 15/04/2030 ^(g) 1,300	78	0.05	Kasikornbank PCL	·				_	39,725	25.19
<b>Banco BTG Pactual S.A.</b> 4.500% due 10/01/2025 200	197	0.13	3.343% due 02/10/2031 (g) Kookmin Bank	600	552	0.35	INDUSTRIALS			
<b>Banco de Chile</b> 2.990% due 09/12/2031 1,400	1,208	0.77	2.500% due 04/11/2030 (g)  Kuwait Projects Co. SPC Ltd.	1,100	917	0.58	Adani Electricity Mumbai Ltd. 3.949% due 12/02/2030	349	286	0.18
<b>Banco de Credito del Peru S.A.</b> 2.700% due 11/01/2025 1,300	1,263	0.00	4.500% due 23/02/2027	482	425	0.27	Alfa Desarrollo SpA	004	777	0.49
Banco de Credito e Inversiones S.A.	1,203	0.00	Longfor Group Holdings Ltd. 4.500% due 16/01/2028	200	104	0.07	4.550% due 27/09/2051 ALROSA Finance S.A.	994	111	0.49
3.500% due 12/10/2027 400	379	0.24	MDGH GMTN RSC Ltd.				3.100% due 25/06/2027 ^	1,100	66	0.04
<b>Banco do Brasil S.A.</b> 8.500% due 29/07/2026 MXN 13,000	722	0.46	5.500% due 28/04/2033 NBK SPC Ltd.	300	319	0.20	Andrade Gutierrez International S 9.000% due 28/12/2029	.A. 1	0	0.00
<b>Banco Inbursa S.A.</b> 4.375% due 11/04/2027 \$ 1,325	1,282	0.81	1.625% due 15/09/2027	2,000	1,813	1.15	AngloGold Ashanti Holdings PLC	200	180	0.11
Banco Internacional del Peru SAA Interbank	•	0.01	<b>NE Property BV</b> 1.875% due 09/10/2026 €	500	506	0.32	3.375% due 01/11/2028 3.750% due 01/10/2030	200 300	261	0.11 0.17
3.250% due 04/10/2026 1,000  Banco Mercantil del Norte S.A.	944	0.60	2.000% due 20/01/2030	100	89	0.06	6.500% due 15/04/2040 Antofagasta PLC	500	491	0.31
5.875% due 24/01/2027 (e)(g) 400		0.23	<b>Nexi SpA</b> 2.125% due 30/04/2029	400	391	0.25	2.375% due 14/10/2030	700	574	0.36
6.625% due 24/01/2032 (e)(g) 250 Banco Santander Mexico S.A.	213	0.14	NWD Finance BVI Ltd.	200	400	0.07	5.625% due 13/05/2032 Arcelik A/S	200	201	0.13
5.375% due 17/04/2025 1,800	1,798	1.14	4.125% due 10/03/2028 (e) \$ 6.250% due 07/03/2024 (e)	200 200		0.07 0.07	8.500% due 25/09/2028	300	317	0.20
<b>Bangkok Bank PCL</b> 3.733% due 25/09/2034 (g) 400	356	0.23	OEC Finance Ltd. (4.375% Cash or 4.375% due 25/10/2029 (a)	<b>4.375% P</b> 765		0.02	<b>ATP Tower Holdings LLC</b> 4.050% due 27/04/2026	500	455	0.29
Bank Hapoalim B.M. 3.255% due 21/01/2032 (g) 900	782	0.50	<b>OEC Finance Ltd. (5.250% Cash or 5</b> 5.250% due 27/12/2033 (a)	<b>5.250% P</b> 473		0.01	<b>Axiata SPV2 Bhd.</b> 2.163% due 19/08/2030	300	256	0.16
Bank Leumi Le-Israel B.M.	4 200	0.04	OEC Finance Ltd. (7.125% Cash or 7			0.01	Axiata SPV5 Labuan Ltd.			
7.129% due 18/07/2033 (g) 1,300 Bank Mandiri Persero Tbk PT	1,280	0.81	7.125% due 26/12/2046 (a)	1,739	109	0.07	3.064% due 19/08/2050 Bimbo Bakeries USA, Inc.	500	346	0.22
2.000% due 19/04/2026 800	743	0.47	<b>OTP Bank Nyrt</b> 8.750% due 15/05/2033	200	206	0.13	6.050% due 15/01/2029	400	421	0.27
Bank Negara Indonesia Persero Tbk PT 3.750% due 30/03/2026 (q) 800	765	0.49	Powerlong Real Estate Holdings Ltd 5.950% due 30/04/2025 ^		115	0.07	Braskem Netherlands Finance BV 8.500% due 12/01/2031	400	373	0.24
BBVA Bancomer S.A.	05.4	0.54	QNB Finance Ltd.	1,300	115	0.07	Canacol Energy Ltd.			
8.450% due 29/06/2038 (g) 800 BNP Paribas S.A.	854	0.54	1.375% due 26/01/2026 2.625% due 12/05/2025	1,400 500	1,295	0.82 0.31	5.750% due 24/11/2028  Celulosa Arauco y Constitucion S.A	700 \	511	0.32
7.750% due 16/08/2029 (e)(g) 400	409	0.26	Sberbank of Russia Via SB Capital S		401	0.51	5.500% due 30/04/2049	700	605	0.38
<b>BOC Aviation Ltd.</b> 1.750% due 21/01/2026 700	655	0.42	5.250% due 23/05/2023 ^(g)	1,700	102	0.06	Champion Path Holdings Ltd. 4.850% due 27/01/2028	200	172	0.11
Cantor Fitzgerald LP			<b>Seazen Group Ltd.</b> 4.450% due 13/07/2025	1,000	295	0.19	China Modern Dairy Holdings Ltd.			
7.200% due 12/12/2028 350 Cibanco S.A. Ibm	359	0.23	Shinhan Bank Co. Ltd.	900	970	0.55	2.125% due 14/07/2026  CK Hutchison International Ltd.	600	533	0.34
4.962% due 18/07/2029 900	860	0.55	4.500% due 26/03/2028 (g) Shinhan Card Co. Ltd.	900	6/0	0.55	4.750% due 21/04/2028	500	501	0.32
Country Garden Holdings Co. Ltd. 3.125% due 22/10/2025 ^ 200	17	0.01	2.500% due 27/01/2027	500	462	0.29	Constellation Oil Services Holding 4.000% PIK)	S.A. (3.00	00% Cas	sh or
Credicorp Capital Sociedad Titulizadora S.A		0.40	Shinhan Financial Group Co. Ltd. 5.000% due 24/07/2028	700	700	0.44	3.000% due 31/12/2026 (a)	310	225	0.14
10.100% due 15/12/2043 PEN 600 <b>Credicorp Ltd.</b>	163	0.10	Shriram Finance Ltd.	227	214	0.20	Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^	850	0	0.00
2.750% due 17/06/2025 \$ 500	477	0.30	4.150% due 18/07/2025 SNB Funding Ltd.	327	314	0.20	CSN Inova Ventures			
<b>Development Bank of Southern Africa</b> 8.600% due 21/10/2024 (h) ZAR 22,300	1,216	0.77	2.900% due 29/01/2027	1,700	1,596	1.01	6.750% due 28/01/2028 CSN Resources S.A.	700	684	0.43
Emaar Sukuk Ltd.			Sovcombank Via SovCom Capital D 3.400% due 26/01/2025 ^	1,100	30	0.02	8.875% due 05/12/2030	300	313	0.20
3.635% due 15/09/2026 \$ 400 Emirates NBD Bank PJSC	383	0.24	Standard Chartered PLC	·			CT Trust 5.125% due 03/02/2032	1,000	275	0.56
5.875% due 11/10/2028 500	518	0.33	6.170% due 09/01/2027 7.767% due 16/11/2028	500 700		0.32 0.48	Ecopetrol S.A.	1,000	0/3	0.50
<b>First Abu Dhabi Bank PJSC</b> 5.125% due 13/10/2027 900	908	0.58	Suci Second Investment Co.	F00	F20	0.24	6.875% due 29/04/2030 7.375% due 18/09/2043	1,800 800	1,786 764	1.13 0.48
			6.000% due 25/10/2028	500	529	0.34		500	, 5-	5. 70

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	FAIR
Endeavour Mining PLC 5.000% due 14/10/2026 \$	300 \$	278	0.18	MGM China Holdings Ltd. 5.375% due 15/05/2024 \$	800 \$	797	0.51	<b>Telecomunicaciones Digitales S.A.</b> 4.500% due 30/01/2030 \$ 300 \$ 259 0.16
Energian Israel Finance Ltd. 5.375% due 30/03/2028	700	617	0.39	<b>Nakilat, Inc.</b> 6.067% due 31/12/2033	345	357	0.23	<b>Telefonica Celular del Paraguay S.A.</b> 5.875% due 15/04/2027 600 585 0.37
First Quantum Minerals Ltd. 6.875% due 15/10/2027	700	596	0.38	OAS Restructuring BVI Ltd. 5.000% due 31/03/2035 (h) BRL	475	5	0.00	<b>Tengizchevroil Finance Co. International Ltd.</b> 3.250% due 15/08/2030 700 578 0.37
Fortune Star BVI Ltd. 3.950% due 02/10/2026 €	200		0.09	<b>OCP S.A.</b> 5.125% due 23/06/2051 \$	1,400	1,066	0.68	<b>Teva Pharmaceutical Finance Netherlands BV</b> 3.750% due 09/05/2027 € 1,900 2,029 1.29
5.950% due 19/10/2025 \$ Freeport Indonesia PT	300		0.16	6.875% due 25/04/2044  Odebrecht Holdco Finance Ltd.	500	476	0.30	<b>TMS Issuer SARL</b> 5.780% due 23/08/2032 \$ 200 209 0.13
4.763% due 14/04/2027 6.200% due 14/04/2052	900 800		0.56 0.50	Odebrecht Oil & Gas Finance Ltd.	3,424		0.00	<b>Turkish Airlines Pass-Through Trust</b> 4.200% due 15/09/2028 578 547 0.35
Fresnillo PLC 4.250% due 02/10/2050	800	612	0.39	ONGC Videsh Vankorneft Pte. Ltd.	1,416		0.03	<b>Unigel Luxembourg S.A.</b> 8.750% due 01/10/2026^ 900 248 0.16
GEMS MENASA Cayman Ltd. 7.125% due 31/07/2026	200	197	0.13	Periama Holdings LLC	1,000	967		Vale Overseas Ltd.         3.750% due 08/07/2030         400         369         0.23
Geopark Ltd. 5.500% due 17/01/2027 Gold Fields Orogen Holdings BVI Ltd	300	266	0.17	5.950% due 19/04/2026 Pertamina Persero PT	300	296		6.875% due 21/11/2036 700 765 0.49 Vale S.A.
6.125% due 15/05/2029  Greensaif Pipelines Bidco SARL	700	719	0.46	5.625% due 20/05/2043 <b>Petron Corp.</b>	800	811		0.000% (e) BRL 6,700 489 0.31 Wynn Macau Ltd.
6.129% due 23/02/2038 6.510% due 23/02/2042	500 200		0.33 0.13	5.950% due 19/04/2026 (e) Petronas Capital Ltd.	300		0.18	4.875% due 01/10/2024 \$ 500 494 0.31 5.500% due 15/01/2026 500 488 0.31
<b>Grupo Bimbo S.A.B. de C.V.</b> 4.000% due 06/09/2049	500			3.404% due 28/04/2061  Petrorio Luxembourg Trading SARL	700		0.32	<b>YPF S.A.</b> 6.950% due 21/07/2027 800 717 0.45
<b>Guara Norte SARL</b> 5.198% due 15/06/2034	857	781	0.50	6.125% due 09/06/2026 <b>Prosus NV</b>	500	491		Yunda Holding Investment Ltd.         2.250% due 19/08/2025       500       457       0.29
Hanwha Q Cells Americas Holdings 5.000% due 27/07/2028	<b>Corp.</b> 200	202	0.13	3.257% due 19/01/2027	1,300	1,051 185 753	0.12	<b>Zhongsheng Group Holdings Ltd.</b> 3.000% due 13/01/2026 700 653 0.41
Health & Happiness International Health & Happiness International Health & 13.500% due 26/06/2026	oldings I 800		0.49	4.987% due 19/01/2052 Ras Laffan Liquefied Natural Gas Co 6.332% due 30/09/2027	1,000 . <b>Ltd</b> . 517	528		69,168 43.85 UTILITIES
Hikma Finance USA LLC 3.250% due 09/07/2025	1,000	960	0.61	Rede D'or Finance SARL 4.500% due 22/01/2030	713	646		C&W Senior Financing DAC
Hunt Oil Co. of Peru LLC Sucursal De 8.550% due 18/09/2033	el Peru 400	438	0.28	Reliance Industries Ltd. 2.875% due 12/01/2032	900	772		6.875% due 15/09/2027 200 187 0.12 Chile Electricity Lux MPC SARL
IHS Netherlands Holdco BV 8.000% due 18/09/2027	760	679	0.43	ReNew Power Pvt Ltd. 5.875% due 05/03/2027	700	670		6.010% due 20/01/2033 600 616 0.39  Cikarang Listrindo Tbk PT
Indofood CBP Sukses Makmur Tbk F 3.398% due 09/06/2031	<b>די</b> 500	433	0.27	Sable International Finance Ltd. 5.750% due 07/09/2027	200		0.43	4.950% due 14/09/2026 500 481 0.31 Empresa Electrica Cochrane SpA 5.500% due 14/05/2027 157 149 0.09
Industrias Penoles S.A.B. de C.V. 4.750% due 06/08/2050	800	645	0.41	Sands China Ltd. 3.100% due 08/03/2029	300	262		5.300% due 14/03/2027 137 149 0.09  EP Infrastructure A/S  1.816% due 02/03/2031 € 500 429 0.27
	1,200	1,078	0.68	4.300% due 08/01/2026 4.625% due 18/06/2030	200 450	192 410	0.12	Greenko Solar Mauritius Ltd. 5.550% due 29/01/2025 \$ 700 687 0.44
Invepar Holdings LLC 1.000% due 31/12/2049 (h)	210	0	0.00	5.375% due 08/08/2025 5.650% due 08/08/2028	300 1,700	296 1,687		IHS Holding Ltd. 5.625% due 29/11/2026 400 349 0.22
Inversiones CMPC S.A. 3.000% due 06/04/2031	500	426	0.27	Sasol Financing USA LLC 5.875% due 27/03/2024	500		0.32	India Green Energy Holdings 5.375% due 29/04/2024 250 248 0.16
JSW Steel Ltd. 5.050% due 05/04/2032	600	517	0.33	Saudi Arabian Oil Co.	1,700	1,621		Israel Electric Corp. Ltd. 3.750% due 22/02/2032 200 170 0.11
<b>KazMunayGas National Co. JSC</b> 5.750% due 19/04/2047 6.375% due 24/10/2048	200 1,500	176 1,416	0.11	4.250% due 16/04/2039	1,600 1,500	1,378 1,345		4.250% due 14/08/2028 1,600 1,501 0.95  Korea Southern Power Co. Ltd.
Kosmos Energy Ltd. 7.125% due 04/04/2026	810		0.49	Seplat Energy PLC 7.750% due 01/04/2026	400	369	0.23	5.375% due 21/09/2026 400 404 0.26 LLPL Capital Pte. Ltd.
7.750% due 01/05/2027 Lenovo Group Ltd.	200		0.12	Severstal OAO Via Steel Capital S.A. 3.150% due 16/09/2024 ^	800	38	0.02	6.875% due 04/02/2039 644 621 0.39 Medco Maple Tree Pte Ltd.
3.421% due 02/11/2030 (i) Leviathan Bond Ltd.	900	795	0.50	Sitios Latinoamerica S.A.B. de C.V. 5.375% due 04/04/2032	900	837	0.53	8.960% due 27/04/2029 1,000 1,017 0.64 <b>MSU Energy S.A</b> .
6.500% due 30/06/2027 LG Energy Solution Ltd.	800	755	0.48	SK Hynix, Inc. 2.375% due 19/01/2031 6.375% due 17/01/2028	800 400	649 413		6.875% due 01/02/2025 400 306 0.19 Peru LNG SRL
5.750% due 25/09/2028 Masdar Abu Dhabi Future Energy Co	400 o.	413	0.26	SK on Co. Ltd. 5.375% due 11/05/2026	700	705		5.375% due 22/03/2030 500 414 0.26 Perusahaan Perseroan Persero PT Perusahaan
4.875% due 25/07/2033 Medco Oak Tree Pte. Ltd.	800		0.50	SMC Global Power Holdings Corp. 5.450% due 09/12/2026 (e)	400	320		<b>Listrik Negara</b> 5.250% due 24/10/2042 300 284 0.18
7.375% due 14/05/2026 Melco Resorts Finance Ltd.	700		0.44	Sociedad Quimica y Minera de Chile 6.500% due 07/11/2033		638		<b>Rio Oil Finance Trust</b> 8.200% due 06/04/2028 825 845 0.54
4.875% due 06/06/2025 5.375% due 04/12/2029	600 400 400	354	0.37 0.22 0.24	Stillwater Mining Co.	1,000	892		9.750% due 06/01/2027 443 462 0.29  Saudi Electricity Sukuk Programme Co.
5.625% due 17/07/2027 5.750% due 21/07/2028	400		0.24	Studio City Co. Ltd. 7.000% due 15/02/2027	800	787		5.684% due 11/04/2053 400 411 0.26 Southern Gas Corridor CJSC
Mersin Uluslararasi Liman Isletmecil 8.250% due 15/11/2028 Metalsa S.A. de C.V.	700	732	0.46	Suzano Austria GmbH 3.125% due 15/01/2032	500	415		6.875% due 24/03/2026 400 407 0.26 Star Energy Geothermal Wayang Windu Ltd.
3.750% due 04/05/2031 Metinvest BV	800	659	0.42	3.750% due 15/01/2031 TAV Havalimanlari Holding A/S	300	263		6.750% due 24/04/2033 405 406 0.26 10,394 6.59
5.625% due 17/06/2025 €	550	480	0.30	8.500% due 07/12/2028	400	410	0.26	Total Corporate Bonds & Notes 119,287 75.63

# Schedule of Investments Emerging Markets Corporate Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE	% OF NET ASSETS
CONVERTIBLE BONDS & NOTES	• •	(0003)	ASSETS	Chile Government Internationa		(0003)	ASSETS	REAL ESTATE	SHAKES	(0003)	ASSETS
<b>Sunac China Holdings Ltd.</b> 1.000% due 30/09/2032 \$	69 \$	5	0.00	4.340% due 07/03/2042 Colombia Government Interna 4.500% due 28/01/2026	\$ 900 \$ tional Bond 1,000		0.51	Sunac Services Holdings Ltd.	321,644		0.05
<b>Wynn Macau Ltd.</b> 4.500% due 07/03/2029	400 _		0.26	Dominican Republic Central Ba	nk Notes			WARRANTS		412	0.26
	_	415	0.26	13.000% due 05/12/2025 Dominican Republic Governme	OP 25,900		0.30	WARRANTS			
U.S. GOVERNMENT AGENCIES				5.300% due 21/01/2041	\$ 200	174	0.11	OAS S.A Exp. 21/01/2039 (h)	175,616	0	0.00
Uniform Mortgage-Backed Security		426	0.27	7.050% due 03/02/2031 11.250% due 15/09/2035 D0	200 OP 44,200		0.13 0.52		PAR		
4.000% due 01/02/2054 4.500% due 01/02/2054	450 450	437	0.28	Ecuador Government Internati		47	0.00	SHORT-TERM INSTRU	(000S)		
5.000% due 01/02/2054 5.500% due 01/02/2054	2,050 550		1.28 0.35	6.000% due 31/07/2030 Export-Credit Bank of Turkey	\$ 100	4/	0.03	SHORT-TERM NOTES			
	_	3,444		9.375% due 31/01/2026 Hungarian Development Bank	900	943	0.60	Digicel International Fin 8.750% due 25/05/2024	ance Ltd. \$ 145	136	0.09
U.S. TREASURY OBLIGATIONS				6.500% due 29/06/2028	200	206	0.13	HUNGARY TREASURY I	BILLS		
<b>U.S. Treasury Bonds</b> 3.000% due 15/05/2045	8,000 _	6,603	4.19	Israel Government International 5.000% due 30/10/2026	al Bond € 400	452	0.29	10.900% due 04/01/2024 (c)(d)	HUF 275,000	794	0.50
NON-AGENCY MORTGAGE-BAC	KED SE	CURITI	ES	Korea Electric Power Corp. 5.375% due 31/07/2026	\$ 300	303	0.19	JAPAN TREASURY BILL	S		
Canada Square Funding PLC 6.070% due 17/01/2059 £			0.06	Magyar Export-Import Bank 6.000% due 16/05/2029	€ 100	118	0.08	(0.210)% due 29/01/2024 (c)(d)	¥ 360,000	2,554	1.62
Chevy Chase Funding LLC Mortgage 5.700% due 25/10/2035 \$			0.22	Malaysia Government Investm 3.465% due 15/10/2030 M		47	0.03	(0.190)% due 10/01/2024 (c)(d)	20,000	142	0.09
Citigroup Mortgage Loan Trust 4.546% due 25/08/2036	249	218	0.14	4.245% due 30/09/2030  Panama Government Internation	210		0.03	(0.170)% due 13/02/2024 (c)(d)	50,000	355	0.22
Countrywide Alternative Loan Trust		42	0.02	6.875% due 31/01/2036	\$ 200	200	0.13			3,051	1.93
6.112% due 20/12/2035  Countrywide Home Loan Mortgage	46 Pass-Th		0.03 r <b>ust</b>	Peru Government Internationa 7.300% due 12/08/2033 Pt		227	0.14	MALAYSIA TREASURY	BILLS		
4.418% due 25/11/2037 Rochester Financing PLC	31	28	0.02	Romania Government Internat		222	0.21	3.289% due 06/02/2024 (c)(d)	MYR 3,110	675	0.43
5.920% due 18/12/2044 £	116	147	0.09	2.000% due 14/04/2033 4.625% due 03/04/2049	€ 400 500		0.21 0.30	Total Short-Term Instrumer	nts	4,656	2.95
<b>Tower Bridge Funding PLC</b> 5.940% due 20/12/2063	49	63	0.04	Saudi Arabia Government Intel 4.875% due 18/07/2033	rnational Boi \$ 300		0.20	Total Transferable Securi	ities	148,275	94.01
	_	946	0.60	5.000% due 18/01/2053	200		0.12		SHARES		
ASSET-BACKED SECURITIES				<b>Turkey Government Internatio</b> 9.375% due 19/01/2033	nal Bond 500	566	0.36	INVESTMENT FUNDS COLLECTIVE INVESTME	INT SCHEMES		
Citigroup Mortgage Loan Trust 7.250% due 25/05/2036 \$	347	101	0.12	Ukraine Government Internation 4.375% due 27/01/2032	onal Bond € 300	60	0.04	PIMCO Select Funds	INT SCITEMES		
Countrywide Asset-Backed Certification			0.12	7.750% due 01/09/2026	\$ 300		0.04	plc - PIMCO US Dollar Short-			
5.690% due 25/09/2037 Home Equity Mortgage Loan Asset	.Backed		0.02		_	8,293	5.26	Term Floating	644.202	C 420	4.07
5.660% due 25/04/2037	132		0.05	COMMON STOCKS	SHARES			NAV Fund (f) PIMCO Specialty Funds	644,282	6,420	4.07
JPMorgan Mortgage Acquisition Co 6.445% due 25/12/2035	<b>rp.</b> 1,100	1,004	0.64	ENERGY				Ireland p.l.c PIMCO China Bond Fund (f)	25,272	343	0.22
NovaStar Mortgage Funding Trust 5.670% due 25/09/2037	100	97	0.06	Constellation Oil Services	261.640	20	0.02			6,763	
3.07 0 70 ddc 23/03/2037	-	1,400		Holding S.A. 'B' (b)(h)	361,648 _	39	0.02	EXCHANGE-TRADED FU	JNDS		
SOVEREIGN ISSUES				FINANCIALS  Winetessuis Su Cosite S A				PIMCO ETFs plc -			
Argentina Government Internationa				Hipotecaria Su Casita S.A. de C.V. (b)	332,624	0	0.00	PIMCO US Dollar Short Maturity			
0.750% due 09/07/2030 3.625% due 09/07/2035	18 11		0.00	MATERIALS				UCITS ETF (f)	1,000	100	0.06
Bank Gospodarstwa Krajowego 6.250% due 31/10/2028	200		0.13	Petra Diamonds Ltd. (b)	331,402	296	0.19	Total Investment Funds	:	6,863	4.35
REPURCHASE AGREEMENTS											

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 993	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (1,013)	\$ 993	\$ 993	0.63
Total Repurcha	ase Agreeme	ents				\$ (1,013)	\$ 993	\$ 993	0.63

<sup>(1)</sup> Includes accrued interest.

(0.04)

\$ (62)

## FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

### **FUTURES** Unrealised Expiration # of Appreciation/ % of Description Type Month **Contracts** (Depreciation) **Net Assets** Euro-Bobl March Futures 03/2024 15 Long \$ 32 0.02 Euro-Bund 10-Year Bond March Futures Short 03/2024 6 (27)(0.02)U.S. Treasury 2-Year Note March Futures Long 03/2024 151 325 0.21 U.S. Treasury 5-Year Note March Futures Long 03/2024 36 84 0.05 U.S. Treasury 10-Year Note March Futures Long 03/2024 18 66 0.04 U.S. Treasury 10-Year Ultra March Futures Short 03/2024 (36)(0.02)U.S. Treasury Ultra Long-Term Bond March Futures Short 03/2024 42 (506)(0.32)(62)(0.04)

Total Financial Derivative Instruments Dealt in on a Regulated Market

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

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Jaguar Land Rover Automotive PLC	5.000%	20/06/2026	€ 100	\$ 2	0.00
Jaguar Land Rover Automotive PLC	5.000	20/06/2028	600	44	0.03
				\$ 46	0.03

## CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-39 5-Year Index	1.000%	20/06/2028	\$ 700	\$ 17	0.01
CDX.EM-40 5-Year Index	1.000	20/12/2028	3,000	62	0.04
CDX.IG-41 5-Year Index	1.000	20/12/2028	2,300	15	0.01
iTraxx Crossover 40 5-Year Index	5.000	20/12/2028	€ 1,000	51	0.03
iTraxx Europe Main 40 5-Year Index	1.000	20/12/2028	1,700	15	0.01
				\$ 160	0.10

## **INTEREST RATE SWAPS**

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	1.750%	21/06/2047	\$ 1,700	\$ 217	0.14
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	300	(8)	(0.01)
Pay	1-Year BRL-CDI	12.131	04/01/2027	BRL 6,500	10	0.01
Receive(3)	3-Month CNY-CNREPOFIX	2.250	20/03/2029	CNY 2,520	0	0.00
Receive	3-Month ZAR-JIBAR	7.205	22/04/2027	ZAR 7,200	7	0.00
Pay	3-Month ZAR-JIBAR	7.210	22/04/2027	35,600	19	0.01
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 3,000	78	0.05
Pay	6-Month CZK-PRIBOR	4.611	06/06/2028	CZK 12,800	29	0.02
Receive	6-Month PLN-WIBOR	4.930	29/06/2028	PLN 1,700	(22)	(0.01)
Pay	28-Day MXN-TIIE	8.207	19/06/2028	MXN 6,900	(8)	(0.01)
					\$ 322	0.20
Total Centr	ally Cleared Financial Derivative Instruments				\$ 528	0.33

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

# Schedule of Investments Emerging Markets Corporate Bond Fund (Cont.)

## OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

notional amount of currency delivered

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

CROSS-CURRENCY SWAPS

notional amount of

currency received

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BRC	America Movil S.A.B. de C.V.	1.000%	20/12/2025	\$ 1,200	\$ (30)	\$ 45	\$ 15	0.01
	Turkey Government International Bond	1.000	20/06/2028	500	(88)	55	(33)	(0.02)
CBK	Mexico Government International Bond	1.000	20/06/2026	50	1	0	1	0.00
	South Africa Government International Bond	1.000	20/12/2026	900	(42)	36	(6)	0.00
GST	Poland Government International Bond	1.000	20/06/2024	300	1	0	1	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	400	(9)	9	0	0.00
MYC	Mexico Government International Bond	1.000	20/12/2028	400	(4)	6	2	0.00
					\$ (171)	\$ 151	\$ (20)	(0.01)

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

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GLM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of	20/02/2020	¢ 242	DUD 42 450		¢ (2)	¢ (2)	0.00
JPM	currency received Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.054% based on the	currency delivered Floating rate equal to 3-Month PHP-LIBOR based on the	20/03/2029	\$ 242	PHP 13,460	\$ 0	\$ (2)	\$ (2)	0.00

INTEREST RA	ATE SWAPS								
Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	Receive(1)	3-Month MYR-KLIBOR	3.500%	20/03/2029	MYR 3,140	\$ 2	\$ 1	\$ 3	0.00

16

890

0

\$ 0

0

\$ (2)

20/03/2029

0.00

0.00

Ω

\$ (2)

<sup>(1)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

FORWARD FOR	REIGN CURRENCY	' CONTRACTS					
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	03/2024	CNH 1,648	\$ 229	\$ 0	\$ (4)	\$ (4)	0.00
BOA	01/2024	CAD 60	44	0	(1)	(1)	0.00
	01/2024	COP 11,062,049	2,750	0	(102)	(102)	(0.06)
	01/2024	NZD 514	313	0	(12)	(12)	(0.01)
	01/2024	PEN 551	148	0	0	0	0.00
	01/2024	PLN 185	44	0	(3)	(3)	0.00
	01/2024	\$ 2,892	COP 11,062,049	0	(40)	(40)	(0.03)
	01/2024	163	PLN 669	7	0	7	0.00
	02/2024	334	CNY 2,357	0	0	0	0.00
	03/2024	CNH 2,542	\$ 351	0	(8)	(8)	(0.01)
	03/2024	COP 11,062,049	2,850	39	0	39	0.02
	03/2024	\$ 78	INR 6,501	0	0	0	0.00
	04/2024	MYR 9,655	\$ 2,109	0	(10)	(10)	(0.01)
	04/2024	\$ 2,105	MYR 9,710	27	0	27	0.02
BPS	01/2024	COP 370,327	\$ 94	0	(1)	(1)	0.00
	01/2024	€ 114	124	0	(2)	(2)	0.00
	01/2024	HUF 86,861	247	0	(4)	(4)	0.00
	01/2024	¥ 8,900	62	0	(1)	(1)	0.00
	01/2024	PEN 51	14	0	0	0	0.00
	01/2024	PLN 1,104	260	0	(21)	(21)	(0.01)
	01/2024	\$ 184	CAD 250	5	0	5	0.00
	01/2024	97	COP 370,327	0	(1)	(1)	0.00
	01/2024	198	HUF 70,029	4	0	4	0.00
	01/2024	832	¥ 121,700	32	0	32	0.02
	01/2024	75	PLN 329	8	0	8	0.01

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	02/2024 02/2024	TWD 1,683 \$ 592	\$ 53 CNY 4,204	\$ 0 2	\$ (3) 0	\$ (3) 2	0.00 0.00
	03/2024	CLP 108,213	\$ 125	2 2	0	2	0.00
	03/2024 03/2024	CNH 1,832 IDR 2,648,144	254 171	0 1	(4) (2)	(4) (1)	0.00 0.00
	03/2024	PEN 524	141	0	0	0	0.00
	03/2024 03/2024	THB 3,271 TWD 1,151	93 37	0 0	(3) (1)	(3) (1)	0.00 0.00
	03/2024	\$ 93	COP 370,327	1	0	1	0.00
	03/2024	124	IDR 1,955,982	3 1	0 0	3 1	0.00
	03/2024 03/2024	110 270	ILS 397 INR 22,583	0	0	0	0.00 0.00
	03/2024	93	PEN 350	1	0	1	0.00
	03/2024 06/2024	47 109	THB 1,624 KRW 140,192	1 0	0 0	1 0	0.00 0.00
BRC	01/2024	PLN 702	\$ 161	0	(18)	(18)	(0.01)
	01/2024 01/2024	\$ 31 76	BRL 154 TRY 2,270	1 0	0	1 0	0.00 0.00
	03/2024	HKD 701	\$ 90	0	0	0	0.00
CDV	04/2024	\$ 375	TRY 11,983	0	(5)	(5)	0.00
CBK	01/2024 01/2024	BRL 660 CAD 83	\$ 135 62	0 0	(1) (1)	(1) (1)	0.00 0.00
	01/2024	COP 370,327	97	1	0	1	0.00
	01/2024 01/2024	€ 43 MXN 3,444	46 195	0 0	(1) (7)	(1) (7)	0.00 0.00
	01/2024	PLN 434	103	0	(8)	(8)	(0.01)
	01/2024	\$ 203	CAD 271 COP 370,327	3 2	0	3	0.00
	01/2024 01/2024	94 245	COP 370,327 MXN 4,508	20	0 0	2 20	0.00 0.01
	01/2024	29	NOK 306	2	0	2	0.00
	01/2024 01/2024	242 ZAR 7,619	PLN 1,013 \$ 401	16 0	0 (16)	16 (16)	0.01 (0.01)
	03/2024	ILS 294	81	0	(1)	(1)	0.00
	03/2024	PEN 1,022	271 IDR 713,336	0 0	(4) 0	(4) 0	0.00 0.00
	03/2024 03/2024	\$ 46 281	PEN 1,046	2	(1)	1	0.00
	04/2024	76	BRL 374	0	0	0	0.00
DUB	06/2024 01/2024	KRW 26,559 \$ 134	\$ 21 ZAR 2,553	0 5	0 0	0 5	0.00 0.00
GLM	01/2024	CAD 63	\$ 47	0	0	0	0.00
	01/2024 01/2024	CHF 312 DOP 24,930	356 438	0 10	(15) 0	(15) 10	(0.01) 0.01
	01/2024	HUF 73,283	436 197	0	(14)	(14)	(0.01)
	01/2024	MXN 12,662	722	0	(22)	(22)	(0.01)
	01/2024 01/2024	\$ 100 47	BRL 506 HUF 16,254	5 0	0	5 0	0.00 0.00
	01/2024	106	NOK 1,160	8	0	8	0.01
	03/2024 08/2024	94 43	PEN 349 COP 185,846	0 3	0	0	0.00 0.00
JPM	01/2024	HUF 151,520	\$ 431	0	(7)	(7)	0.00
	01/2024 02/2024	\$ 78 373	CAD 103 BRL 1,831	0	0	0	0.00 0.00
	03/2024	CLP 112,719	BRL 1,831 \$ 125	0	(4)	(4)	0.00
	03/2024	CNH 1,402	194	0	(4)	(4)	0.00
	03/2024 03/2024	SGD 60 THB 2,737	45 77	0 0	0 (4)	0 (4)	0.00 0.00
	03/2024	\$ 81	INR 6,769	0	0	0	0.00
MBC	08/2024 01/2024	88 CAD 615	COP 380,578 \$ 454	6 0	0 (12)	6 (12)	0.00 (0.01)
IVIDC	01/2024	€ 6,929	7,618	Ö	(38)	(38)	(0.02)
	01/2024	HUF 47,613	130 187	0 0	(7)	(7) (3)	(0.01)
	01/2024 01/2024	¥ 26,800 MXN 204	187	0	(3) (1)	(1)	0.00 0.00
	01/2024	\$ 242	AUD 365	7	0	7	0.00
	01/2024 01/2024	193 ZAR 8,643	£ 153 \$ 452	2 0	0 (20)	2 (20)	0.00 (0.01)
	02/2024	¥ 50,000	352	0	(5)	(5)	0.00
	03/2024	HKD 31	4	0 0	0	0	0.00
	03/2024 03/2024	PHP 6,728 TWD 1,899	120 61	0	(1) (2)	(1) (2)	0.00 0.00
MAVI	03/2024	\$ 109	INR 9,082	0	0	0	0.00
MYI	01/2024 01/2024	HUF 35,854 PLN 435	\$ 102 105	0 0	(2) (6)	(2) (6)	0.00 0.00
	01/2024	\$ 31	BRL 151	0	0	0	0.00
	01/2024 01/2024	77 74	CHF 67 € 67	3 0	0 0	3	0.00 0.00
	01/2024	74 59	€ 67 HUF 20,720	1	0	1	0.00
	01/2024	251	MYR 1,172	5	0	5	0.00
	01/2024 02/2024	160 348	NZD 252 CNY 2,461	0 0	0 0	0	0.00 0.00
	03/2024	CLP 27,098	\$ 31	0	0	0	0.00
	03/2024	CNH 1,573	218	0	(4)	(4)	0.00

# Schedule of Investments Emerging Markets Corporate Bond Fund (Cont.)

Counterparty	Settlement Month		ency to elivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024	THB	1,627	\$	47	\$ 0	\$ (1)	\$ (1)	0.00
	03/2024	\$	84	IDR	1,291,714	0	0	0	0.00
	06/2024	KRW	9,171	\$	7	0	0	0	0.00
RBC	01/2024	¥	430,000		2,916	0	(146)	(146)	(0.09)
	04/2024	MXN	18		1	0	0	0	0.00
RYL	01/2024	NOK	480		46	0	(1)	(1)	0.00
SCX	01/2024	MYR	1,909		409	0	(8)	(8)	(0.01)
	02/2024		3,083		648	0	(25)	(25)	(0.02)
	03/2024	CNH	1,544		213	0	(5)	(5)	0.00
	03/2024	THB	3,632		105	0	(2)	(2)	0.00
	03/2024	\$	169	INR	14,136	0	0	0	0.00
	08/2024		40	COP	173,120	3	0	3	0.00
SSB	03/2024	IDR 1	,665,213	\$	107	0	(1)	(1)	0.00
TOR	03/2024	CNH	947		131	0	(3)	(3)	0.00
UAG	01/2024	£	712		901	0	(6)	(6)	0.00
	01/2024	\$	30	MXN	532	1	0	1	0.00
	01/2024		128	NOK	1,368	7	0	7	0.00
	01/2024	ZAR	5,421	\$	284	0	(12)	(12)	(0.01)
	03/2024	CZK	7,501		337	2	0	2	0.00
						\$ 252	\$ (667)	\$ (415)	(0.26)

## HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered		Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 30	CHF 262	\$ 10	\$ 0	\$ 10	0.01
CBK	01/2024	2,988	3 2,603	107	0	107	0.07
GLM	01/2024	CHF 5	l \$ 58	0	(2)	(2)	0.00
	01/2024	\$ 3,266	CHF 2,862	136	0	136	0.08
MYI	01/2024	3,283	3 2,866	124	0	124	0.08
				\$ 377	\$ (2)	\$ 375	0.24

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 193	\$ 210	\$ 0	\$ (4)	\$ (4)	0.00
	01/2024	\$ 4,493	€ 4,118	57	0	57	0.04
BRC	01/2024	36,247	32,959	169	0	169	0.11
CBK	01/2024	€ 95	\$ 105	0	(1)	(1)	0.00
	01/2024	\$ 19	€ 17	0	0	0	0.00
MBC	01/2024	€ 548	\$ 598	0	(7)	(7)	(0.01)
MYI	01/2024	\$ 39,927	€ 36,326	210	0	210	0.13
UAG	01/2024	39,958	36,326	180	0	180	0.11
				\$ 616	\$ (12)	\$ 604	0.38

Total OTC Financial Derivative Instruments \$ 545 0.35

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CERTIFICATES OF DEPOSIT			
Banco Davivienda S.A. 11.679% due 12/05/2025 12.950% due 08/03/2026 13.183% due 06/06/2026 13.455% due 13/06/2025 13.456% due 07/06/2025 13.456% due 09/06/2025 13.501% due 13/12/2024	COP 1,262,200 715,416 621,000 404,000 818,000 273,000 714,000	\$ 324 192 169 108 218 73 188	0.20 0.12 0.11 0.07 0.14 0.05 0.12
Bancolombia S.A. 5.917% due 27/01/2024 10.388% due 20/04/2026 13.320% due 08/06/2025 13.456% due 14/06/2025 13.637% due 14/12/2024 16.137% due 01/09/2024	1,097,400 1,318,900 369,000 663,000 978,000 400,000	283 340 97 176 256 106	0.18 0.21 0.06 0.11 0.16 0.07

DESCRIPTION		PAR (000S)		FAIR VALUE (000S)	% OF NET ASSETS
BBVA Colombia S.A. 13.229% due 10/05/2026 13.365% due 04/05/2026 14.460% due 13/01/2024	COP	154,000 225,000 467,400	\$	42 61 120	0.03 0.04 0.08
Total Certificates of Deposit			\$	2,753	1.75
Total Investments Other Current Assets & Liabilities			<u>\$</u>	159,895 (2,182)	101.38
Net Assets			\$	157,713	100.00

## NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Payment in-kind security.
- (b) Security did not produce income within the last twelve months.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2022: 0.79%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Constellation Oil Services Holding S.A. 'B'	10/06/2022	\$ 39	\$ 39	0.02
Development Bank of Southern Africa 8.600% due 21/10/2024	07/10/2021	1,498	1,216	0.77
Invepar Holdings LLC 1.000% due 31/12/2049	16/11/2018	0	0	0.00
OAS Restructuring BVI Ltd. 5.000% due 31/03/2035	16/11/2018	14	5	0.00
OAS S.A Exp. 16/05/2039	16/11/2018	5	0	0.00
		\$ 1.556	\$ 1.260	0.79

(i) Security with an aggregate fair value of \$177 (31 December 2022: \$Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$1,731 (31 December 2022: \$1,839) have been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 296	\$ 145,730	\$ 2,249	\$ 148,275
Investment Funds	6,763	100	0	6,863
Repurchase Agreements	0	993	0	993
Financial Derivative Instruments(3)	4	1,007	0	1,011
Deposits with Credit Institutions	0	2,753	0	2,753
Totals	\$ 7,063	\$ 150,583	\$ 2,249	\$ 159,895

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The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 458	\$ 140,620	\$ 2,309	\$ 143,387
Investment Funds	16,419	99	0	16,518
Repurchase Agreements	0	8,386	0	8,386
Financial Derivative Instruments <sup>(3)</sup>	191	3,630	0	3,821
Totals	\$ 17,068	\$ 152,735	\$ 2,309	\$ 172,112

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

# Schedule of Investments Emerging Markets Corporate Bond Fund (Cont.)

Reverse Repurchase Agreements as at 31 December 2023:

	Borrowing	Settlement	Maturity	Borrowing	Reverse Repurchase	% of
Counterparty	Rate	Date	Date	Amount	Agreements	Net Assets
BPS	4.050%	28/09/2023	TBD <sup>(1)</sup>	\$ (165)	\$ (166)	(0.11)
Total Reverse Repurchase Agreements					\$ (166)	(0.11)

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### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures
AZD	\$ (4)	\$ 0	\$ (4)	\$ (141)	\$ 0	\$ (141)
BOA	(103)	0	(103)	92	(40)	52
BPS	71	0	71	(36)	0	(36)
BRC	139	(340)	(201)	(2)	0	(2)
CBK	107	0	107	1,221	(1,150)	71
DUB	5	0	5	N/A	N/A	N/A
GLM	107	0	107	1	0	1
GST	4	0	4	N/A	N/A	N/A
JPM	(10)	0	(10)	14	0	14
MBC	(87)	0	(87)	648	(550)	98
MYC	2	0	2	(5)	0	(5)
MYI	330	(540)	(210)	76	0	76
RBC	(146)	0	(146)	N/A	N/A	N/A
RYL	(1)	0	(1)	N/A	N/A	N/A
SCX	(37)	0	(37)	981	(940)	41
SSB	(1)	0	(1)	N/A	N/A	N/A
TOR	(3)	0	(3)	N/A	N/A	N/A
UAG	172	(390)	(218)	(36)	0	(36)

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

## **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	77.71	67.07
Transferable securities dealt in on another regulated market*	16.30	17.79
Investment funds	4.35	9.77
Repurchase agreements	0.63	4.96
Financial derivative instruments dealt in on a regulated market	(0.04)	0.10
Centrally cleared financial derivative instruments	0.33	0.50
OTC financial derivative instruments	0.35	1.66
Certificates of deposit	1.75	N/A
Reverse repurchase agreements	(0.11)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	1.79	1.15
Corporate Bonds & Notes	75.63	70.02
Convertible Bonds & Notes	0.26	N/A
U.S. Government Agencies	2.18	0.76
U.S. Treasury Obligations	4.19	3.90
Non-Agency Mortgage-Backed Securities	0.60	0.77
Asset-Backed Securities	0.89	0.84
Sovereign Issues	5.26	3.53
Common Stocks	0.26	0.52
Warrants	0.00	0.00
Short-Term Instruments	2.95	3.37
Investment Funds	4.35	9.77
Repurchase Agreements	0.63	4.96
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.04)	0.10
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.03	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	0.10	0.20
Interest Rate Swaps	0.20	0.31

<sup>(1)</sup> Open maturity reverse repurchase agreement.

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.01)	(0.02)
Cross-Currency Swaps	0.00	N/A
Interest Rate Swaps	0.00	N/A
Volatility Swaps	N/A	0.00
Forward Foreign Currency Contracts	(0.26)	(0.24)
Hedged Forward Foreign Currency Contracts	0.62	1.92
Certificates of Deposit	1.75	N/A
Other Current Assets & Liabilities	(1.38)	(1.85)
Net Assets	100.00	100.00

DESCRIPTION PAGE (0005) TRANSFERABLE SECURITIES			PAR VALUE	% OF NET SETS DESCRIPTION HONG KONG	PAR (000S)		OF NET ETS
ANGOLA		Colombia Government International B		CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES			300 \$ 329 0. 500 576 0.	20 Fortune Star BVI Ltd.	0.4.000 f	4.2420	
<b>Angolan Government International Bond</b> 8.750% due 14/04/2032 \$ 4,400	\$ 3,882 1.37	Total Colombia	905 0. 1,459 0.	3.950% due 02/10/2026	€ 1,900 <u>\$</u>	1,342 0.4	.7
BRAZIL			1,135 0.	SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES		CONGO		Hungary Government Internati	onal Bond		
<b>Banco BTG Pactual S.A.</b> 8.300% due 15/08/2024 BRL 10,000	) 2,020 0.72	Congolese Government International E 6,000% due 30/06/2029	<b>Bond</b> 585 479 0.	6.125% due 22/05/2028 Magyar Export-Import Bank	\$ 900	937 0.3	
<b>Banco do Brasil S.A.</b> 8.500% due 29/07/2026 MXN 38,000	) 2,112 0.75	COSTA RICA	000 479 0.	6.000% due 16/05/2029 Total Hungary	€ 1,200 _ -	1,410 0.5 2,347 0.8	
<b>Oi S.A.</b> 0.000% due 25/02/2035 BRL 350	38 0.01	SOVEREIGN ISSUES  Costa Rica Government International E	Rond	INDIA			
Vale S.A. 0.000% (d) 46,580			800 870 0.	JSW Hydro Energy Ltd.			
Total Brazil	7,567 2.68	CZECH REPUBLIC  CORPORATE BONDS & NOTES		4.125% due 18/05/2031	\$ 564 _	492 0.1	7
CAMEROON		EP Infrastructure A/S		IRELAND ASSET-BACKED SECURITIES			
SOVEREIGN ISSUES Republic of Cameroon Government Interes		·	1,201 0.	Black Diamond CLO DAC	C 202	222 04	
5.950% due 07/07/2032 € 800	655 0.23	SOVEREIGN ISSUES  Czech Republic Government Internation	anal Rond	4.853% due 20/01/2032 Cairn CLO DAC	€ 302	332 0.1	2
CAYMAN ISLANDS CONVERTIBLE BONDS & NOTES		2.000% due 13/10/2033 CZK 19,4	100 747 0.	26 4.745% due 15/10/2031	799	869 0.3	31
Sunac China Holdings Ltd.		2.750% due 23/07/2029 49,0	2,829 1.		1,388	1,518 0.5	63
1.000% due 30/09/2032 \$ 38	3 0.00	Total Czech Republic	4,030 1.	43 Carlyle Global Market Strategi 4.752% due 15/11/2031	e <b>s Euro CLO</b> 1 1,298	L <b>td.</b> 1,414 0.5	50
CORPORATE BONDS & NOTES		DENMARK		Harvest CLO DAC 4.566% due 26/06/2030	926	1,012 0.3	26
<b>Kaisa Group Holdings Ltd.</b> 9.375% due 30/06/2024 ^ 3,400	) 123 0.05	CORPORATE BONDS & NOTES		Oak Hill European Credit Partn		1,012 0.3	10
9.750% due 28/09/2023 ^ 700 11.700% due 11/11/2025 ^ 200	26 0.01	Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2050 DKK 1.500% due 01/10/2053	0 0 0. 0 0 0.		499 _	545 0.1 <b>5,690 2.</b> 0	
Peru Payroll Deduction Finance Ltd. 0.000% due 01/11/2029 (a) 1,408	3 1,166 0.41	Nykredit Realkredit A/S 1.000% due 01/10/2050	0 0 0.	CORPORATE BONDS & NOTES			
<b>Poinsettia Finance Ltd.</b> 6.625% due 17/06/2031 767	7 652 0.23	1.500% due 01/10/2053	0 0 0.		uance PLC \$ 900	54 0.0	12
Suci Second Investment Co. 6.000% due 25/10/2028 1,200		Realkredit Danmark A/S 1.000% due 01/10/2050 1.000% due 01/10/2053	0 0 0. 0 0 0.	OO Sovcombank Via SovCom Capi	tal DAC		
Sunac China Holdings Ltd. 6.000% due 30/09/2026 22	,	1.500% due 01/10/2053 1.500% due 01/10/2053 Total Denmark	0 0 0.	00	400 _	24 0.0 <b>78 0.</b> 0	
6.250% due 30/09/2027 22	2 0.00		0 0.	NON-AGENCY MORTGAGE-BA	ACKED SECU	RITIES	
6.500% due 30/09/2027 44 6.750% due 30/09/2028 65				European Loan Conduit DAC			
7.000% due 30/09/2029 65	3 0.00	SOVEREIGN ISSUES  Dominican Republic Central Bank Note	ne.	4.994% due 17/02/2030 Total Ireland	€ 287 _	312 0.1	
7.250% due 30/09/2030 31	3,258 1.15	12.000% due 03/10/2025 DOP 84,3	300 1,481 0.	52	-	6,080 2.1	5
Total Cayman Islands	3,261 1.15	Dominican republic dovernment inter	national Bond	CORPORATE BONDS & NOTES			
CHILE		11.250% due 15/09/2035 157,3 13.625% due 03/02/2033 50,3 13.625% due 10/02/2034 56,7	200 1,055 0.	37 Israel Electric Corp. Ltd.	\$ 1 100	1,268 0.4	15
SOVEREIGN ISSUES  Bonos de la Tesoreria de la Republica en	Pesos	Total Dominican Republic	11,066 3.	<del></del>	.,	.,_55 0.4	_
5.800% due 01/10/2034 CLP 5,300,000 6.000% due 01/04/2033 4,070,000	6,257 2.21	ECUADOR		Israel Government Internation			
Total Chile 4,070,000	11,159 3.95		nd	5.000% due 30/10/2026 Total Israel	€ 5,300 _	5,992 2.1 7,260 2.5	
CHINA		Ecuador Government International Bor 2.500% due 31/07/2040 \$	90 29 0.				
SHARES	5		580 208 0. 320 3,660 1.	.07	ASSIGNMEN	ITS	
COMMON STOCKS		Total Ecuador	3,897 1.	Republic of Cote d'Ivoire			
Sunac Services Holdings Ltd. 176,012		ЕСУРТ		9.055% due 19/03/2027	700 _	746 0.2	26
CORPORATE BONDS & NOTES	)	SOVEREIGN ISSUES		JAMAICA  CORPORATE BONDS & NOTES			
Yango Justice International Ltd.			1,878 0.	66 TransJamaican Highway Ltd.			
7.500% due 17/02/2025 ^ \$ 1,100 Total China	11 0.00 53 0.02	8.750% due 30/09/2051 3,1 Total Egypt	1,969 0. 3,847 1.	5.750% due 10/10/2036 36	\$ 735 _	645 0.2	!3
COLOMBIA		GUATEMALA		LOAN PARTICIPATIONS AND	ASSIGNMEN	ITS	
CORPORATE BONDS & NOTES		SOVEREIGN ISSUES Guatemala Government International	Rond	Republic of Kenya	1 160	1 161 0	11
<b>Ecopetrol S.A.</b> 5.875% due 28/05/2045 700	554 0.20		900 <u>929 0.</u>	TBD% due 29/06/2025	1,109 _	1,161 0.4	r I

DESCRIPTION LUXEMBOURG	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION ROMANIA	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION NON-AGENCY MORTGAGE-BACKI	PAR (000S) ED SEC	FAIR VALUE (000S)	% OF NET ASSETS
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES				Canada Square Funding PLC		244	
Chile Electricity Lux MPC SARL 6.010% due 20/01/2033 \$ Sberbank of Russia Via SB Capital	,	1,129	0.40	Romania Government Internationa 1.750% due 13/07/2030 € 2.000% due 28/01/2032	1,000 \$	896 943		6.070% due 17/01/2059 £  Rochester Financing PLC 5.920% due 18/12/2044	248 \$	314 294	0.11
5.250% due 23/05/2023 ^(f) Total Luxembourg	1,600	96 1,225	0.03	2.000% due 14/04/2033 4.250% due 28/04/2036 RON	1,100 3,100	912 571	0.32 0.20	Stratton Mortgage Funding PLC 6.120% due 12/03/2052	57	73	0.03
MEXICO				6.375% due 18/09/2033	1,500	1,756 5.078		Towd Point Mortgage Funding PLC 6.571% due 20/07/2045	572	732	0.26
CORPORATE BONDS & NOTES				SERBIA	_			Tower Bridge Funding PLC			
Metalsa S.A. de C.V. 3.750% due 04/05/2031	800	659	0.23	SOVEREIGN ISSUES				5.940% due 20/12/2063	99 _ _	125 1,538	
Petroleos Mexicanos 6.375% due 23/01/2045	1,800	1,175	0.41	4.500% due 20/08/2032 RSD		116	0.04	Total United Kingdom  UNITED STATES	_	1,726	0.61
<b>Trust Fibra Uno</b> 6.390% due 15/01/2050	1,250	1,013	0.36	SOUTH AFRICA				ASSET-BACKED SECURITIES			
0.550 % due 15/0 1/2050	1,230	2,847		SOVEREIGN ISSUES				Aames Mortgage Investment Trust			
SOVEREIGN ISSUES				<b>South Africa Government Internat</b> 6.500% due 28/02/2041 ZAR 6		<b>d</b> 2,149	0.76	6.775% due 25/06/2035 \$	845	754	0.27
Mexico Government International	Bond			8.000% due 31/01/2030	19,500	2,491	0.88	ACE Securities Corp. Home Equity L 6.490% due 25/04/2035	. <b>oan</b> 1ri 335	ust 326	0.12
	48,000	5,618 8,230	2.91	10.500% due 21/12/2026 23 Total South Africa	, <u> </u>	13,590 18,230		Citigroup Mortgage Loan Trust 6.070% due 25/10/2036	634	373	0.13
8.500% due 18/11/2038	46,000 _	2,603 <b>16,451</b>		SOUTH KOREA				Countrywide Asset-Backed Certifica			0.05
Total Mexico	-	19,298		CORPORATE BONDS & NOTES				6.445% due 25/12/2035  JPMorgan Mortgage Acquisition Tr	155 <b>ust</b>	153	0.05
NETHERLANDS				Mirae Asset Securities Co. Ltd. 2.625% due 30/07/2025 \$	600	571	0.20	5.680% due 25/10/2036 5.740% due 25/07/2036	128 241	125 208	0.04 0.07
CORPORATE BONDS & NOTES				SUPRANATIONAL				Morgan Stanley ABS Capital, Inc. To 6.445% due 25/07/2034	r <b>ust</b> 22	22	0.01
Sagax Euro MTN NL BV 1.000% due 17/05/2029 €	1,300	1,176	0.42	CORPORATE BONDS & NOTES				Wells Fargo Home Equity Asset-Bac			
PAKISTAN	.,,===	.,		Africa Finance Corp. 2.875% due 28/04/2028	600	526	0.19	5.790% due 25/07/2036	900 _	861 2,822	0.31 <b>1.00</b>
SOVEREIGN ISSUES				TANZANIA				CORPORATE BONDS & NOTES	_		
Pakistan Government International 8.875% due 08/04/2051 \$	al Bond 2,200	1,337	0.47	LOAN PARTICIPATIONS AND ASS	SIGNMEN	TS		Gabon Blue Bond Master Trust			
	2,200	1,337	0.47	Ivory Coast Government Internation				6.097% due 01/08/2038	1,200	1,166	0.41
PANAMA CORPORATE BONDS & NOTES					2,000	2,210	0.78	Pacific Gas & Electric Co. 4.950% due 01/07/2050	1,300 _	1,114	0.39
Aeropuerto Internacional de Tocu				TUNISIA SOVEREIGN ISSUES					_	2,280	0.80
5.125% due 11/08/2061	600 _	458	0.16	Banque Centrale de Tunisie Gover	nment			LOAN PARTICIPATIONS AND ASSI	GNME	NTS	
PERU SORDO A TE BONDE & NOTES				International Bond	3,200	2,635	U 03	Ecopetrol S.A. TBD% due 17/08/2024	1,000	981	0.35
CORPORATE BONDS & NOTES  Banco de Credito del Peru S.A.				·	J,200	2,033	0.95				0.55
4.650% due 17/09/2024 PEN			0.24	TURKEY  CORPORATE BONDS & NOTES				NON-AGENCY MORTGAGE-BACKI IndyMac Mortgage Loan Trust	ID SEC	UKITIES	
Credicorp Capital Sociedad Tituliz 10.100% due 15/12/2043	adora <b>S.</b> 20,500	<b>A.</b> 5,586	1.97	Turkish Airlines Pass-Through Trus	t			5.810% due 25/11/2036	661	651	0.23
	.,	6,268		4.200% due 15/09/2028	489	463	0.16	U.S. TREASURY OBLIGATIONS			
SOVEREIGN ISSUES				LOAN PARTICIPATIONS AND ASS	IGNMEN	TS		U.S. Treasury Bonds	7.500	11 207	2.00
Peru Government International Bo				<b>SOCAR Turkey Enerji A/S</b> 7.387% due 11/08/2026 €	2,800	3,054	1 02	1.750% due 15/08/2041 (g) 16	7,500 5,400	11,287 11,413	4.04
5.940% due 12/02/2029 6.950% due 12/08/2031	700 200		0.07 0.02	Total Turkey	2,000	3,517		2.375% due 15/02/2042 10 U.S. Treasury Inflation Protected Se	0,500	8,061	2.85
7.300% due 12/08/2033	9,400	2,663		UKRAINE					5,567		5.03
Total Peru	-	<b>2,908</b> 9,176		SOVEREIGN ISSUES				Total United States	-	<b>44,993</b> 51,727	
POLAND	_			Ukraine Government Internationa 7.253% due 15/03/2035 \$	4,200	997	O 35			31,727	10.23
SOVEREIGN ISSUES				7.750% due 01/08/2041 Total Ukraine	2,500	1,126 2,123	0.40	UZBEKISTAN CORPORATE BONDS & NOTES			
<b>Bank Gospodarstwa Krajowego</b> 6.250% due 31/10/2028 \$	1,100	1,163	0.41	UNITED ARAB EMIRATES	_	2,123	0.73	Ipoteka-Bank ATIB 5.500% due 19/11/2025	700	652	0.23
<b>Poland Government International</b> 0.250% due 25/10/2026 PLN	<b>Bond</b> 33,200	7,425	2 62	SOVEREIGN ISSUES				Uzbek Industrial and Construction I	Bank A1	ТВ	
2.500% due 25/07/2026	10,000	2,396	0.85	Finance Department Government	of Sharjah	1		5.750% due 02/12/2024 Total Uzbekistan	700 _	680 1,332	0.24
2.500% due 25/07/2027 2.750% due 25/04/2028	5,200 12,700	1,223 2,964	1.05	4.000% due 28/07/2050	800	536	0.19		_	1,552	0.47
	19,000 1,000	4,658 1,016		UNITED KINGDOM				ZAMBIA SOVEREIGN ISSUES			
6.000% due 25/10/2033 PLN	7,000	1,888	0.67	CORPORATE BONDS & NOTES				Zambia Government International I	Bond		
7.500% due 25/07/2028 Total Poland	3,800 _	1,064 23,797		Petra Diamonds U.S. Treasury PLC 9.750% due 08/03/2026	246	188	0.07	11.000% due 25/01/2026 ZMW 15		509	0.18

# Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	NET
SHORT-TERM INSTRUM	ENTS			(0.226)% due				INVESTMENT FUNDS			
<b>HUNGARY TREASURY BII</b>	LLS			15/01/2024 (a)(b)	¥ 183,000	\$ 1,298	0.46	COLLECTIVE INVESTMENT SCHEM	ЛES		
10.900% due 04/01/2024 (a)(b)	HUF 2,804,000 9	8,099	2.87	(0.216)% due 22/01/2024 (a)(b) (0.197)% due	2,866,000	20,331	7.19	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating	20,000	t 200	0.00
JAPAN TREASURY BILLS				22/01/2024 (a)(b)	278,000	1,972		NAV Fund (e)	20,899	\$ 208	0.08
(0.252)% due						36,314		EXCHANGE-TRADED FUNDS			
26/02/2024 (a)(b) (0.238)% due	¥ 1,158,000	8,216	2.90	Total Short-Term Instrumen	ts	44,413	15.71	PIMCO ETFs plc - PIMCO US Dollar		620	0.22
15/01/2024 (a)(b) (0.231)% due	322,000	2,284	0.81	Total Transferable Securit	ties	\$ 264,943	93.69	Short Maturity UCITS ETF (e)	6,300		0.22
26/02/2024 (a)(b)	312,000	2,213	0.78					Total Investment Funds		\$ 836	0.30

# REPURCHASE AGREEMENTS

							Repurchase	Agreement Proceeds	
Carretamante	Lending	Settlement	Maturity	Principal	Calletowalized Dec	Collateral	Agreements,	to be	% of
Counterparty	Rate	Date	Date	Amount	Collateralised By	(Received)	at Value	Received <sup>(1)</sup>	Net Assets
SSB	2.600%	29/12/2023	02/01/2024	\$ 6,274	U.S. Treasury Notes 0.250% due 31/10/2025	\$ (6,400)	\$ 6,274	\$ 6,275	2.22
Total Repurcha	se Agreeme	ents				\$ (6,400)	\$ 6,274	\$ 6,275	2.22

<sup>(1)</sup> Includes accrued interest.

# FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond March Futures	Long	03/2024	7	\$ 32	0.01
U.S. Treasury 5-Year Note March Futures	Long	03/2024	272	628	0.22
U.S. Treasury 10-Year Note March Futures	Short	03/2024	148	(523)	(0.18)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	1	(5)	0.00
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	30	(388)	(0.14)
				\$ (256)	(0.09)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (256)	(0.09)

# CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

INTEREST	RATE SWAPS					
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	4.900%	25/08/2028	£ 11,000	\$ 699	0.25
Receive(1)	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2029	INR 1,520,420	(46)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.232	05/10/2025	¥ 15,220,000	(194)	(0.07)
Pay <sup>(1)</sup>	1-Day THB-THORON Compounded-OIS	2.250	20/03/2026	THB 866,415	(7)	0.00
Receive(1)	1-Day THB-THORON Compounded-OIS	2.500	20/03/2029	358,480	6	0.00
Pay <sup>(1)</sup>	1-Day THB-THORON Compounded-OIS	2.750	20/03/2029	204,760	78	0.03
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	\$ 2,500	313	0.11
Pay	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2025	400	(30)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/12/2050	1,500	632	0.22
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	4,500	1,038	0.37
Pay	1-Day USD-SOFR Compounded-OIS	1.500	21/06/2024	7,100	(49)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2024	270	12	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2029	4,100	402	0.14
Receive	1-Day USD-SOFR Compounded-OIS	1.562	14/02/2024	22,300	839	0.30
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/12/2031	2,700	423	0.15
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	8,900	(1,140)	(0.40)
Receive <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS	3.319	30/05/2033	12,400	(249)	(0.09)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	17,800	(221)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	21,200	766	0.27
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	1,300	(49)	(0.02)
Receive <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	200	(3)	0.00
Receive <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	200	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	100	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	400	(11)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	300	(11)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	100	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	300	(13)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	300	17	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033	400	23	0.01

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	4.170%	03/10/2033	\$ 1,200	\$ 70	0.03
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	100	6	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.220 4.230	20/10/2033 23/10/2033	200 100	13 6	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	300	(18)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	100	8	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.435 4.450	01/11/2033 01/11/2033	200 400	17 34	0.01 0.01
Pay	1-Year BRL-CDI	5.585	02/01/2025	BRL 10,000	(278)	(0.10)
Pay	1-Year BRL-CDI	6.225	02/01/2025	4,600	(95)	(0.03)
Receive Pay	1-Year BRL-CDI 1-Year BRL-CDI	6.750 6.962	02/01/2025 04/01/2027	10,500 8,300	154 (157)	0.05 (0.06)
Receive	1-Year BRL-CDI	8.589	04/01/2027	11,900	178	0.06
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	8.621 9.772	02/01/2025 04/01/2027	6,000 56,200	(26) 19	(0.01) 0.01
Pay	1-Year BRL-CDI	10.145	04/01/2027	2,500	(14)	0.00
Pay	1-Year BRL-CDI	10.231	04/01/2027	9,400	(46)	(0.02)
Pay Receive	1-Year BRL-CDI 1-Year BRL-CDI	10.472 10.559	04/01/2027 02/01/2025	28,200 45,000	(87) 21	(0.03) 0.01
Pay	1-Year BRL-CDI	10.602	04/01/2027	45,800	59	0.02
Pay	1-Year BRL-CDI	10.665	02/01/2024	5,800	(46)	(0.02)
Pay Receive	1-Year BRL-CDI 1-Year BRL-CDI	10.755 10.800	02/01/2024 02/01/2024	22,000 51,900	(165) 378	(0.06) 0.13
Pay	1-Year BRL-CDI	10.831	02/01/2025	125,300	(16)	(0.01)
Pay	1-Year BRL-CDI	10.833	02/01/2024	31,800	(230)	(0.08)
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	10.995 11.065	02/01/2024 02/01/2024	15,300 10,600	(100) (65)	(0.04) (0.02)
Pay	1-Year BRL-CDI	11.083	04/01/2027	22,200	14	0.00
Receive	1-Year BRL-CDI 1-Year BRL-CDI	11.134 11.148	04/01/2027 02/01/2024	27,200 2,600	(122) (15)	(0.04) (0.01)
Pay Receive	1-Year BRL-CDI	11.199	04/01/2027	24,800	(42)	(0.01)
Pay	1-Year BRL-CDI	11.439	04/01/2027	15,500	95	0.03
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	11.449 11.456	04/01/2027 02/01/2026	15,500 38,300	95 164	0.03 0.06
Receive	1-Year BRL-CDI	11.839	02/01/2025	65,900	(73)	(0.03)
Receive	1-Year BRL-CDI	11.920	02/01/2024	99,100	389	0.14
Pay Receive	1-Year BRL-CDI 1-Year BRL-CDI	11.920 11.946	02/01/2025 04/01/2027	88,400 37,800	9 (323)	0.00 (0.11)
Pay	1-Year BRL-CDI	12.026	02/01/2025	22,100	7	0.00
Receive	1-Year BRL-CDI	12.131	04/01/2027	25,200	(82)	(0.03)
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	12.132 12.231	04/01/2027 02/01/2025	21,700 15,500	203 17	0.07 0.01
Receive	1-Year BRL-CDI	12.260	01/04/2024	466,000	(26)	(0.01)
Pay Receive	1-Year BRL-CDI 1-Year BRL-CDI	12.290 12.350	02/01/2024 01/07/2024	54,800 52,300	(201) (18)	(0.07) (0.01)
Receive	1-Year BRL-CDI	12.490	01/07/2024	56,100	(36)	(0.01)
Receive	1-Year BRL-CDI	12.569	02/01/2029	16,000	(232)	(0.08)
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	12.595 12.721	01/07/2024 02/01/2029	46,000 19,000	44 293	0.02 0.10
Pay	1-Year BRL-CDI	12.784	02/01/2029	20,500	323	0.11
Pay	1-Year BRL-CDI	12.981	04/01/2027 01/07/2024	27,000	359 188	0.13 0.07
Pay Receive	1-Year BRL-CDI 1-Year BRL-CDI	13.080 13.257	02/01/2029	100,300 39,300	(730)	(0.26)
Pay <sup>(1)</sup>	3-Month CNY-CNREPOFIX	2.250	20/03/2029	CNY 62,560	12	0.00
Receive Pay	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	2.690 2.740	24/07/2024 24/07/2024	COP 7,257,000 7,084,900	123 (120)	0.04 (0.04)
Receive	3-Month COP-IBR Compounded-OIS	3.100	26/11/2025	2,651,000	73	0.03
Receive	3-Month COP-IBR Compounded-OIS	4.060	26/11/2025	14,071,000	322	0.11
Pay Pay	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	4.110 4.651	23/03/2026 26/11/2025	4,493,200 2,624,800	(90) (53)	(0.03) (0.02)
Receive	3-Month COP-IBR Compounded-OIS	6.130	26/10/2026	25,320,800	378	0.13
Receive Receive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	6.885 7.080	31/01/2025 02/02/2027	24,609,000 1,622,900	267 13	0.09 0.00
Receive	3-Month COP-IBR Compounded-OIS	7.090	28/04/2028	1,750,200	12	0.00
Receive	3-Month COP-IBR Compounded-OIS	7.130	31/01/2027	8,865,000	67	0.02
Receive Receive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	7.130 7.140	28/04/2028 28/04/2028	618,500 1,855,800	4 12	0.00 0.00
Pay	3-Month COP-IBR Compounded-OIS	8.320	31/03/2027	2,908,000	10	0.00
Pay Pay	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	8.560 8.686	30/03/2027 30/03/2027	4,424,200 26,334,600	23 158	0.01 0.06
Receive	3-Month COP-IBR Compounded-OIS	8.830	31/03/2028	4,898,000	(54)	(0.02)
Receive	3-Month COP-IBR Compounded-OIS	8.940	24/03/2030	11,638,000	(210)	(0.07)
Pay Pay	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	9.140 9.520	28/04/2028 15/03/2028	3,977,000 20,872,100	51 351	0.02 0.12
Pay Pay	3-Month COP-IBR Compounded-OIS	9.520	17/01/2028	9,809,000	170	0.12
Receive	3-Month COP-IBR Compounded-OIS	10.265	12/04/2025	41,439,000	(25)	(0.01)
Receive Pay	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	11.640 11.930	21/10/2025 10/11/2025	11,114,000 5,929,100	(127) 80	(0.04) 0.03
Receive	3-Month COP-IBR Compounded-OIS	12.000	26/11/2025	427,000	(6)	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.060	09/11/2025	4,198,000	59	0.02
Pay <sup>(1)</sup> Pay	3-Month KRW-KORIBOR 3-Month ZAR-JIBAR	3.750 5.757	20/03/2034 14/04/2026	KRW 5,813,150 ZAR 96,300	56 (248)	0.02 (0.09)
Pay	6-Month AUD-BBR-BBSW	4.650	05/10/2033	AUD 12,200	446	0.16

# Schedule of Investments PIMCO Emerging Markets Opportunities Fund (cont.)

Pay/					Unrealised	
Receive Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index  6 Month ALID DDD DDSW	Rate	Date	Amount	(Depreciation) \$ 867	Net Assets
Pay Pay <sup>(1)</sup>	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	4.750% 4.750	20/12/2028 20/12/2033	AUD 32,700 18,700	\$ 867 198	0.31 0.07
Receive	6-Month CLP-CHILIBOR	1.947	23/11/2027	CLP 999,000	121	0.04
Pay	6-Month CLP-CHILIBOR	1.950	05/05/2026	1,239,600	(113)	(0.04)
Receive Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	1.965 2.020	24/11/2027 30/04/2026	851,000 1,300,000	104 (117)	0.04 (0.04)
Pay	6-Month CLP-CHILIBOR	2.183	04/12/2027	2,661,000	(290)	(0.10)
Receive	6-Month CLP-CHILIBOR	2.640	01/03/2026	795,000	65	0.02
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	3.530 4.000	06/07/2026 06/07/2028	1,995,000 1,019,000	146 63	0.05 0.02
Pay	6-Month CLP-CHILIBOR	5.050	01/04/2033	2,200,000	6	0.02
Receive	6-Month CLP-CHILIBOR	5.180	01/10/2028	790,000	(12)	0.00
Receive	6-Month CLP-CHILIBOR	5.240	01/09/2030	1,286,000	(23)	(0.01)
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.260 5.360	01/03/2026 27/03/2028	620,000 1,914,900	6 (31)	0.00 (0.01)
Receive	6-Month CLP-CHILIBOR	5.370	01/10/2028	3,136,000	(68)	(0.02)
Receive	6-Month CLP-CHILIBOR	5.470	01/09/2030	460,000	(14)	(0.01)
Pay Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.548 5.570	10/04/2028 01/10/2028	833,000 245,000	23 (10)	0.01 0.00
Receive	6-Month CLP-CHILIBOR	5.600	12/12/2027	1,803,000	(65)	(0.02)
Receive	6-Month CLP-CHILIBOR	5.635	12/12/2027	3,695,000	(133)	(0.05)
Receive	6-Month CLP-CHILIBOR	5.700	17/05/2028	1,602,100	(68)	(0.02)
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.734 5.855	18/05/2028 05/10/2033	9,093,000 5,448,000	(377) (351)	(0.13) (0.12)
Pay	6-Month CLP-CHILIBOR	6.020	02/03/2029	190,000	13	0.00
Receive	6-Month CLP-CHILIBOR	6.070	28/02/2028	3,391,700	(150)	(0.05)
Receive	6-Month CLP-CHILIBOR	6.170	30/10/2033	3,885,900	(422)	(0.15)
Pay Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	6.194 6.223	10/03/2028 13/03/2028	1,681,200 680,300	91 37	0.03 0.01
Pay	6-Month CLP-CHILIBOR	6.255	13/03/2028	478,200	31	0.01
Pay	6-Month CLP-CHILIBOR	6.270	02/03/2027	415,700	18	0.01
Pay Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	6.330 6.360	09/03/2028 25/05/2027	526,800 24,600	35 1	0.01 0.00
Pay	6-Month CLP-CHILIBOR	6.386	24/05/2027	1,861,000	103	0.00
Pay	6-Month CLP-CHILIBOR	6.440	07/03/2028	1,344,000	85	0.03
Receive	6-Month CLP-CHILIBOR	6.500	12/12/2025	2,564,000	(71)	(0.03)
Pay Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	6.535 6.567	09/01/2026 12/12/2025	9,540,000 1,464,000	112 (44)	0.04 (0.02)
Receive	6-Month CLP-CHILIBOR	6.570	22/12/2025	1,277,000	(42)	(0.01)
Receive	6-Month CLP-CHILIBOR	6.590	22/12/2025	3,565,000	(111)	(0.04)
Pay Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	6.590 6.805	21/03/2027 06/03/2027	4,540,300 1,852,000	162 107	0.06 0.04
Pay	6-Month CLP-CHILIBOR	7.000	27/09/2032	1,785,800	304	0.11
Pay	6-Month CLP-CHILIBOR	7.265	07/03/2026	262,400	13	0.00
Pay	6-Month CLP-CHILIBOR	7.270	07/03/2026	2,463,000	107	0.04
Pay Pay <sup>(1)</sup>	6-Month CLP-CHILIBOR 6-Month CZK-PRIBOR	7.370 1.025	06/03/2026 29/07/2030	1,686,000 CZK 35,800	80 (143)	0.03 (0.05)
Pay	6-Month CZK-PRIBOR	1.224	28/01/2031	44,500	(318)	(0.11)
Pay	6-Month CZK-PRIBOR	1.575	26/03/2026	28,100	(76)	(0.03)
Pay Receive	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	1.725 1.815	22/07/2026 28/01/2031	23,800 34,200	(84) 181	(0.03) 0.06
Pay	6-Month CZK-PRIBOR	2.000	19/06/2024	26,100	(28)	(0.01)
Receive	6-Month CZK-PRIBOR	3.490	18/01/2032	10,600	0	0.00
Receive	6-Month CZK-PRIBOR	3.680	03/03/2027	78,400	(56)	(0.02)
Receive Receive	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	4.164 4.220	14/03/2027 14/03/2027	73,600 73,500	(76) (83)	(0.03) (0.03)
Pay	6-Month CZK-PRIBOR	4.300	18/03/2027	143,400	208	0.07
Receive	6-Month CZK-PRIBOR	4.310	15/03/2027	19,100	(24)	(0.01)
Receive Receive	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	4.320 4.560	15/03/2027 14/07/2032	7,200 111,300	(9) (228)	0.00 (0.08)
Pay	6-Month CZK-PRIBOR	4.611	06/06/2028	118,100	267	0.09
Pay	6-Month CZK-PRIBOR	4.640	18/05/2028	64,400	176	0.06
Pay	6-Month CZK-PRIBOR	4.740 4.740	28/02/2033 28/02/2033	91,700 91,700	460 (239)	0.16 (0.08)
Receive Pay	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	5.040	17/04/2028	27,900	96	0.03
Pay	6-Month CZK-PRIBOR	5.100	18/04/2028	11,800	42	0.01
Receive	6-Month CZK-PRIBOR	5.110	22/03/2026	72,500	(129)	(0.05)
Receive Pay	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	5.125 5.480	22/03/2026 15/03/2026	50,000 216,500	(90) 483	(0.03) 0.17
Pay	6-Month CZK-PRIBOR	5.606	28/06/2027	54,800	217	0.08
Receive	6-Month EUR-EURIBOR	0.550	15/12/2040	€ 300	129	0.05
Receive <sup>(1)</sup> Receive <sup>(1)</sup>	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.750	20/03/2054	3,400	(387)	(0.14)
Receive	6-Month EUR-EURIBOR	2.760 2.880	03/01/2029 19/12/2028	400 200	(6) (4)	0.00 0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	200	(7)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	300	(11)	0.00
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.920 2.970	13/12/2028 15/12/2033	500 1,500	(11) (62)	0.00 (0.02)
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	600	(26)	(0.01)
Pay <sup>(1)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	12,800	421	0.15
Receive Receive <sup>(1)</sup>	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.148 3.250	20/11/2033 20/03/2029	100 1,500	(6) (61)	0.00 (0.02)
Receive	6-Month EUR-EURIBOR	3.250	06/11/2033	500	(33)	(0.02)
				500	()	(/

Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive	6-Month EUR-EURIBOR	3.255%	22/11/2028	€ 200	\$ (8)	0.00
Receive	6-Month EUR-EURIBOR	3.270	08/11/2028	600	(22)	(0.01)
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	14,200	1,148	0.41
Pay	6-Month EUR-EURIBOR	3.370	09/10/2028	1,200	55	0.02
Pay	6-Month HUF-BBR	1.500	19/06/2024	HUF 1,427,600	(174)	(0.06)
Receive	6-Month HUF-BBR	1.760	21/01/2030	380,000	270	0.10
ay	6-Month HUF-BBR	1.958	19/03/2026	398,600	(126)	(0.04)
Receive	6-Month HUF-BBR	5.500	04/03/2027	2,382,600	47	0.02
Pay	6-Month HUF-BBR	6.280	18/03/2027	2,363,300	208	0.07
Receive	6-Month HUF-BBR	13.600	12/12/2024	1,418,700	(192)	(0.07)
Receive	6-Month PLN-WIBOR	1.110	12/01/2031	PLN 9,800	544	0.19
Pay	6-Month PLN-WIBOR	1.165	28/01/2031	4,400	(87)	(0.03)
Receive <sup>(1)</sup>	6-Month PLN-WIBOR	1.215	29/07/2030	10,300	314	0.11
Pay	6-Month PLN-WIBOR	1.855	28/01/2031	6,000	(251)	(0.09)
ay	6-Month PLN-WIBOR	1.933	17/01/2025	11,800	(198)	(0.07)
Receive	6-Month PLN-WIBOR	2.635	28/10/2026	32,900	(352)	(0.12)
Receive	6-Month PLN-WIBOR	3.035	09/12/2026	42,000	475	0.17
Receive	6-Month PLN-WIBOR	4.075	07/03/2027	28,700	(22)	(0.01)
Receive	6-Month PLN-WIBOR	4.710	25/05/2027	12,000	(62)	(0.02)
Receive	6-Month PLN-WIBOR	4.735 4.740	09/10/2028	12,100 7,100	(40) (38)	(0.01) (0.01)
Receive	6-Month PLN-WIBOR	4.740	25/10/2033	,	172	0.06
Pay	6-Month PLN-WIBOR	4.895	18/03/2027	17,300 7,200	59	0.00
Pay Pay	6-Month PLN-WIBOR	4.895 4.920	17/03/2027	15,000	128	0.02
Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	6.300	17/03/2027 25/04/2028	11,900	(218)	(0.08)
		6.670	28/06/2027	6,200	158	0.06
Pay Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	6.725	27/06/2027	20,700	(540)	(0.19)
ay	6-Month PLN-WIBOR	6.843	28/06/2027	1,500	41	0.01
Receive	6-Month PLN-WIBOR	7.310	30/06/2027	11,000	(347)	(0.12)
ay	28-Day MXN-TIIE	5.080	16/06/2025	MXN 16,400	(73)	(0.12)
Pay	28-Day MXN-TIIE	5.700	12/09/2030	35,400	(301)	(0.03)
Receive	28-Day MXN-TIIE	5.770	09/10/2030	150,700	1,261	0.45
Pay	28-Day MXN-TIIE	5.850	19/08/2030	12,100	(96)	(0.03)
Pay	28-Day MXN-TIIE	5.875	16/08/2030	16,800	(133)	(0.05)
Pay	28-Day MXN-TIIE	5.880	16/08/2030	8,700	(69)	(0.02)
Pay	28-Day MXN-TIIE	5.920	16/08/2030	9,100	(71)	(0.02)
Pay	28-Day MXN-TIIE	6.240	10/07/2026	113,600	(426)	(0.15)
Pay	28-Day MXN-TIIE	6.480	28/05/2040	16,700	(64)	(0.02)
Receive	28-Day MXN-TIIE	6.495	17/07/2026	140,500	563	0.20
Receive	28-Day MXN-TIIE	6.505	17/07/2026	102,100	408	0.14
Pay	28-Day MXN-TIIE	6.580	01/01/2025	29,700	(78)	(0.03)
Pay	28-Day MXN-TIIE	6.830	27/12/2029	19,900	(94)	(0.03)
ay	28-Day MXN-TIIE	7.570	19/11/2026	300	(1)	0.00
Pay	28-Day MXN-TIIE	7.675	04/06/2029	65,100	(144)	(0.05)
Receive	28-Day MXN-TIIE	8.465	16/08/2027	167,300	132	0.05
Pay	28-Day MXN-TIIE	8.480	24/03/2027	121,900	(149)	(0.05)
Receive	28-Day MXN-TIIE	8.560	18/05/2028	14,500	5	0.00
Receive	28-Day MXN-TIIE	8.585	18/05/2028	14,700	4	0.00
Receive	28-Day MXN-TIIE	8.600	18/05/2028	7,400	2	0.00
Receive	28-Day MXN-TIIE	8.610	18/05/2028	7,600	2	0.00
Receive	28-Day MXN-TIIE	8.645	18/05/2028	7,600	1	0.00
Receive	28-Day MXN-TIIE	8.656	18/05/2028	17,300	2	0.00
ay	28-Day MXN-TIIE	8.700	05/11/2027	8,700	(2)	0.00
Receive	28-Day MXN-TIIE	8.740	07/03/2028	192,900	(72)	(0.03)
Pay	28-Day MXN-TIIE	8.743	05/11/2027	37,900	(6)	0.00
ay	28-Day MXN-TIIE	8.760	05/11/2027	25,400	(3)	0.00
Pay	28-Day MXN-TIIE	8.773	05/11/2027	20,000	(2)	0.00
ay	28-Day MXN-TIIE	8.845	04/12/2028	214,700	(34)	(0.01)
ay	28-Day MXN-TIIE	9.045	04/11/2027	17,200	7	0.00
ay	28-Day MXN-TIIE	9.053	04/11/2027	18,900	8	0.00
ay	28-Day MXN-TIIE	9.117	04/11/2027	47,100	27	0.01
Pay	28-Day MXN-TIIE	9.165	05/11/2026	25,600	(2)	0.00
					\$ 7,323	2.59

<sup>(1)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

# OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

PURCHA	ASED OPTIONS						
FOREIGN	I CURRENCY OPTIONS						
Counterpa	arty Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Cost	Fair Value	% of Net Assets
GLM JPM	Call - OTC USD versus JPY Put - OTC EUR versus PLN	¥ 167.000 PLN 4.400	05/11/2024 22/08/2024	1,708 585	\$ 87 147	\$ 30 341	0.01 0.12
					\$ 234	\$ 371	0.13

# Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

# WRITTEN OPTIONS

Counterparty	Description		ercise rice	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Call - OTC USD versus BRL	BRL	4.923	26/06/2024	2,800	\$ (115)	\$ (107)	(0.04)
	Put - OTC USD versus BRL		4.923	26/06/2024	2,800	(116)	(99)	(0.04)
	Call - OTC USD versus MXN	MXN	17.449	26/06/2024	2,800	(97)	(94)	(0.03)
	Put - OTC USD versus MXN		17.449	26/06/2024	2,800	(97)	(97)	(0.03)
CBK	Call - OTC USD versus BRL	BRL	4.968	20/06/2024	8,800	(365)	(296)	(0.11)
	Put - OTC USD versus BRL		4.968	20/06/2024	8,800	(365)	(354)	(0.13)
	Call - OTC USD versus MXN	MXN	17.450	01/07/2024	2,600	(91)	(90)	(0.03)
	Put - OTC USD versus MXN		17.450	01/07/2024	2,600	(91)	(90)	(0.03)
DUB	Call - OTC USD versus TRY	TRY	40.385	28/10/2024	610	(61)	(41)	(0.01)
	Put - OTC USD versus TRY		40.385	28/10/2024	610	(61)	(66)	(0.02)
GLM	Call - OTC USD versus TRY		40.250	30/10/2024	616	(62)	(42)	(0.02)
	Put - OTC USD versus TRY		40.250	30/10/2024	616	(62)	(65)	(0.02)
	Call - OTC USD versus TRY		39.800	31/10/2024	306	(30)	(22)	(0.01)
	Put - OTC USD versus TRY		39.800	31/10/2024	306	(30)	(30)	(0.01)
	Call - OTC USD versus TRY		40.930	07/11/2024	304	(29)	(20)	(0.01)
	Put - OTC USD versus TRY		40.930	07/11/2024	304	(29)	(35)	(0.01)
	Call - OTC USD versus TRY		41.150	07/11/2024	304	(29)	(20)	(0.01)
	Put - OTC USD versus TRY		41.150	07/11/2024	304	(29)	(36)	(0.01)
	Call - OTC USD versus TRY		41.160	11/11/2024	304	(29)	(21)	(0.01)
	Put - OTC USD versus TRY		41.160	11/11/2024	304	(29)	(36)	(0.01)
MYI	Call - OTC USD versus MXN	MXN	19.500	07/03/2024	4,072	(46)	(6)	0.00
	Call - OTC USD versus MXN		17.449	26/06/2024	3,900	(135)	(132)	(0.05)
	Put - OTC USD versus MXN		17.449	26/06/2024	3,900	(135)	(135)	(0.05)
					•	\$ (2,133)	\$ (1,934)	(0.69)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
30A	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	200	\$ (1)	\$ (1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	200	(1)	(1)	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	500	(2)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	100	0	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	500	(2)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	100	0	0	0.00
AR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	100	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.989	08/01/2024	100	(1)	0	0.00
SLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	1,000	(4)	(3)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	200	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	1,000	(4)	(1)	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	800	(2)	(3)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	800	(2)	0	0.00
PM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	100	(1)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	300	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	200	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	300	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	200	(1)	0	0.00
ЛҮС	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	1,200	(5)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	1,200	(5)	(2)	0.00
			-				\$ (36)	\$ (30)	(0.01)

<sup>(1)</sup> Notional Amount represents the number of contracts.

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Egypt Government International Bond	1.000%	20/12/2024	\$ 2,600	\$ (221)	\$ 44	\$ (177)	(0.06)
BRC	Colombia Government International Bond	1.000	20/12/2027	1,200	(84)	78	(6)	0.00
GST	Poland Government International Bond	1.000	20/06/2024	400	2	0	2	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	600	(13)	13	0	0.00
					\$ (316)	\$ 135	\$ (181)	(0.06)

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

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

CURRENCY	

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Floating rate equal to 3-Month INR-LIBOR Plus 0.069% based on the notional amount of currency received Floating rate equal to	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered Floating rate equal to	20/03/2029	INR 180,139	\$ 2,154	\$ 6	\$ 28	\$ 34	0.01
	3-Month INR-LIBOR Plus 0.069% based on the notional amount of currency received Floating rate equal to 6-Month USD-LIBOR Plus	3-Month USD-LIBOR based on the notional amount of currency delivered Floating rate equal to 6-Month ARS-LIBOR	20/03/2029	709,400	8,482	26	109	135	0.05
JPM	0.282% based on the notional amount of currency received Floating rate equal to 3-Month INR-LIBOR Plus 0.069% based on the	based on the notional amount of currency delivered Floating rate equal to 3-Month USD-LIBOR based on the	07/06/2027	\$ 100	ARS 4,488	0	99	99	0.04
SCX	notional amount of currency received Floating rate equal to 3-Month INR-LIBOR Plus 0.069% based on the	notional amount of currency delivered Floating rate equal to 3-Month USD-LIBOR based on the	20/03/2029	INR 180,040	\$ 2,153	6	28	34	0.01
	notional amount of currency received	notional amount of currency delivered	20/03/2029	444,906	5,319	16 \$ 54	69 \$ 333	85 \$ 387	0.03

# INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST JPM	Receive <sup>(1)</sup> Pay	3-Month MYR-KLIBOR 6-Month CLP-CHILIBOR	3.500% 3.020	20/03/2029 06/06/2024	MYR 3,310 CLP 770,000	\$ 2 0	\$ 1 (21)	\$ 3 (21)	0.00 (0.01)
						\$ 2	\$ (20)	\$ (18)	(0.01)

<sup>(1)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month		ency to elivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	840	AUD	1,268	\$ 26	\$ 0	\$ 26	0.01
	03/2024	CNH	2,561	\$	355	0	(6)	(6)	0.00
BOA	01/2024	COP 13	3,509,292		3,532	49	0	49	0.02
	01/2024	DOP	34,076		595	11	0	11	0.00
	01/2024	£	106		134	0	(1)	(1)	0.00
	01/2024	HUF	845,089		2,286	0	(150)	(150)	(0.05)
	01/2024	NZD	1,972		1,202	0	(47)	(47)	(0.02)
	01/2024	PEN	18,603		5,013	0	(8)	(8)	0.00
	01/2024	PLN	2,032		477	0	(40)	(40)	(0.01)
	01/2024	\$	445	AUD	673	14	0	14	0.01
	01/2024		3,359		13,509,292	124	0	124	0.04
	01/2024		20,164	HUF	7,181,003	530	0	530	0.19
	01/2024		2,356	¥	347,638	112	0	112	0.04
	01/2024		161	NOK	1,707	8	0	8	0.00
	01/2024		618	PLN	2,582	38	0	38	0.01
	02/2024	CNY	16,572	\$	2,291	0	(52)	(52)	(0.02)
	02/2024	\$	1,801	CNY	12,726	0	(1)	(1)	0.00
	02/2024		131	KES	20,868	0	0	0	0.00
	02/2024	ZMW	8,652	\$	377	41	0	41	0.01
	03/2024	CNH	3,604		498	0	(11)	(11)	0.00
	03/2024	DOP	2,637	600	46	1	0	1	0.00
	03/2024	\$	3,481		13,509,292	0	(47)	(47)	(0.02)
	03/2024		2,275		35,930,668	55	0	55	0.02
	03/2024		464	PEN	1,764	11	0	11	0.00
	03/2024	MVD	25	PHP	1,377	0	0	0	0.00
	04/2024 04/2024	MYR	29,355	\$ MYR	6,414	0 82	(31) 0	(31)	(0.01) 0.03
	06/2024	\$	6,400 355	BRL	29,521	0		82	0.03
	06/2024		355 105	KES	1,748	0 1	(1) 0	(1)	0.00
			503	MXN	17,655	0	0	0	0.00
BPS	06/2024 01/2024	C	2,605	\$	8,777 2,847	0	(31)		(0.01)
BPS	01/2024	€ £	2,605 404	Þ	2,847 512	0		(31) (3)	0.00
	01/2024	HUF	14,820		42	0	(3) (1)	(1)	0.00
	01/2024	пог ¥	53,900		42 374	0		(1)	0.00
	01/2024	PEN	1,970		529	0	(9) (3)	(9) (3)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024 01/2024	\$ 617 714	AUD 935 € 652	\$ 22 7	\$ 0 (1)	\$ 22 6	0.01 0.00
	01/2024	10,012	¥ 1,412,100	11	0	11	0.00
	01/2024 01/2024	3,215 ZAR 38,465	PLN 13,498 \$ 2,075	217 0	0 (26)	217 (26)	0.08 (0.01)
	02/2024	TWD 19,674	619	0	(31)	(31)	(0.01)
	02/2024 03/2024	\$ 3,197 CNH 2,494	CNY 22,696 \$ 347	12 0	0 (6)	12 (6)	0.00 0.00
	03/2024	IDR 35,779,097	2,291	0	(29)	(29)	(0.01)
	03/2024 03/2024	\$ 5,521 3,420	COP 22,160,797 IDR 54,446,468	112 111	0	112 111	0.04 0.04
	03/2024	290	TWD 9,114	12	0	12	0.00
BRC	01/2024 01/2024	¥ 505,000 PLN 104,976	\$ 3,453 24,008	0	(135) (2,681)	(135) (2,681)	(0.05) (0.95)
	01/2024	TRY 71,673	2,355	0	(38)	(38)	(0.01)
	01/2024 01/2024	\$ 3,722 607	MYR 17,324 TRY 18,103	58 1	0 (1)	58 0	0.02 0.00
	02/2024	¥ 1,470,000	\$ 9,914	0	(598)	(598)	(0.21)
	02/2024	\$ 5,317	TRY 166,141 THB 43	68 0	(3) 0	65 0	0.02 0.00
	03/2024 03/2024	1 2,541	TRY 79,778	12	(4)	8	0.00
CBK	04/2024	35 BRL 7,177	1,131 \$ 1.474	0	(1)	(1)	0.00 0.00
CDN	01/2024 01/2024	CLP 1,909,412	\$ 1,474 2,178	0	(3) (8)	(3) (8)	0.00
	01/2024 01/2024	€ 24,171 £ 7,647	26,379 9,613	0	(328) (135)	(328) (135)	(0.12) (0.05)
	01/2024	HUF 48,170	131	0	(8)	(8)	0.00
	01/2024 01/2024	¥ 391,200 MXN 4,567	2,750 262	0	(27) (6)	(27) (6)	(0.01) 0.00
	01/2024	PLN 2,045	507	0	(13)	(13)	0.00
	01/2024 01/2024	\$ 753 2,157	AUD 1,112 CLP 1,912,648	7 33	(1)	6 33	0.00 0.01
	01/2024	2,137	£ 226	2	0	2	0.00
	01/2024 01/2024	8,627 2,799	HUF 2,977,029 ¥ 395,200	0 6	(24) 0	(24) 6	(0.01) 0.00
	01/2024	27,649	¥ 395,200 MXN 490,330	1,176	0	1,176	0.42
	01/2024 01/2024	39 1,079	NOK 413 PLN 4,497	2 65	0	2 65	0.00 0.02
	01/2024	225	ZMW 5,566	0	(9)	(9)	0.02
	02/2024 02/2024	EGP 6,270 \$ 6,223	\$ 167 BRL 31,921	4 338	0	4 338	0.00 0.12
	02/2024	409	EGP 14,313	0	(39)	(39)	(0.01)
	03/2024 03/2024	CLP 1,920,521 ILS 450	\$ 2,157 124	0	(33) (2)	(33) (2)	(0.01) 0.00
	03/2024	PEN 24,202	6,429	0	(92)	(92)	(0.03)
	03/2024 03/2024	\$ 751 3,072	EGP 27,760 PEN 11,616	0 58	(118) 0	(118) 58	(0.04) 0.02
	03/2024	ZMW 14,042	\$ 569	28	0	28	0.01
	04/2024 04/2024	\$ 1,474 441	BRL 7,249 EGP 16,704	6 0	0 (62)	6 (62)	0.00 (0.02)
	04/2024	44 I 404	KES 66,341	4	0	4	0.00
	06/2024 06/2024	KRW 18,257 \$ 1,137	\$ 14 BRL 5,648	0 6	0	0 6	0.00 0.00
	06/2024	328	KES 55,179	5	0	5	0.00
DUB	07/2024 01/2024	464 PLN 732	MXN 8,097 \$ 183	0	0 (3)	0 (3)	0.00 0.00
БОБ	01/2024	\$ 111	PLN 433	0	(1)	(1)	0.00
	01/2024 02/2024	182 EGP 15,155	ZMW 4,528 \$ 437	0 26	(6) 0	(6) 26	0.00 0.01
	02/2024	\$ 2,218	EGP 77,705	0	(210)	(210)	(0.07)
	02/2024 03/2024	388 CNH 1,715	ZMW 9,118 \$ 238	0	(34) (4)	(34) (4)	(0.01) 0.00
	03/2024	SGD 10,065	7,604	0	(54)	(54)	(0.02)
	04/2024 08/2024	\$ 242 € 3,876	KES 39,485 PLN 17,898	1 206	0	1 206	0.00 0.07
	10/2024	\$ 207	TRY 8,376	9	0	9	0.00
FAR	11/2024 01/2024	¥ 186,742 BRL 1,448	\$ 1,323 297	0	(61) (1)	(61) (1)	(0.02) 0.00
1744	03/2024	IDR 71,409,818	4,539	0	(92)	(92)	(0.03)
GLM	04/2024 01/2024	\$ 297 CHF 1,561	BRL 1,463 \$ 1,782	2	0 (74)	2 (74)	0.00 (0.03)
GEIII	01/2024	DOP 260,663	4,576	107	0	107	0.04
	01/2024 01/2024	HUF 1,656,121 MXN 573,733	4,446 32,707	0	(326) (1,021)	(326) (1,021)	(0.12) (0.36)
	01/2024	\$ 1,046	HUF 388,096	73	0	73	0.03
	01/2024 01/2024	5,700 5,894	MXN 97,986 TRY 179,131	60 96	0	60 96	0.02 0.03
	02/2024	BRL 54	\$ 11	0	(1)	(1)	0.00
	02/2024 03/2024	DOP 67,652 CNH 1,115	1,177 155	17 0	0 (3)	17 (3)	0.01 0.00
	03/2024	DOP 124,789	2,181	46	0	46	0.02
	03/2024 04/2024	\$ 24 DOP 25,763	TRY 764 \$ 448	0 9	0	0 9	0.00 0.00
	0-1/202 <del>1</del>	23,103	¥ 170	,	U	J	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	10/2024 11/2024	\$ 209 1,323	TRY 8,412 ¥ 186,955	\$ 8 63	\$ 0 0	\$ 8 63	0.00 0.02
IND	11/2024 06/2024	422 815	TRY 17,219 TWD 20,969	19 0	0 (113)	19 (113)	0.01 (0.04)
JPM	01/2024	BRL 26,892	\$ 5,513	0	(23)	(23)	(0.04)
	01/2024 01/2024	MXN 1,192 PLN 10,484	69 2,396	0	(1) (269)	(1) (269)	0.00 (0.09)
	01/2024	\$ 296	BRL 1,443	1	0	1	0.00
	01/2024 01/2024	50 3,646	EGP 1,641 PLN 14,403	0 16	(1) 0	(1) 16	0.00 0.01
	02/2024	EGP 47,299	\$ 1,248	28	0	28	0.01
	02/2024 02/2024	\$ 5,308 7,191	BRL 26,033 INR 600,715	43 12	0	43 12	0.02 0.00
	02/2024	5,995	TRY 184,301	33	(1)	32	0.01
	03/2024 03/2024	TWD 50,584 \$ 5,513	\$ 1,627 BRL 27,078	0 28	(49) 0	(49) 28	(0.02) 0.01
	04/2024	KES 133,703	\$ 870	47	0	47	0.02
	04/2024 08/2024	\$ 446 PLN 17,851	KES 72,905 € 3,876	3 0	0 (194)	3 (194)	0.00 (0.07)
MBC	01/2024	CAD 846	\$ 625	0	(17)	(17)	(0.01)
	01/2024 01/2024	€ 16,086 HUF 3,160,975	17,686 8,616	0	(87) (493)	(87) (493)	(0.03) (0.17)
	01/2024	¥ 2,020,000	14,132	0	(206)	(206)	(0.07)
	01/2024 01/2024	\$ 394 64	AUD 595 EGP 2,100	12 0	0 (1)	12 (1)	0.00 0.00
	01/2024	318	€ 292	4	0	4	0.00
	01/2024 03/2024	3 PHP 235,809	PLN 10 \$ 4,214	0	0 (43)	0 (43)	0.00 (0.01)
MYI	01/2024	EGP 18,824	507	0	(44)	(44)	(0.02)
	01/2024 01/2024	€ 53 MYR 27,193	59 5,827	0	0 (107)	0 (107)	0.00 (0.04)
	01/2024	NGN 116,850	190	74	0	74	0.03
	01/2024 01/2024	PLN 746 \$ 306	189 EGP 10,285	0	(1) (10)	(1) (10)	0.00 0.00
	01/2024	16	€ 14	0	0	0	0.00
	01/2024 01/2024	896 2,212	¥ 132,056 PLN 9,188	42 124	0	42 124	0.01 0.04
	01/2024	680	ZAR 12,498	2	0	2	0.00
	02/2024 02/2024	EGP 38,449 \$ 1,877	\$ 923 CNY 13,289	2 2	(76) 0	(74) 2	(0.03) 0.00
	02/2024	431	EGP 14,958	0	(26)	(26)	(0.01)
	03/2024 03/2024	CNH 2,444 MXN 5,212	\$ 339 295	0	(6) (9)	(6) (9)	0.00 0.00
	03/2024	\$ 11,550	IDR 177,777,105	0	(22)	(22)	(0.01)
	06/2024 06/2024	KRW 2,500 \$ 697	\$ 2 MXN 12,162	0	0	0	0.00 0.00
RBC	01/2024	5,530	BRL 26,892	6	0	6	0.00
	01/2024 04/2024	270 MXN 835	MXN 4,630 \$ 47	2	0 (1)	2 (1)	0.00 0.00
SCX	01/2024	\$ 1,458	BRL 7,181	20	O´	20	0.01
	01/2024 01/2024	0 7,139	EGP 13 MYR 33,344	0 138	0	0 138	0.00 0.05
	01/2024	142	NGN 116,724	0	(26)	(26)	(0.01)
	01/2024 02/2024	441 MYR 1,517	ZMW 10,814 \$ 332	0	(21) 0	(21) 0	(0.01) 0.00
	02/2024	\$ 114	KES 18,183	0	0	0	0.00
	02/2024 03/2024	328 CNH 2,399	MYR 1,521 \$ 331	4 0	0 (7)	4 (7)	0.00 0.00
	03/2024	\$ 2,849	THB 98,480	55	0	55	0.02
	03/2024 06/2024	220 KES 68,980	TWD 6,940 \$ 449	10 33	0	10 33	0.00 0.01
SOG	01/2024	\$ 147	EGP 4,785	0	(5)	(5)	0.00
	02/2024 03/2024	5,003 1,288	RON 22,945 CZK 29,037	89 8	0	89 8	0.03 0.00
CCD	03/2024	106	TWD 3,347	5	0	5	0.00
SSB	01/2024 03/2024	CLP 5,057,673 \$ 4,547	\$ 5,721 IDR 71,097,847	0 63	(66) 0	(66) 63	(0.02) 0.02
TOD	03/2024	3,722	PHP 207,275	20	0	20	0.01
TOR	01/2024 01/2024	HUF 427,806 \$ 1,480	\$ 1,124 ¥ 217,167	0 61	(109) 0	(109) 61	(0.04) 0.02
IIAC	03/2024	CNH 1,160	\$ 161	0	(3)	(3)	0.00
UAG	01/2024 01/2024	€ 1,289 £ 2,193	1,414 2,776	0	(10) (20)	(10) (20)	0.00 (0.01)
	01/2024	HUF 960,337	2,558	0	(210)	(210)	(0.07)
	01/2024 01/2024	¥ 3,144,000 \$ 6,927	21,326 HUF 2,571,155	0 482	(1,035) 0	(1,035) 482	(0.37) 0.17
	01/2024	890	NOK 9,498	45	0	45	0.02
	01/2024 03/2024	ZAR 154,191 CZK 30,600	\$ 8,078 1,375	0 8	(343) 0	(343) 8	(0.12) 0.00
		•					

# Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

# HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Partially Hedged) Accumulation and E Class EUR (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 1,173	\$ 1,288	\$ 0	\$ (9)	\$ (9)	0.00
	01/2024	INR 138,619	1,661	0	(4)	(4)	0.00
	01/2024	\$ 2,854	€ 2,569	2	(18)	(16)	(0.01)
BRC	01/2024	509	THB 17,888	16	0	16	0.01
	02/2024	TRY 50,496	\$ 1,611	0	(24)	(24)	(0.01)
CBK	01/2024	€ 19	21	0	0	0	0.00
	01/2024	HUF 148,036	429	1	0	1	0.00
	01/2024	¥ 321,277	2,275	0	(5)	(5)	0.00
	01/2024	MXN 20,510	1,210	0	(1)	(1)	0.00
	01/2024	\$ 99	BRL 487	2	0	2	0.00
	01/2024	4,965	€ 4,595	112	0	112	0.04
	01/2024	390	£ 310	5	0	5	0.00
	01/2024	1	HUF 455	0	0	0	0.00
	01/2024	351	RON 1,604	5	0	5	0.00
	01/2024	12	ZAR 235	0	0	0	0.00
	02/2024	BRL 489	\$ 99	0	(2)	(2)	0.00
	02/2024	\$ 1,204	MXN 20,510	1	0	1	0.00
FAR	01/2024	BRL 0	\$ 0	0	0	0	0.00
	02/2024	\$ 0	BRL 0	0	0	0	0.00
GLM	01/2024	MYR 2,016	\$ 434	0	(5)	(5)	0.00
	01/2024	\$ 2,444	CNY 17,257	0	(6)	(6)	0.00
	01/2024	935	CZK 20,693	0	(9)	(9)	0.00
	01/2024	433	MYR 2,016	6	0	6	0.00
	01/2024	2,897	PLN 11,581	48	0	48	0.02
	02/2024	TRY 33,598	\$ 1,089	0	(18)	(18)	(0.01)
	02/2024	\$ 435	MYR 2,016	6	0	6	0.00
JPM	01/2024	BRL 487	\$ 100	0	0	0	0.00
	01/2024	TRY 774	26	0	0	0	0.00
MBC	01/2024	\$ 26,618	€ 24,211	134	0	134	0.05
	01/2024	1,192	MXN 20,510	19	0	19	0.01
	01/2024	5	TRY 161	0	0	0	0.00
MYI	01/2024	13,757	€ 12,516	72	0	72	0.02
	01/2024	43	PLN 171	0	0	0	0.00
SCX	01/2024	19	CNY 138	0	0	0	0.00
SOG	01/2024	IDR 5,170,544	\$ 333	0	(3)	(3)	0.00
UAG	01/2024	HUF 913,322	2,661	22	0	22	0.01
	01/2024	\$ 0	CZK 8	0	0	0	0.00
	01/2024	238	£ 188	2	0	2	0.00
	01/2024	140	PLN 560	2	0	2	0.00
	01/2024	797	ZAR 14,794	11	0	11	0.00
				\$ 466	\$ (104)	\$ 362	0.13

As at 31 December 2023, the Institutional GBP (Partially Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered	Currer be Rec		Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$	19	£	15	\$ 0	\$ 0	\$ 0	0.00
BRC	01/2024		6	THB	223	0	0	0	0.00
CBK	01/2024	¥	4,029	\$	29	0	0	0	0.00
	01/2024	MXN	255		15	0	0	0	0.00
	01/2024	TRY	47		2	0	0	0	0.00
	01/2024	\$	8	£	7	0	0	0	0.00
	01/2024		0	HUF	9	0	0	0	0.00
	01/2024		0	ZAR	3	0	0	0	0.00
	02/2024		15	MXN	255	0	0	0	0.00
GLM	01/2024	MYR	25	\$	5	0	0	0	0.00
	01/2024	\$	31	CNY	220	0	0	0	0.00
	01/2024		12	CZK	262	0	0	0	0.00
	01/2024		5	MYR	25	0	0	0	0.00
	01/2024		38	PLN	152	1	0	1	0.00
	02/2024	TRY	478	\$	15	0	0	0	0.00
	02/2024	\$	5	MYR	25	0	0	0	0.00
JPM	01/2024	TRY	557	\$	19	0	0	0	0.00
	01/2024	\$	1	TRY	45	0	0	0	0.00
MBC	01/2024		15	MXN	255	0	0	0	0.00
MYI	01/2024	£	11	\$	14	0	0	0	0.00
	01/2024	\$	37	€	34	0	0	0	0.00
	01/2024		52	£	41	1	0	1	0.00
SCX	01/2024	HUF	1,823	\$	5	0	0	0	0.00
	01/2024	INR	1,743		21	0	0	0	0.00
	01/2024	\$	0	CNY	2	0	0	0	0.00
	01/2024		135	£	107	1	0	1	0.00
SOG	01/2024	IDR	50,560	\$	3	0	0	0	0.00
SSB	01/2024	\$	14	€	12	0	0	0	0.00

(2.03)

\$ (5,738)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrea Apprecia (Deprecia	tion/	% of Net Assets
UAG	01/2024	HUF 11,167	\$ 33	\$ 0	\$ 0	\$	0	0.00
	01/2024	\$ 0	CZK 0	0	0		0	0.00
	01/2024	331	£ 262	2	0		2	0.00
	01/2024	2	PLN 7	0	0		0	0.00
	01/2024	10	ZAR 184	0	0		0	0.00
				\$ 5	\$ 0	\$	5	0.00

**Total OTC Financial Derivative Instruments** 

DESCRIPTION	PAR (0005)	FAIR VALUE (000S)	% OF NET ASSETS
CERTIFICATES OF DEPOSIT			
Banco Davivienda S.A.  10.942% due 28/04/2026  11.679% due 12/05/2025  12.950% due 08/03/2026  13.183% due 06/06/2026  13.455% due 13/06/2025  13.456% due 07/06/2025  13.456% due 09/06/2025  13.501% due 13/12/2024	COP 100,000 1,420,000 1,800,246 1,772,000 1,172,000 1,189,000 397,000 1,000,000	\$ 26 365 483 482 312 316 106 264	0.01 0.13 0.17 0.17 0.11 0.11 0.04 0.09
15.301% due 13/12/2024 15.389% due 21/02/2024 Bancolombia S.A.	289,500	76	0.09
5.917% due 27/01/2024 10.388% due 20/04/2026 13.320% due 08/06/2025 13.456% due 14/06/2025 13.637% due 14/12/2024 16.137% due 01/09/2024	1,311,000 2,361,700 540,000 2,146,000 1,432,000 561,000	338 609 142 570 375 148	0.12 0.22 0.05 0.20 0.13 0.05
BBVA Colombia S.A. 13.093% due 28/04/2026 13.229% due 10/05/2026 13.365% due 04/05/2026 14.460% due 13/01/2024	520,000 224,000 327,000 543,100	142 61 88 140	0.05 0.02 0.03 0.05
Total Certificates of Deposit		\$ 5,043	1.78
Total Investments		\$ 278,425	98.46
Other Current Assets & Liabilities		\$ 4,365	1.54
Net Assets		\$ 282,790	100.00

# NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Security with an aggregate fair value of \$5,239 (31 December 2022: \$Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$7,361 (31 December 2022: \$4,974) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$5,780 (31 December 2022: \$5,521) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 250,859	\$ 14,084	\$ 264,943
Investment Funds	208	628	0	836
Repurchase Agreements	0	6,274	0	6,274
Financial Derivative Instruments(3)	32	1,297	0	1,329
Deposits with Credit Institutions	0	5,043	0	5,043
Totals	\$ 240	\$ 264,101	\$ 14,084	\$ 278,425

# Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 180,287	\$ 1,313	\$ 181,600
Investment Funds	14,173	624	0	14,797
Repurchase Agreements	0	706	0	706
Financial Derivative Instruments(3)	126	3,194	(7)	3,313
Deposits with Credit Institutions	0	0	137	137
Totals	\$ 14,299	\$ 184,811	\$ 1,443	\$ 200,553

Ouated Drices in

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.540%	29/12/2023	02/01/2024	\$ (5,269)	\$ (5,271)	(1.86)
Total Reverse Repurchase Agreements					\$ (5,271)	(1.86)

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
AZD	\$ 20	\$ 0	\$ 20	\$ (17)	\$ 0	\$ (17)
BOA	323	(610)	(287)	(2,672)	2,460	(212)
BPS	158	0	158	(2,204)	1,480	(724)
BRC	(3,336)	3,320	(16)	(334)	510	176
CBK	115	(350)	(235)	(169)	10	(159)
CLY	N/A	N/A	N/A	(239)	0	(239)
DUB	(238)	0	(238)	653	(650)	3
FAR	(92)	0	(92)	N/A	N/A	N/A
GLM	(974)	1,080	106	(338)	440	102
GST	2	0	2	203	(260)	(57)
HUS	N/A	N/A	N/A	(8)	0	(8)
IND	(113)	80	(33)	(94)	340	246
JPM	20	0	20	224	0	224
MBC	(678)	570	(108)	847	(804)	43
MYC	(5)	0	(5)	84	0	84
MYI	(255)	20	(235)	(104)	281	177
RBC	7	0	7	(4)	0	(4)
SCX	292	0	292	922	(790)	132
SOG	94	0	94	86	0	86
SSB	17	0	17	630	(630)	0
TOR	(51)	0	(51)	151	0	151
UAG	(1,044)	710	(334)	251	(420)	(169)

Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	86.38	54.96
Transferable securities dealt in on another regulated market*	7.31	32.75
Other transferable securities	N/A	0.83
Investment funds	0.30	7.21
Repurchase agreements	2.22	0.34
Financial derivative instruments dealt in on a regulated market	(0.09)	0.34
Centrally cleared financial derivative instruments	2.59	2.31
OTC financial derivative instruments	(2.03)	(1.04)
Certificates of deposit	1.78	0.07
Reverse repurchase agreements	(1.86)	N/A

As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

See Note 3 in the Notes to Financial Statements for additional information.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Argentina	N/A	0.49
Angola	1.37	N/A
Baĥamas	N/A	0.37
Belarus	N/A	0.08
Brazil	2.68	2.65
Cameroon	0.23	N/A
Cayman Islands	1.15	0.70
Chile	3.95	N/A
China	0.02	0.02
Colombia	0.52	N/A
Congo	0.17	0.27
Costa Rica	0.31	N/A
Czech Republic	1.43	N/A
Denmark	0.00	2.08
Dominican Republic	3.91	1.52
Ecuador	1.38 1.36	N/A N/A
Egypt Ghana	N/A	0.48
Guatemala	0.33	0.46 N/A
Hong Kong	0.33	N/A
Hungary	0.83	N/A
India	0.83	N/A
Ireland	2.15	3.14
Israel	2.57	2.82
Ivory Coast	0.26	0.45
Jamaica	0.23	N/A
Jersey, Channel Islands	N/A	1.29
Kenya	0.41	N/A
Luxémbourg	0.43	1.19
Mexico	6.82	4.32
Netherlands	0.42	2.16
Pakistan	0.47	N/A
Panama	0.16	N/A
Peru	3.24	3.18
Poland	8.42	1.16
Romania	1.80	N/A
Russia	N/A	0.05
Serbia	0.04	0.05
South Africa	6.45 0.20	5.04 N/A
South Korea Supranational	0.20	N/A N/A
Tanzania	0.78	N/A
Tunisia	0.78	0.09
Turkey	1.24	0.91
Ukraine	0.75	N/A
United Arab Emirates	0.19	0.26
United Kingdom	0.61	1.36
United States	18.29	20.18
Uzbekistan	0.47	0.62
Virgin Islands (British)	N/A	1.24
Zambia	0.18	N/A
Short-Term Instruments	15.71	30.37
Investment Funds	0.30	7.21
Repurchase Agreements	2.22	0.34
Financial Derivative Instruments Dealt in on a Regulated Market	/o.oo\	22:
Futures	(0.09)	0.34
Centrally Cleared Financial Derivative Instruments	NI/A	0.00
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.08
Interest Rate Swaps	2.59	2.23
OTC Financial Derivative Instruments Purchased Options		
Foreign Currency Options	0.13	0.29
Written Options	0.15	0.23
Foreign Currency Options	(0.69)	N/A
Interest Rate Swaptions	(0.01)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.06)	(0.42)
Cross-Currency Swaps	0.14	0.04
Interest Rate Swaps	(0.01)	0.12
Volatility Swaps	N/A	0.00
Forward Foreign Currency Contracts	(1.66)	(1.81)
Hedged Forward Foreign Currency Contracts	0.13	0.75
Certificates of Deposit	1.78	0.07
Other Current Assets & Liabilities	1.54	2.23
Net Assets	100.00	100.00

ACCEPTION   Commonwealth   Commonw	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Application	TRANSFERABLE SECURITIES  AZERBAIJAN									13	0.06
1.2096 Act   1793/3202   5   20 5   379   100						Ū			Sberbank of Russia Via SB Capital S.A.		
1.509% de 01/10/2003				1.00					5.250% due 23/05/2023 ^(h) 200 _		
CORDINATE EDIDIOS & NOTES   CORDINATE EDIDIOS & NOTES	BRAZIL					0	0	0.00	Total Luxembourg		
1.500% does 1907/2007   Mon   2,000	CORPORATE BONDS & NOTES					0	0	0.00	MALAYSIA		
Delete   D	Banco do Brasil S.A.	2,000	111	٥٤٢	1.500% due 01/10/2053	0					
DOMINICAN REPUBLIC   SOVEREIGN ISSUES   130   140   100   155   150	Odebrecht Oil & Gas Finance Ltd.	·			Total Denmark				4.696% due 15/10/2042 MYR 147		
1,490   19	Oi S.A.				DOMINICAN REPUBLIC					15	0.07
Description   1,490   199   0.55   Deminical Republic certral Bank Notes   20   10		50	5	0.02	SOVEREIGN ISSUES				3.990% due 15/10/2025 182		
Total Brain   226   1.13   13,000% das 2011/2026   2.200   3	0.000% (f)	1,490					67	0.34	Total Malaysia	90	0.45
12,509/6 do 1500/2023   8,000   149	Total Brazil		226	1.13	13.000% due 30/01/2026	3,200	58	0.29			
36.05% due 10/10/2075 (c) \$ 10 9 0.05	CAYMAN ISLANDS										
CHILE   CHIL	CORPORATE BONDS & NOTES				13.625% due 03/02/2033	3,000	168	0.84		0	0.00
SOVEREIGN ISSUES  BRONG de la Tecnorai de la Republica en Persot  SOVEREIGN ISSUES  BRONG de la Tecnorai de la Republica en Persot  SOVEREIGN ISSUES  Total Chale  SOVEREIGN ISSUES  RICHARA  CHINA  C		10	9	0.05		200			SOVEREIGN ISSUES		
SOVEREIGN ISSUES   SOVEREIGN I	CHILE				ECHADOR					F7	0.20
Senses at a lacereria de la republica en Pessos.  4,000% due 01/10/2039   CF 95,789   47 0.24 0.000% due 01/10/2038   250,000   280 142 0.000% due 01/10/2038   115,000   500 0.55 0.000% due 01/10/2038   115,000   500 0.55 0.000% due 01/10/2038   115,000   500 0.75 0.000% due 01/10/2038   115,000   500 0.75 0.000% due 01/10/2038   125,000   110 0.000% due 31/07/2039   110 52 0.25 0.000% due 01/10/2038   125,000   110 0.000% due 31/07/2039   110 52 0.25 0.000% due 01/10/2038   105 0.000% due 31/07/2039   110 52 0.25 0.000% due 01/10/2038   105 0.000% due 31/07/2039   110 52 0.25 0.000% due 01/10/2038   105 0.000% due 31/07/2039   110 52 0.25 0.000% due 01/10/2038   105 0.000% due 01/10/2039   110 0.000% due 01/10/2039   11	SOVEREIGN ISSUES								3.000% due 03/12/2026 (e) 3,991	219	1.10
\$50.00% due 101/02/028				0.24							
5.300% due 01/11/2037										502	2.52
MUNGARY   CORPORATE BONDS & NOTES   CORPOR	5.300% due 01/11/2037 5.800% due 01/10/2034								Total Mexico	502	2.52
SUPERIGION   SU	6.000% due 01/04/2033		150	0.75	HUNGARY						
Hungary   Government International Bond   A759% due 2471/12/032   HUF 6,709	Total Chile		622	3.12							
Flourish Century   6,759% due 22/10/2028   4,200   13 0.07   10.09% due 15/12/2024   7700   191 0.95   10.09% du	CHINA						16	0.00		322	1.61
Total Hungary   29 0.15   SOVEREIGN ISSUES   SOVE									Credicorp Capital Sociedad Titulizadora S.A.	101	0.06
ASSET-BACKED SECURITIES   ASSET-BACKED SECURITIES   Fonds MIVIVIENDA S.A. 7,000% due 14/02/2024   130   35   0.18   35   0.1		200	18	0.09	Total Hungary		29	0.15	10.100 /0 dac 13/12/2043 700 _		
Solution   Control   Co	SOVEREIGN ISSUES				IRELAND				SOVEREIGN ISSUES		
3.020% due 27/05/2031 600 88 0.44 4.853% due 20/01/2032 € 60 67 0.33 Total Peru 548 2.75   Total China 92 0.46 Carlyle Global Market Strategies Euro CLO Ltd. 4.752% due 15/11/2031 100 109 0.55   Total China 10 0.55    COLOMBIA COLOMBIA CORPORATE BONDS & NOTES    Empresas Publicas de Medellin ESP 7.625% due 10/09/2024 COP 540,000 134 0.67   CORPORATE BONDS & NOTES    CORPORATE BONDS & NOTES    Affa Bank AO Via Alfa Bond Issuance PLC 9.350% due 06/08/2022 ^ RUB 33,000 11 0.00% due 18/09/2030 323,700 76 0.38   1.000% due 26/03/2031 676,600 151 0.76   1.000% due 26/03/2031 153,000 33 0.17   Emarciar da Desarrollo Territorial S.A. Fincheter 7.875% due 12/08/2024 12,000 3 0.17   Total Colombia 397 1.99    Israel Government International Bond 5.000% due 30/10/2026 € 2.00 226 1.13   CORPORATE BONDS & NOTES    CORPORATE BONDS & NOTES    Total Peru 548 2.75   Total Peru 548 2.75    POLAND    SOVEREIGN ISSUES    Poland Government International Bond 1.250% due 25/07/2032 100 0.0   1.250% due 25/07/2032 100 0.0   1.250% due 25/07/2033 200 54 0.27   1.200% due 30/06/2032 153,000 33 0.17   Estael Government International Bond 5.000% due 30/10/2026 € 2.00 226 1.13   Total Peru 548 2.75    Total Peru 548 2.75    POLAND    1.250% due 25/04/2032   1.200 0.00   1.250% due 25/07/2032   100 0.05   1.250% due 25/07/2032   100 0.05   1.250% due 25/07/2028   1.200 100 0.05   1.250% due 25/07/2028   1.200 100 0.05   1.250% due 25/07/2028   1.200 0.100 0.05   1.250% due 18/09/2033   1.250% d				0.00						25	
Colombia   Solombia   Corporate Bonds & Notes   Corporate Bonds & N	2.750% due 17/02/2032 CNY 3.020% due 27/05/2031					60	67	0.33	<del>-</del>		
Harvest CLO DAC   4.566% due 26/06/2030   66   72   0.36   0.36   0.248   1.24   1.256% due 25/07/2030   PN   50   10   0.05								0.55	_	5.0	2.75
A   Second   Corporate Bonds & Notes   Second	Total China		110	0.55		100	109	0.55			
CORPORATE BONDS & NOTES   1750% due 25/04/2032   100   20   0.10   0.	COLOMBIA				4.566% due 26/06/2030	66			Poland Government International Bond		
Total Colombia Government International Bond 1.000% due 18/09/2030 323,700 76 0.38 10.000% due 18/09/2031 676,600 151 0.76 153,000 33 0.17 10.00% due 18/09/2032 153,000 33 0.17 10.00% due 18/09/2032 153,000 33 0.17 10.00% due 19/08/2024 12,000 3 0.01 263 1.32 10.000% due 30/06/2032 153,000 33 0.17 10.00% due 19/08/2024 12,000 3 0.01 263 1.32 10.000% due 30/06/2032 153,000 33 0.17 10.00% due 30/06/2032 153,00							248	1.24			
Alfa Balfa Ad Via Alfa Bond in Studied Property (1)   2,50% due 06/08/2022 \ RUB 33,000   11   0.06   0.08   0.00% due 18/09/2030   323,700   76   0.38   0.00% due 26/03/2031   676,600   151   0.76   0.76   0.08   0.00% due 26/03/2032   153,000   33   0.17   0.76   0.38   0.00% due 12/08/2024   12,000   263   1.32   0.00% due 12/08/2024   12,000   263   1.32   0.00% due 30/10/2026   € 200   226   1.13   0.06   0.375% due 18/09/2033   € 100   117   0.59   0.385% due 28/01/2027   0.00% due 21/10/2024 (i)	•	40,000	134	0.67							
Total Colombia Government International Bond   1.000% due 18/09/2030   323,700   76   0.38   1.000% due 26/03/2031   676,600   151   0.76   1.000% due 30/06/2032   153,000   33   0.17   1.000% due 30/10/2026   € 200   226   1.13   1.000% due 28/04/2036   RON   100   18   0.09   6.375% due 18/09/2033   € 100   117   0.59   1.000% due 18/10/2038   € 100   117   0.59   1.000% due 18/10/2033   € 100   117   0.59   1.000% due 18/10/2033   € 100   117   0.59   1.000% due 18/10/2033   € 100   110   0.55   1.000% due 28/01/2027   1.00   110   0.55   1.000% due 21/10/2024 (i)   2AR 3,200   266   1.33   2.000% due 25/08/2028   1,900   81   0.41   1.000% due 25/08/2028   1,900   2.000% due 25/08/2028   1,900   2.000% due 25/08/2028   1,900   2.000% due 25/08/2028   2.000% due 25/08	SOVEREIGN ISSUES						11	0.06	7.500% due 25/07/2028 600 _	168	0.84
1.000% due 26/03/2031 676,600 151 0.76 1.000% due 30/06/2032 153,000 33 0.17 Financiera de Desarrollo Territorial S.A. Findeter 7.875% due 12/08/2024 12,000 3 0.01 263 1.32 Total Colombia 397 1.99  JERSEY, CHANNEL ISLANDS CORPORATE BONDS & NOTES  Cosair International Ltd. 8.802% due 28/01/2027 100 110 0.55  LUXEMBOURG  COMMON STOCKS  DENMARK CORPORATE BONDS & NOTES  Development Bank of Southern Africa 8.600% due 21/10/2024 (i) ZAR 3,200 174 0.87 Eskom Holdings SOC Ltd. 7.850% due 02/04/2026 5,000 266 1.33  COMMON STOCKS  Development Bank of Southern Africa 8.600% due 21/10/2024 (i) ZAR 3,200 174 0.87 Eskom Holdings SOC Ltd. 7.850% due 02/04/2026 5,000 266 1.33  COMMON STOCKS  Development Bank of Southern Africa 8.600% due 21/10/2024 (i) ZAR 3,200 174 0.87 Eskom Holdings SOC Ltd. 7.850% due 02/04/2026 5,000 266 1.33  COMMON STOCKS  DrillCo Holding Lux S.A. (b) 311 8 0.04 DrillCo Holding Lux S.A. (b)(i) 787 19 0.10 Total Common Stocks  Total Common Stocks  Development Bank of Southern Africa 8.600% due 21/10/2024 (i) ZAR 3,200 174 0.87 Eskom Holdings SOC Ltd. 7.850% due 02/04/2026 5,000 266 1.33  COMMON STOCKS  SOVEREIGN ISSUES  SOVEREIGN ISSUES  SOUTH AFRICA CORPORATE BONDS & NOTES  Development Bank of Southern Africa 8.600% due 21/10/2024 (i) ZAR 3,200 174 0.87 Eskom Holdings SOC Ltd. 7.850% due 02/04/2026 5,000 266 1.33  SOVEREIGN ISSUES  SOUTH AFRICA CORPORATE BONDS & NOTES  SOUTH AFRICA CORPORATE BONDS & NOTES  SOUTH AFRICA CORPORATE GOVERNMENT INTERNATION 1.050 1.0					Total Ireland		259	1.30	Total Poland	433	2.17
1.000% due 30/06/2032 153,000 33 0.17 Financiera de Desarrollo Territorial S.A. Findeter 7.875% due 12/08/2024 12,000 3 0.01 263 1.32 Total Colombia 397 1.99  CZECH REPUBLIC  SOVEREIGN ISSUES  CCRPORATE BONDS & NOTES  COMMON STOCKS  DENMARK  CORPORATE BONDS & NOTES  Design and the subject of the loding Lux S.A. (b) (i) 787 19 0.10 20.00% due 31/01/2025 (e) 2,683 144 0.72  SOVEREIGN ISSUES  SOVEREIGN ISSUES  Romania Government International Bond 4.250% due 28/04/2036 RON 100 18 0.09 6.375% due 18/09/2033 € 100 117 0.59  Total Romania Covernment International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Government International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Covernment International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Government International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Government International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Government International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Government International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Government International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Government International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Government International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Government International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Government International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Covernment International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Covernment International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Covernment International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Covernment International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Covernment International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Covernment International Bond 2.50% due 28/04/2036 RON 100 117 0.59  Total Romania Covernment I					ISRAEL						
Total Colombia   12,000   3   0.01   263   1.32   3.021   5.000% due 30/10/2026   €   200   226   1.13   4.250% due 28/04/2036   RON   100   18   0.09   6.375% due 18/09/2033   €   100   117   0.59   1.05   0.68   1.05   0.68   1.05   0.68   1.05   0.07   1.05   1.05   0.07   1.05   1.05   0.07   1.05   0.07   0.07   0.00% due 25/08/2028   1,900   81   0.41   0.41   0.41   0.05   0.07   0	1.000% due 30/06/2032	53,000	33		SOVEREIGN ISSUES						
Total Colombia   397   1.99   JERSEY, CHANNEL ISLANDS   Total Romania   397   1.99   JERSEY, CHANNEL ISLANDS				0.01		200	226	1 12	4.250% due 28/04/2036 RON 100		
CORPORATE BONDS & NOTES   SOUTH AFRICA						200	220	1.15	_		
Corporate Bonds & Notes  Shares  Corporate Bonds & Notes  Corporate Bonds & Notes  Corporate Bonds & Notes  Development Bank of Southern Africa 8.600% due 21/10/2024 (i) ZAR 3,200 174 0.87  Eskom Holdings SOC Ltd. 7.850% due 02/04/2026 5,000 266 1.33  440 2.20  Corporate Bonds & Notes  Dillco Holding Lux S.A. (b) (i) 787 19 0.10  Total Common Stocks  Total Common Stocks  Total Common Stocks  Total Common Stocks  Corporate Bonds & Notes  Sovereign Issues  South Africa Government International Bond 2.000% due 31/01/2025 (e) 2,683 144 0.72	Total Colombia		397	1.99					_	.55	0.00
Sovereign issues   Sovereign i	CZECH REPUBLIC										
2.000% due 13/10/2033		ional B	nd		8.802% due 28/01/2027	100	110	0.55	Development Bank of Southern Africa		
2.500% due 25/06/2028   1,900	2.000% due 13/10/2033 CZK	400	15		LUXEMBOURG				.,	174	0.87
Common Stocks	2.500% due 25/08/2028 Total Czech Republic	1,900				HARES					
DrillCo Holding Lux S.A. (b)(i) 787 19 0.10  Jyske Realkredit A/S  DrillCo Holding Lux S.A. (b)(i) 787 19 0.10  27 0.14  South Africa Government International Bond 2.000% due 31/01/2025 (e) 2,683 144 0.72	·		30	0.40		211	0	0.04		440	2.20
Jyske Realkredit A/S  Total Common Stocks  27 0.14  South Africa Government International Bond 2.000% due 31/01/2025 (e) 2,683 144 0.72	CORPORATE RONDS & NOTES										
					• • • • • • • • • • • • • • • • • • • •					144	0.72
		0	0	0.00							

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR (0005)	FAIR VALUE (000S)		DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
10.500% due 21/12/2026	ZAR 13,500 \$	1,093		NON-AGENCY MORTGAGE-BACKED SECU Banc of America Mortgage Trust	JRITIES		(0.210)% due 19/02/2024 (c)(d)	¥ 40,000	\$ 283	1.4
Total South Africa	_	1,533	7.68	5.267% due 25/07/2034 \$ 0  Bear Stearns Adjustable Rate Mortgage Tru		0.00	(0.200)% due 04/03/2024 (c)(d)	10,000	71	0.3
SOUTH KOREA CORPORATE BONDS & NO	TEC			3.877% due 25/05/2047 5 Bear Stearns ALT-A Trust	5	0.02	(0.180)% due 11/03/2024 (c)(d)	30,000	213	3 1.0
Korea Southern Power Co. L	.td.			3.884% due 25/04/2037 172	125	0.63	(0.170)% due 13/02/2024 (c)(d)	10,000	71	0
5.375% due 21/09/2026	\$ 200 _	202	1.01	Bear Stearns Structured Products, Inc. Trus 3.993% due 26/12/2046 12	t 9	0.04	(0.144)% due 10/01/2024 (c)(d)	10,000	71	0.
THAILAND SOVEREIGN ISSUES				<b>Citigroup Mortgage Loan Trust</b> 4.523% due 25/09/2037 78 5.540% due 25/01/2037 2		0.35 0.01	(0.024)% due 22/01/2024 (c)(d)	10,000	71	
Thailand Government Interr 3.300% due 17/06/2038	THB 10		0.00	First Horizon Mortgage Pass-Through Trust					3,263	16.
3.350% due 17/06/2033 3.450% due 17/06/2043 Total Thailand	10 5 _	0	0.01 0.00 0.01	5.464% due 25/08/2035 3 GreenPoint Mortgage Funding Trust Pass- Through Certificates	2	0.01	MALAYSIA TREASURY BIL 3.228% due 06/02/2024 (c)(d)	MYR 570	124	ł 0.
UNITED KINGDOM	_	'	0.01	5.725% due 25/10/2033 1 IndyMac Mortgage Loan Trust	1	0.01	3.289% due 06/02/2024 (c)(d)	410	89	
NON-AGENCY MORTGAGE	-BACKED SECU	RITIES		3.506% due 25/11/2037 67 4.699% due 25/12/2034 3	56 2		3.407% due 09/04/2024 (c)(d)			
<b>Harbour Energy PLC</b> 6.120% due 28/01/2054	£ 100 _	127	0.64	4.699% due 25/12/2034 3 6.110% due 25/07/2045 27 Lehman XS Trust	21		0310412024 (C)(U)	3,100	882	
UNITED STATES				5.850% due 25/09/2046 103	86	0.43	U.S. TREASURY BILLS			
ASSET-BACKED SECURITIE Bear Stearns Asset-Backed S				Residential Accredit Loans, Inc. Trust 5.791% due 25/10/2037 43		0.18	5.364% due 16/04/2024 (c)(d)	\$ 200	197	0.
5.788% due 25/01/2035	\$ 34	35	0.17	Structured Asset Securities Corp. Mortgage 6.000% due 25/10/2036 2		7 <b>rust</b> 0.01	5.383% due 23/01/2024 (c)(d)	200	199	1.
Citigroup Mortgage Loan Tr 5.530% due 25/07/2045	7		0.02	WaMu Mortgage Pass-Through Certificates 3.858% due 25/02/2037 7	Trust 6	0.03	5.386% due 29/02/2024 (c)(d)	500	496	5 2
Countrywide Asset-Backed 9 5.950% due 25/02/2037 6.595% due 25/11/2035	42 54	40	0.20 0.27	Total United States	<del>422</del> 906		5.399% due 15/02/2024 (a)(c)(d) 5.405% due	1,100	1,093	5.
Credit-Based Asset Servicing 5.590% due 25/11/2036	g & Securitizatio 2		0.01	URUGUAY			08/02/2024 (c)(d) 5.479% due	500	497	2.
Fieldstone Mortgage Invest 5.850% due 25/05/2036	ment Trust 71	50	0.25	SOVEREIGN ISSUES			18/01/2024 (c)(d) 5.506% due	500	499	2.
<b>GSAMP Trust</b> 5.560% due 25/01/2037	45	26	0.13	Uruguay Government International Bond 3.700% due 26/06/2037 (e) UYU 697		0.09	30/01/2024 (c)(d)	200	199 <b>3,180</b>	
Home Equity Asset Trust 6.070% due 25/11/2032	4	3	0.01	3.875% due 02/07/2040 (e) 126 Total Uruguay	22	0.02	Total Short-Term Instruments		10,379	
HSI Asset Loan Obligation T 4.646% due 25/12/2036			0.01	ZAMBIA			Total Transferable Securitie	s	\$ 17,763	89.
Morgan Stanley ABS Capital 5.530% due 25/05/2037	l, Inc. Trust			SOVEREIGN ISSUES				SHARES		
6.235% due 25/03/2037 6.265% due 25/03/2034	3 23 43	22	0.01 0.11 0.22	Zambia Government International Bond 11.000% due 17/06/2024 ZMW 500		0.10	INVESTMENT FUNDS COLLECTIVE INVESTMENT	SCHEMES		
Morgan Stanley Dean Witte 6.820% due 25/02/2033		ust	0.06	12.000% due 04/07/2025 500 Total Zambia	38	0.09	PIMCO Specialty Funds Ireland p.l.c PIMCO			
New Century Home Equity L 5.830% due 25/05/2036	oan Trust		0.03	SHORT-TERM INSTRUMENTS			China Bond Fund (g) PIMCO Select Funds plc -	15,103	205	5 1.
Saxon Asset Securities Trust 5.780% due 25/09/2037			0.05	HUNGARY TREASURY BILLS  10.900% due	1.000	10.02	PIMCO US Dollar Short-Term Floating			
Soundview Home Loan Trus 5.550% due 25/06/2037	4		0.01	04/01/2024 (c)(d) HUF 692,000 ISRAEL TREASURY BILLS	1,999	10.02	NAV Fund (g)	10,616	106 311	
5.640% due 25/07/2037 Structured Asset Securities		Loan T		4.701% due	1,055	5,29	EXCHANGE-TRADED FUNI	DS		
5.690% due 25/10/2037 <b>WaMu Asset-Backed Certifi</b> 5.7100/, due 25/05/2027		st	0.41	JAPAN TREASURY BILLS	.,033	5.25	PIMCO ETFs plc - PIMCO US Dollar Short			
5.710% due 25/05/2037 Washington Mutual Asset-B	49 acked Certificat	es Trus	0.21 t	(0.270)% due 13/02/2024 (c)(d) ¥ 200,000	1 419	7.11	Maturity UCITS ETF (g)	15,300	1,526	7.
4.290% due 25/10/2036	4	1	0.01	(0.217)% due	1,713	7.11	Total Investment Funds		\$ 1,837	0

#### REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
SSB	2.600%	29/12/2023	02/01/2024	\$ 158	U.S. Treasury Notes 0.250% due 31/10/2025	\$ (161)	\$ 158	\$ 158	0.79
Total Repurcha	ase Agreem	ents				\$ (161)	\$ 158	\$ 158	0.79

<sup>(1)</sup> Includes accrued interest.

# Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

# FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond March Futures	Long	03/2024	1	\$ 5	0.03
U.S. Treasury 5-Year Note March Futures	Long	03/2024	2	0	0.00
				\$ 5	0.03
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 5	0.03

# CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION <sup>(1)</sup>					
	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of
Index/Tranches	(Pay) Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets
CDX.IG-41 5-Year Index	(1.000)%	20/12/2028	\$ 4,800	\$ (16)	(0.08)

Pay/ Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000%	20/03/2029	£ 600	\$ 12	0.06
Pay	1-Day INR-MIBOR Compounded-OIS	6.600	20/12/2033	INR 5,930	1	0.01
Receive	1-Day INR-MIBOR Compounded-OIS	6.621	20/12/2028	8,869	(2)	(0.01)
Receive	1-Day INR-MIBOR Compounded-OIS	6.625	20/12/2025	23,134	(1)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.232	05/10/2025	¥ 150,000	(2)	(0.01)
Receive <sup>(3)</sup>	1-Day JPY-MUTKCALM Compounded-OIS	0.350	21/03/2026	155,000	(3)	(0.01)
Receive	1-Day SGD-SIBCSORA Compounded-OIS	3.322	20/12/2028	SGD 84	(1)	0.00
Pay	1-Day THB-THORON Compounded-OIS	2.770	20/12/2028	THB 1,579	0	0.00
Pay <sup>(3)</sup>	1-Day THB-THORON Compounded-OIS	3.000	20/03/2034	217	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	\$ 1,450	42	0.21
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	65	(8)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	90	(7)	(0.03)
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	100	(1)	(0.01)
Pay .	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	100	2	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	700	9	0.04
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	200	(8)	(0.04)
Pay <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	400	2	0.01
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	100	(3)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	100	10	0.05
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	100	6	0.03
Pay	1-Year BRL-CDI	9.830	02/01/2026	BRL 2,200	1 0	0.01
Receive	1-Year BRL-CDI	9.946	04/01/2027	400 300	0	0.00 0.00
Receive Receive	1-Year BRL-CDI 1-Year BRL-CDI	10.164	02/01/2026	800	1	0.00
	1-Year BRL-CDI	10.491 10.529	02/01/2025	1,000	(2)	(0.01)
Receive	1-Year BRL-CDI	10.691	02/01/2026 02/01/2026		5	0.01)
Pay Receive	1-Year BRL-CDI	10.768	04/01/2027	1,600 500	(2)	(0.01)
Pay	1-Year BRL-CDI	10.792	04/01/2027	3,900	17	0.01)
Receive	1-Year BRL-CDI	10.732	04/01/2027	800	(4)	(0.02)
Receive	1-Year BRL-CDI	11.280	02/01/2026	90	0	0.00
Pay	1-Year BRL-CDI	11.439	02/01/2029	700	3	0.00
Receive	1-Year BRL-CDI	11.773	02/01/2025	200	0	0.00
Pay	1-Year BRL-CDI	12.040	01/04/2024	4,600	Ö	0.00
Receive	1-Year BRL-CDI	12.260	01/04/2024	4,000	0	0.00
Receive	1-Year BRL-CDI	12.350	01/07/2024	1,300	(1)	0.00
Receive	1-Year BRL-CDI	12.490	01/07/2024	1,400	(1)	0.00
Receive	1-Year BRL-CDI	12.569	02/01/2029	200	(3)	(0.01)
Pay	1-Year BRL-CDI	12.595	01/07/2024	1,200	1	0.01
Pay	1-Year BRL-CDI	13.080	01/07/2024	2,600	5	0.02
Receive	1-Year BRL-CDI	13.241	02/01/2025	200	(1)	(0.01)
Receive <sup>(3)</sup>	3-Month CNY-CNREPOFIX	2.250	20/03/2029	CNY 2,886	(1)	(0.01)
Pay	3-Month CNY-CNREPOFIX	2.405	20/12/2028	918	O´	0.00
Receive	3-Month COP-IBR Compounded-OIS	4.040	13/01/2031	COP 1,002,000	50	0.25
Pay	3-Month COP-IBR Compounded-OIS	4.200	18/09/2030	514,560	(10)	(0.05)
Receive	3-Month COP-IBR Compounded-OIS	7.500	15/02/2025	112,850	1	0.01
Receive	3-Month COP-IBR Compounded-OIS	7.590	17/07/2033	475,000	2	0.01
Pay	3-Month COP-IBR Compounded-OIS	7.680	17/07/2028	799,000	(1)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	7.705	26/03/2031	548,600	(2)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	7.800	30/06/2032	112,500	0	0.00
Receive	3-Month COP-IBR Compounded-OIS	7.960	01/09/2028	540,900	(5)	(0.02)
Receive	3-Month COP-IBR Compounded-OIS	8.020	04/12/2030	235,500	(2)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.190	13/06/2029	494,700	4	0.02

Pay/					Unrealised	
Receive Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index 3-Month COP-IBR Compounded-OIS	8.820%	<b>Date</b> 05/06/2028	Amount COP 185,700	(Depreciation) \$ (1)	Net Assets 0.00
Receive Pay	3-Month COP-IBR Compounded-OIS	8.890	12/05/2029	269,000	\$ (1) 4	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.940	24/03/2030	291,130	(5)	(0.03)
Pay	3-Month COP-IBR Compounded-OIS	9.050	02/05/2033	35,360	1	0.00
Receive Receive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	9.055 9.370	26/08/2026 17/03/2030	200,000 73,900	(1) (2)	0.00 (0.01)
Receive	3-Month COP-IBR Compounded-OIS	9.393	21/03/2030	172,000	(4)	(0.02)
Receive	3-Month COP-IBR Compounded-OIS	9.423	17/03/2030	218,700	(5)	(0.03)
Receive	3-Month COP-IBR Compounded-OIS	9.470	01/07/2025	285,000	0	0.00
Receive Receive <sup>(3)</sup>	3-Month ILS-TELBOR 3-Month KRW-KORIBOR	3.792 3.500	06/11/2028 20/03/2029	ILS 270 KRW 249,007	(1) (2)	0.00 (0.01)
Pay	3-Month KRW-KORIBOR	3.580	20/12/2033	63,344	2	0.01
Receive	3-Month KRW-KORIBOR	3.700	20/12/2025	257,908	(1)	(0.01)
Pay Receive	3-Month KRW-KORIBOR 3-Month ZAR-JIBAR	3.820 6.067	20/12/2028 21/12/2026	295,105 ZAR 3,100	4 6	0.02 0.03
Receive	3-Month ZAR-JIBAR	6.635	04/02/2027	3,290	(3)	(0.01)
Receive	3-Month ZAR-JIBAR	7.205	22/04/2027	1,200	1	0.01
Receive	3-Month ZAR-JIBAR	7.210	22/04/2027	900	1	0.00
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	7.565 8.185	22/03/2026 31/07/2026	2,900 3,500	1 (2)	0.00 (0.01)
Receive	3-Month ZAR-JIBAR	8.195	21/12/2026	5,500	0	0.00
Receive	3-Month ZAR-JIBAR	8.210	21/12/2026	9,000	(1)	0.00
Receive	3-Month ZAR-JIBAR	8.410 8.410	13/07/2025	2,200	(1)	0.00 0.00
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.440	10/11/2028 02/11/2028	900 300	(1) 0	0.00
Pay	3-Month ZAR-JIBAR	8.500	17/10/2027	8,760	10	0.05
Receive	3-Month ZAR-JIBAR	8.650	31/01/2030	200	0	0.00
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.695 8.700	31/01/2030 31/01/2030	1,100 1,000	(1) (1)	(0.01) (0.01)
Receive	3-Month ZAR-JIBAR	8.735	31/01/2030	400	(1)	0.00
Receive	3-Month ZAR-JIBAR	8.820	31/01/2030	860	(1)	(0.01)
Pay	3-Month ZAR-JIBAR	9.290	26/05/2028	3,100	6	0.03
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	9.435 9.455	13/07/2033 31/01/2030	600 1,800	1 6	0.00 0.03
Pay	6-Month AUD-BBR-BBSW	4.390	30/12/2028	AUD 260	4	0.02
Pay	6-Month AUD-BBR-BBSW	4.750	20/12/2028	840	21	0.10
Receive	6-Month CLP-CHILIBOR	3.215	14/01/2030	CLP 86,260	9 1	0.05
Receive <sup>(3)</sup> Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	4.640 4.995	01/10/2028 17/07/2033	245,000 15,400	0	0.00 0.00
Receive	6-Month CLP-CHILIBOR	5.240	01/09/2030	37,210	(1)	0.00
Receive	6-Month CLP-CHILIBOR	5.250	20/03/2028	95,100	(2)	(0.01)
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.350 5.400	01/09/2030 01/04/2033	37,500 22,100	(1) (1)	(0.01) 0.00
Pay	6-Month CLP-CHILIBOR	5.400	16/11/2033	17,400	1	0.00
Receive	6-Month CLP-CHILIBOR	5.470	01/09/2030	50,000	(2)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.500	13/11/2028	15,100	0	0.00
Pay Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.550 5.631	05/06/2028 23/08/2028	81,300 56,700	5 (2)	0.02 (0.01)
Receive	6-Month CLP-CHILIBOR	5.690	01/09/2030	2,400	0	0.00
Receive	6-Month CLP-CHILIBOR	5.780	03/10/2028	19,400	(1)	0.00
Receive	6-Month CLP-CHILIBOR	5.790 5.855	06/10/2033	18,000 46,000	(1)	(0.01) (0.02)
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.870	05/10/2033 11/10/2033	18,200	(4) (2)	(0.02)
Receive	6-Month CLP-CHILIBOR	5.920	02/10/2028	36,000	(2)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.940	20/10/2033	8,000	(1)	0.00
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.990 6.115	20/10/2033 17/07/2025	76,260 66,200	(7) 0	(0.04) 0.00
Receive	6-Month CLP-CHILIBOR	6.146	30/10/2032	125,400	(13)	(0.07)
Receive	6-Month CLP-CHILIBOR	6.235	26/10/2033	37,300	(4)	(0.02)
Pay	6-Month CLP-CHILIBOR	6.370	29/06/2029	39,000	4	0.02
Pay Receive	6-Month CLP-CHILIBOR 6-Month CZK-PRIBOR	6.380 4.611	03/06/2027 06/06/2028	116,000 CZK 4,390	8 (11)	0.04 (0.06)
Receive <sup>(3)</sup>	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 100	(11)	(0.06)
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	400	(8)	(0.04)
Pay Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.100 3.179	20/09/2030 29/11/2028	290 100	13 (3)	0.06 (0.02)
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.179	20/03/2029	600	9	0.05
Pay	6-Month EUR-EURIBOR	3.329	27/10/2033	100	7	0.04
Pay	6-Month HUF-BBR	7.330	06/11/2028	HUF 33,500	4	0.02
Pay Receive	6-Month HUF-BBR 6-Month HUF-BBR	7.610 7.840	03/11/2028 07/02/2033	24,000 6,600	5 (3)	0.02 (0.01)
Receive	6-Month HUF-BBR	8.740	28/04/2028	15,800	(5)	(0.03)
Receive	6-Month HUF-BBR	13.600	12/12/2024	5,100	(1)	0.00
Receive	6-Month PLN-WIBOR	0.980	09/06/2030	PLN 300	14	0.07
Receive Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	2.950 4.075	13/12/2026 07/03/2027	1,500 800	18 0	0.09 0.00
Receive	6-Month PLN-WIBOR	4.320	09/03/2027	150	0	0.00
Receive	6-Month PLN-WIBOR	4.560	06/11/2028	340	(1)	0.00
Receive	6-Month PLN-WIBOR	4.735	09/10/2028	300	(1)	(0.01)
Receive Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	4.910 5.220	25/07/2027 20/03/2033	340 200	(1) (4)	0.00 (0.02)
				200	\ ·/	(3.02)

# Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	6-Month PLN-WIBOR	5.310%	21/03/2033	PLN 70	\$ (2)	(0.01)
Receive	6-Month PLN-WIBOR	5.340	28/03/2027	100	(1)	(0.01)
Receive	6-Month PLN-WIBOR	5.380	20/09/2025	500	1	0.00
Pay	6-Month PLN-WIBOR	5.430	16/03/2028	570	6	0.03
Pay	6-Month PLN-WIBOR	5.520	20/03/2026	500	5	0.03
Pay	6-Month PLN-WIBOR	5.620	21/03/2026	300	3	0.02
Receive	6-Month PLN-WIBOR	6.830	19/08/2024	3,000	(5)	(0.02)
Receive	28-Day MXN-TIIE	8.714	12/12/2028	MXN 2,000	(1)	0.00
Receive	28-Day MXN-TIIE	8.728	22/05/2028	2,350	ìí	0.00
Pay	28-Day MXN-TIIE	9.295	30/10/2028	50	0	0.00
					\$ 149	0.75
Total Cent	trally Cleared Financial Derivative Instruments				\$ 133	0.67

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

PURCH	ASED OPTIONS						
FOREIGN	I CURRENCY OPTIONS						
Counterp	arty Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Cost	Fair Value	% of Net Assets
GLM	Call - OTC USD versus JPY	¥ 167.000	05/11/2024	72	\$ 4	\$ 1	0.01
JPM	Put - OTC EUR versus PLN	PLN 4.400	22/08/2024	28	7	16	0.08
MYI	Put - OTC GBP vesrus USD	\$ 1.160	12/06/2024	760	3	2	0.01
					¢ 1/	¢ 10	0.10

Counterparty	Description	I	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Asset
BOA	Call - OTC USD versus BRL	BRL	4.923	26/06/2024	100	\$ (4)	\$ (4)	(0.02)
	Put - OTC USD versus BRL		4.923	26/06/2024	100	(4)	(4)	(0.02)
	Call - OTC USD versus MXN	MXN	17.449	26/06/2024	100	(3)	(3)	(0.02)
	Put - OTC USD versus MXN		17.449	26/06/2024	100	(3)	(3)	(0.02)
BK	Call - OTC USD versus BRL	BRL	4.968	20/06/2024	400	(17)	(13)	(0.07)
	Put - OTC USD versus BRL		4.968	20/06/2024	400	(17)	(16)	(0.08)
DUB	Call - OTC USD versus TRY	TRY	40.385	28/10/2024	26	(3)	(2)	(0.01)
	Put - OTC USD versus TRY		40.385	28/10/2024	26	(3)	(3)	(0.01)
SLM	Call - OTC USD versus TRY		40.250	30/10/2024	26	(3)	(2)	(0.01)
	Put - OTC USD versus TRY		40.250	30/10/2024	26	(3)	(3)	(0.01)
	Call - OTC USD versus TRY		39.800	31/10/2024	13	(1)	(1)	(0.01)
	Put - OTC USD versus TRY		39.800	31/10/2024	13	(1)	(1)	(0.01
	Call - OTC USD versus TRY		40.930	07/11/2024	13	(1)	(1)	0.00
	Put - OTC USD versus TRY		40.930	07/11/2024	13	(1)	(1)	(0.01
	Call - OTC USD versus TRY		41.150	07/11/2024	13	(1)	(1)	0.00
	Put - OTC USD versus TRY		41.150	07/11/2024	13	(1)	(2)	(0.01
	Call - OTC USD versus TRY		41.160	11/11/2024	13	(1)	(1)	0.00
	Put - OTC USD versus TRY		41.160	11/11/2024	13	(1)	(2)	(0.01
	Put - OTC USD versus TWD	TWD	31.000	04/03/2024	52	(1)	(2)	(0.01
PM	Call - OTC USD versus IDR	IDR	14,950.000	06/06/2024	58	(2)	(2)	(0.01
	Put - OTC USD versus IDR		14,950.000	06/06/2024	58	(2)	0	0.00
	Put - OTC USD versus TWD	TWD	31.000	01/03/2024	141	(2)	(4)	(0.02
1YI	Call - OTC USD versus IDR	IDR	15,370.000	13/08/2024	114	(4)	(3)	(0.02
	Put - OTC USD versus IDR		15,370.000	13/08/2024	114	(4)	(2)	(0.01
	Call - OTC USD versus MXN	MXN	19.500	07/03/2024	211	(2)	O	0.00
	Call - OTC USD versus MXN		17.449	26/06/2024	200	(7)	(7)	(0.03
	Put - OTC USD versus MXN		17.449	26/06/2024	200	(7)	(7)	(0.03
0G	Put - OTC EUR versus PLN	PLN	4.220	15/03/2024	366	(2)	(1)	0.00
	Call - OTC EUR versus PLN		4.430	15/03/2024	366	(2)	(3)	(0.02
						\$ (103)	\$ (94)	(0.47
						⇒ (1∪3)	) (94)	(U.2

WRITTEN OPTIONS

INTEREST RA	ATE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
CBK	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310%	18/01/2024	200	\$ (1)	\$ (1)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	200	\$ (2)	\$ (1)	(0.01)

<sup>(1)</sup> Notional Amount represents the number of contracts.

CREDIT DE	FAULT SWAPS ON CORPORATE, SOVER	EIGN AND U.S. M	IUNICIPAL ISSU	JES - SELL P	ROTECTION(1)			
Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST JPM	Poland Government International Bond Banco do Brasil S.A.	1.000% 1.000	20/06/2024 20/12/2024	\$ 100 100	\$ 0 (2)	\$ 0 2	\$ 0 0	0.00 0.00
					\$ (2)	\$ 2	\$ 0	0.00

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

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

CROSS-CUR	RENCY SWAPS								
Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GLM	Floating rate equal to 6-Month USD-LIBOR Plus 0.333% based on the notional amount of currency received Floating rate equal to	Floating rate equal to 6-Month ARS-LIBOR based on the notional amount of currency delivered Floating rate	30/05/2024	\$ 170	ARS 7,557	\$ (1)	\$ 165	\$ 164	0.81
	6-Month USD-LIBOR Plus 0.282% based on the notional amount of currency received Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus	equal to 6-Month ARS-LIBOR based on the notional amount of currency delivered Floating rate equal to 3-Month PHP-LIBOR based	07/06/2027	60	2,693	0	60	60	0.30
	0.051% based on the notional amount of currency received Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the	on the notional amount of currency delivered Floating rate equal to 3-Month PHP-LIBOR based on the notional	20/03/2029	56	PHP 3,131	0	0	0	0.00
JPM	notional amount of currency received Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.054% based on the	amount of currency delivered Floating rate equal to 3-Month PHP-LIBOR based on the notional	20/03/2029	161	8,940	0	(1)	(1)	0.00
	notional amount of currency received	amount of currency delivered	20/03/2029	4	220	0	0	0	0.00
						\$ (1)	\$ 224	\$ 223	1.11

INTEREST RA	ATE SWAPS								
Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Receive(1)	3-Month MYR-KLIBOR	3.500%	20/03/2029	MYR 2,005	\$ 3	\$ (1)	\$ 2	0.01
	Pay	3-Month MYR-KLIBOR	3.868	20/12/2028	231	1	0	1	0.00
GLM	Pay	6-Month CLP-CHILIBOR	3.265	14/06/2029	CLP 11,100	0	(1)	(1)	0.00
GST	Receive(1)	3-Month MYR-KLIBOR	3.500	20/03/2029	MYR 60	0	0	0	0.00
						\$ 4	\$ (2)	\$ 2	0.01

<sup>(1)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

Settlement   Set	FORWARD FOR	EIGN CURRENCY	CONTRACTS					
Month   December   D		Cattlement	Common to	Cumananta	Ununalizad	Unnadiasal		0/ 📲
PSA	Counterparty							
01/2024   CP   1288 #8						7 -		
010024	DUA							
0102024   Y   97,794   662   0   122)   (22)   (0.10)								
0172024   NZD   933   577   0   0   0   0   0   0   0   0   0			¥ 97,704					
0112024   PSN   652   776   0   0   0   0   0   0   0   0   0							(1)	
0170074								
01/2024				COP 1 608 225				
0170074				HUF 221,010				
01/20/24   29   TRY   871   0   0   0   0   0   0   0   0   0								
02/20/24   Fig.   174   5								
02/2024   KZT 1.725								
					•		•	
1								
027/204								
037/204   CMH   339								
03/2024   COP   1,698,225   438   6								
037024   ECP   273   8		03/2024				0	6	0.03
037/024   NNR   292   33								
037/024		03/2024	IDR 314,642	20		0	-	0.00
037/024								
Def	03/2024	\$ 194	CNH 1,410	5	0	5	0.03	
BPS								
BPS		06/2024	5	KES 804				0.00
BPS					•			
01/2024	BPS	01/2024	BRL 425	\$ 87	0	0	0	0.00
01/2024								
01/2024		01/2024	HUF 156,603	447	0	(6)	(6)	(0.03)
01/2024 PEN 51 14 0 0 0 0 0.00 01/2024 PIN 105 24 0 (2) (2) (0.01) 01/2024 \$ 16 € 14 0 0 0 0 0 0.00 01/2024 6 77 HUF 9,654 1 0 0 1 0.00 01/2024 6 676 ILS 2,582 42 0 42 0 0 42 0.21 01/2024 4 400 ¥ 56,400 0 0 0 0 0 0.00 01/2024 2 3 NZD 38 1 0 0 1 0.00 01/2024 2 78 7,659 \$ 18 5 1 0 0 1 1 0.00 01/2024 2 78 7,659 \$ 18 5 1 0 0 1 1 0.00 01/2024 ECP 419 11 0 0 11 0.00 02/2024 ECP 419 11 0 0 0 0 0 0.00 02/2024 ECP 419 11 0 0 0 0 0 0.00 02/2024 \$ 760 CNY 5,392 3 0 0 3 0.01 02/2024 \$ 760 CNY 5,392 3 0 0 3 0.01 02/2024 \$ 760 CNY 5,392 3 0 0 3 0.01 02/2024 \$ 7760 CNY 5,392 3 0 0 3 0.01 02/2024 \$ 7760 CNY 5,392 3 0 0 10 (10 (10 (10 (10 (10 (10 (10 (10								
01/2024 \$ 16		01/2024	PEN 51	14	0	0	0	0.00
01/2024								
01/2024		01/2024	27	HUF 9,654	1	0	1	0.00
01/2024								
01/2024		01/2024	23	NZD 38	1	0		0.00
02/2024   EGP   419   11   0   0   0   0   0.00					11 5			
02/2024		02/2024	EGP 419	11	0	0	0	0.00
02/2024								
03/2024		02/2024	7	EGP 253	0	(1)	(1)	(0.01)
03/2024   IDR 2,174,125   138   0   (3)   (3)   (0.01)     03/2024   INR 1,013   12   0   0   0   0   0.00     03/2024   THB 817   23   0   (1)   (1)   (0.01)     03/2024   TWD 2,866   93   0   (2)   (2)   (2)   (0.01)     03/2024   \$ 457   CNH 3,317   12   0   12   0.06     03/2024   20   IDR 304,759   0   0   0   0   0.00     03/2024   36   ILS 130   0   0   0   0   0.00     03/2024   4   21   THB 746   1   0   1   0.01     03/2024   480   TWD 15,088   21   0   21   0.10     06/2024   360   KRW 470,237   6   0   6   0.03     12/2024   29   EGP 1,398   0   (1)   (1)   (1)   (0.01)     BRC   01/2024   \$ 20   AUD 30   1   0   (2)   (2)   (0.01)     01/2024   \$ 20   AUD 30   1   0   (2)   (2)   (0.01)     01/2024   36   MXN 623   0   0   0   0   0.00     01/2024   435   PLN 1,902   50   0   50   0.24     01/2024   870   679   TRY 19,128   9   0   9   0.05     02/2024   RSD 6,017   \$ 56   0   (1)   (1)   (1)   0.00     03/2024   S 24   CZK 532   0   0   0   0   0.00     03/2024   S 24   CZK 532   0   0   0   0   0.00     03/2024   S 24   CZK 532   0   0   0   0   0.00     03/2024   S 24   CZK 532   0   0   0   0   0.00     03/2024   33   SGD   44   0   0   0   0   0.00     03/2024   174   TRY 5,462   0   (1)   (1)   (1)   (0.01)     04/2024   28   892   0   0   0   0   0.00     03/2024   174   TRY 5,462   0   (1)   (1)   (1)   (0.01)     04/2024   28   892   0   0   0   0   0.00     04/2024   0   THB   14   0   0   0   0   0.00     03/2024   0   THB   14   0   0   0   0   0.00     03/2024   174   TRY 5,462   0   (1)   (1)   (1)   (0.01)								
03/2024		03/2024	IDR 2,174,125	138	0	(3)	(3)	(0.01)
03/2024								
03/2024   20   IDR   304,759   0   0   0   0   0.00     03/2024   21   THB   746   1   0   1   0.01     03/2024   480   TWD   15,088   21   0   21   0.10     06/2024   360   KRW   470,237   6   0   6   0.03     12/2024   29   EGP   1,398   0   (1)   (1)   (1)   (0.01)     BRC   01/2024   PLN   172   \$   41   0   (2)   (2)   (2)   (0.01)     01/2024   \$   20   AUD   30   1   0   1   0.00     01/2024   \$   20   AUD   30   1   0   1   0.00     01/2024   \$   20   AUD   30   1   0   0   1   0.00     01/2024   \$   20   AUD   30   1   0   0   0   0.00     01/2024   \$   28   HUF   9,618   0   0   0   0   0.00     01/2024   36   MXN   623   0   0   0   0   0.00     01/2024   435   PLN   1,902   50   0   50   0.24     01/2024   629   TRY   19,128   9   0   9   0.05     02/2024   87D   6,017   \$   56   0   (1)   (1)   (1)   0.00     03/2024   \$   24   CZK   532   0   0   0   0   0.00     03/2024   \$   24   CZK   532   0   0   0   0   0.00     03/2024   33   SGD   44   0   0   0   0   0.00     03/2024   174   TRY   5,462   0   (1)   (1)   (1)   (0.01)     04/2024   28   892   0   0   0   0   0.00		03/2024	TWD 2,866	93	0	(2)	(2)	(0.01)
03/2024   36								
03/2024		03/2024	36	ILS 130	0	0	0	0.00
BRC 06/2024 360 KRW 470,237 6 0 6 0.03 12/2024 29 EGP 1,398 0 (1) (1) (1) (0.01) BRC 01/2024 PLN 172 \$ 41 0 (2) (2) (2) (0.01) 01/2024 \$ 20 AUD 30 1 0 1 0 1 0.00 01/2024 28 HUF 9,618 0 0 0 0 0 0.00 01/2024 435 PLN 1,902 50 0 0 0 0 0.00 01/2024 435 PLN 1,902 50 0 50 9 0.05 024 01/2024 629 TRY 19,128 9 0 9 0 9 0.05 02/4 01/2024 629 TRY 19,128 9 0 9 0 9 0.05 02/2024 97 3,045 1 0 1 0 1 0.01 03/2024 RSD 6,017 \$ 56 0 (1) (1) (1) 0.00 03/2024 \$ 24 CZK 532 0 0 0 0 0 0 0.00 03/2024 \$ 24 CZK 532 0 0 0 0 0 0 0.00 03/2024 174 TRY 5,462 0 0 (1) (1) (1) (1) (0.01) 03/2024 174 TRY 5,462 0 (1) (1) (1) (1) (0.01) 04/2024 28 892 0 0 0 0 0 0 0.00							•	
BRC 01/2024 PLN 172 \$ 41 0 (2) (2) (0.01) 01/2024 \$ 20 AUD 30 1 0 1 0.00 1 0.00 01/2024 28 HUF 9,618 0 0 0 0 0 0.00 0.00 01/2024 435 PLN 1,902 50 0 50 0.24 01/2024 629 TRY 19,128 9 0 9 0 9 0.05 02/4 01/2024 85D 6,017 \$ 56 0 (1) (1) (1) 0.00 03/2024 \$ 24 CZK 532 0 0 0 10 0 0.00 0.00 03/2024 \$ 33 SGD 44 0 0 0 0 0 0 0.00 0.00 03/2024 0 0 THB 14 0 0 0 0 0 0.00 03/2024 174 TRY 5,462 0 (1) (1) (1) (1) (0.01) 04/2024 28 892 0 0 0 0 0 0 0.00		06/2024	360	KRW 470,237	6	0	6	0.03
01/2024         \$ 20         AUD         30         1         0         1         0.00           01/2024         28         HUF         9,618         0         0         0         0         0.00           01/2024         36         MXN         623         0         0         0         0         0.00           01/2024         435         PLN         1,902         50         0         50         0.24           01/2024         629         TRY         19,128         9         0         9         0.05           02/2024         97         3,045         1         0         1         0.01           03/2024         RSD         6,017         \$ 56         0         (1)         (1)         (1)         0.00           03/2024         \$ 24         CZK         532         0         0         0         0.00           03/2024         \$ 24         CZK         532         0         0         0         0.00           03/2024         \$ 33         SGD         44         0         0         0         0.00           03/2024         0         THB         14         0         0 <td>BR<i>C</i></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	BR <i>C</i>							
01/2024       36       MXN       623       0       0       0       0.00         01/2024       435       PLN       1,902       50       0       50       0.24         01/2024       629       TRY       19,128       9       0       9       0.05         02/2024       97       3,045       1       0       1       0.01         03/2024       RSD       6,017       \$       56       0       (1)       (1)       (1)       0.00         03/2024       \$       24       CZK       532       0       0       0       0.00         03/2024       33       SGD       44       0       0       0       0.00         03/2024       0       THB       14       0       0       0       0.00         03/2024       174       TRY       5,462       0       (1)       (1)       (1)       (0.01)         04/2024       28       892       0       0       0       0       0.00	DIC	01/2024	\$ 20	AUD 30	1	0	1	0.00
01/2024         435         PLN         1,902         50         0         50         0.24           01/2024         629         TRY         19,128         9         0         9         0.05           02/2024         97         3,045         1         0         1         0.01           03/2024         RSD         6,017         \$ 56         0         (1)         (1)         (1)         0.00           03/2024         \$ 24         CZK         532         0         0         0         0.00           03/2024         33         SGD         44         0         0         0         0.00           03/2024         0         THB         14         0         0         0         0.00           03/2024         174         TRY         5,462         0         (1)         (1)         (1)         (0.01)           04/2024         28         892         0         0         0         0         0.00				,				
02/2024       97       3,045       1       0       1       0.01         03/2024       RSD       6,017       \$ 56       0       (1)       (1)       0.00         03/2024       \$ 24       CZK       532       0       0       0       0       0.00         03/2024       33       SGD       44       0       0       0       0       0.00         03/2024       0       THB       14       0       0       0       0.00         03/2024       174       TRY       5,462       0       (1)       (1)       (1)       (0.01)         04/2024       28       892       0       0       0       0       0.00		01/2024	435	PLN 1,902	50	0	50	0.24
03/2024     RSD     6,017     \$     56     0     (1)     (1)     0.00       03/2024     \$     24     CZK     532     0     0     0     0     0.00       03/2024     33     SGD     44     0     0     0     0     0.00       03/2024     0     THB     14     0     0     0     0     0.00       03/2024     174     TRY     5,462     0     (1)     (1)     (1)     (0.01)       04/2024     28     892     0     0     0     0     0.00								
03/2024       \$ 24       CZK       532       0       0       0       0.00         03/2024       33       SGD       44       0       0       0       0       0.00         03/2024       0       THB       14       0       0       0       0       0.00         03/2024       174       TRY       5,462       0       (1)       (1)       (1)       (0.01)         04/2024       28       892       0       0       0       0       0.00		03/2024	RSD 6,017	\$ 56	0	(1)	(1)	0.00
03/2024     0     THB     14     0     0     0     0.00       03/2024     174     TRY     5,462     0     (1)     (1)     (0.01)       04/2024     28     892     0     0     0     0     0.00		03/2024	\$ 24			0	0	
03/2024 174 TRY 5,462 0 (1) (1) (0.01) 04/2024 28 892 0 0 0 0 0.00			0			0	0	0.00
		03/2024						

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BSH	02/2024	CLP 245,701	\$ 277	\$ 0	\$ (4)	\$ (4)	(0.02)
СВК	02/2024 01/2024	¥ 40,000 BRL 5,225	285 1,073	0	(1) (3)	(1) (3)	0.00 (0.01)
	01/2024 01/2024	CLP 134,636 COP 1,430,518	155 358	0	0 (11)	0 (11)	0.00 (0.05)
	01/2024	€ 13	14	0	0	0	0.00
	01/2024 01/2024	HUF 993 ¥ 15,900	3 112	0	0 (1)	0 (1)	0.00 (0.01)
	01/2024	MXN 2,974	169	0	(5)	(5)	(0.03)
	01/2024 01/2024	PLN 373 \$ 21	89 AUD 31	0	(6) 0	(6) 0	(0.03) 0.00
	01/2024 01/2024	52 46	BRL 255 CAD 61	0	0 0	0	0.00 0.00
	01/2024	178	CLP 157,548	3	0	3	0.01
	01/2024 01/2024	173 22	COP 678,998 EGP 736	3 0	0 0	3 0	0.01 0.00
	01/2024 01/2024	114 1,742	¥ 16,100 MXN 30,937	0 78	0 0	0 78	0.00 0.38
	01/2024	8	NOK 87	0	0	0	0.00
	01/2024 01/2024	201 10	PLN 864 ZMW 238	20 0	0 0	20 0	0.09 0.00
	01/2024	ZAR 7,254	\$ 385	0	(11)	(11)	(0.06)
	02/2024 02/2024	BRL 255 EGP 840	52 22	0	0 0	0 0	0.00 0.00
	02/2024 02/2024	\$ 31 57	EGP 1,071 UYU 2,264	0	(3) 0	(3) 1	(0.01) 0.00
	03/2024	CLP 158,197	\$ 178	0	(3)	(3)	(0.01)
	03/2024 03/2024	IDR 340,201 ¥ 10,000	22 71	0	0 0	0	0.00 0.00
	03/2024	PEN 850	226	0	(3)	(3)	(0.01)
	03/2024 03/2024	\$ 78 211	IDR 1,207,916 ILS 767	3	0 0	0 3	0.00 0.01
	03/2024 03/2024	84 ZMW 159	PEN 312 \$ 6	0	0 0	0	0.00 0.00
	04/2024	\$ 1,073	BRL 5,278	4	0	4	0.02
	04/2024 06/2024	22 £ 29	KES 3,597 \$ 36	0	0 (1)	0 (1)	0.00 0.00
	06/2024 06/2024	\$ 52 15	BRL 258 KES 2,595	0	0	0	0.00 0.00
	07/2024	18	MXN 314	0	0	0	0.00
	10/2024 12/2024	32 14	COP 139,584 EGP 659	2	0 (1)	2 (1)	0.01 0.00
	01/2025	32	COP 141,056	2	0	2	0.01
	04/2025 10/2025	32 16	143,520 77,952	2	0	2 2	0.01 0.01
DUB	01/2024 01/2024	HUF 9,583 NGN 3,075	\$ 26 5	0 2	(2) 0	(2) 2	(0.01) 0.01
	01/2024	\$ 3	PLN 11	0	0	0	0.00
	01/2024 01/2024	14 7	ZAR 285 ZMW 175	1 0	0 0	1 0	0.01 0.00
	02/2024 03/2024	128 1,490	EGP 4,496 SGD 1,972	0 10	(13) 0	(13) 10	(0.06) 0.05
	04/2024	10	KES 1,553	0	0	0	0.00
	06/2024 08/2024	403 € 185	KRW 523,996 PLN 854	5 10	0 0	5 10	0.03 0.05
	10/2024	\$ 9	TRY 357	0	0	0	0.00
FAR	11/2024 02/2024	¥ 7,872 CNY 374	\$ 56 52	0	(3) (1)	(3) (1)	(0.01) 0.00
GLM	01/2024 01/2024	CHF 70 COP 279,906	79 66	0	(3) (6)	(3) (6)	(0.02) (0.03)
	01/2024	DOP 7,841	136	2	0	2	0.01
	01/2024 01/2024	EGP 1,105 HUF 38,361	29 103	0	(4) (7)	(4) (7)	(0.02) (0.04)
	01/2024 01/2024	MXN 20,284 \$ 978	1,158 BRL 4,970	0 47	(35) 0	(35) 47	(0.17) 0.23
	01/2024	73	COP 279,906	0	(1)	(1)	0.00
	01/2024 01/2024	37 230	MXN 652 TRY 6,975	1 3	0 0	1 3	0.00 0.02
	02/2024	DOP 881	\$ 15	0	0	0	0.00
	02/2024 02/2024	EGP 2,266 KZT 2,905	65 6	7 0	0 0	7 0	0.04 0.00
	02/2024 02/2024	\$ 26 22	KZT 12,071 TRY 670	0	0 0	0	0.00 0.00
	02/2024	UYU 1,537	\$ 39	0	0	0	0.00
	03/2024 03/2024	DOP 10,832 PHP 105	189 2	4 0	0 0	4 0	0.02 0.00
	03/2024	\$ 21	IDR 325,060	0	0	0	0.00
	03/2024 03/2024	14 55	TRY 433 TWD 1,700	0 2	0	0 2	0.00 0.01
	04/2024 08/2024	DOP 863 \$ 26	\$ 15 COP 112,372	0 2	0	0 2	0.00 0.01
	10/2024	9	TRY 362	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	11/2024	\$ 56	¥	7,881	\$ 3 1	\$ 0	\$ 3 1	0.01
	11/2024 04/2025	19 66	TRY COP	757 301,521	6	0	6	0.00 0.03
IND	03/2024	CNY 141	\$	20	0	0	0	0.00
JPM	06/2024 01/2024	\$ 82 BRL 221	TWD \$	2,110 46	0	(11) 0	(11) 0	(0.06) 0.00
JI IVI	01/2024	EGP 626	. J	18	0	(1)	(1)	0.00
	01/2024	HUF 118,387		338	0	(5)	(5)	(0.02)
	01/2024 01/2024	PLN 256 \$ 46	BRL	59 222	0	(6) 0	(6) 0	(0.03) 0.00
	01/2024	32	EGP	1,065	0	(1)	(1)	0.00
	01/2024 01/2024	153 134	MXN PLN	2,627 559	2 8	0	2 8	0.01 0.04
	01/2024	103	TRY	3,056	0	0	0	0.04
	01/2024	ZMW 826	\$	36	4	0	4	0.02
	02/2024 02/2024	EGP 455 KZT 1,305		12 3	0	0	0	0.00 0.00
	02/2024	\$ 138	BRL	678	1	0	1	0.01
	02/2024	4	EGP	127	0	(1)	(1)	0.00
	02/2024 02/2024	1,781 8	INR TRY	148,774 237	3 0	0	3 0	0.01 0.00
	03/2024	CLP 37,874	\$	42	0	(1)	(1)	(0.01)
	03/2024 03/2024	CNH 1,645 INR 304		227 4	0	(5) 0	(5) 0	(0.03) 0.00
	03/2024	\$ 47	IDR	729,279	0	0	0	0.00
	03/2024	546	TWD	16,961	17	0	17	0.08
	04/2024 04/2024	KES 7,223 \$ 46	\$ BRL	47 223	3 0	0	3 0	0.01 0.00
	04/2024	24	KES	3,924	0	Ő	0	0.00
	06/2024	8	IDR	120,000	0	0	0	0.00
	06/2024 08/2024	361 PLN 852	KRW €	468,071 185	3 0	0 (9)	3 (9)	0.02 (0.05)
	08/2024	\$ 56	COP	242,186	4	0	4	0.02
	09/2024	€ 36	PLN	171 17	3 0	0	3	0.02
	09/2024 12/2024	PLN 79 \$ 18	€ EGP	872	0	(1) (1)	(1) (1)	0.00 0.00
MBC	01/2024	CAD 127	\$	94	0	(3)	(3)	(0.01)
	01/2024 01/2024	€ 1,272 HUF 110,940		1,395 302	0	(10) (18)	(10) (18)	(0.05) (0.09)
	01/2024	¥ 66,700		467	0	(7)	(7)	(0.03)
	01/2024	\$ 24	AUD	36	1	0	1	0.00
	01/2024 01/2024	25 41	CAD EGP	34 1,358	1 0	0 (1)	1 (1)	0.00 0.00
	01/2024	14	€	13	0	0	0	0.00
	02/2024 02/2024	¥ 10,000 \$ 15	\$ EGP	70 556	0	(1) (2)	(1) (2)	0.00 (0.01)
	03/2024	CNH 2,110	\$	291	0	(7)	(7)	(0.01)
	03/2024	\$ 321	PHP	17,974	3	0	3	0.02
MYI	03/2024 01/2024	75 EGP 654	TRY \$	2,354 18	0	0 (2)	0 (2)	0.00 (0.01)
	01/2024	HUF 15,932	4	45	0	(1)	(1)	0.00
	01/2024 01/2024	¥ 37,114 MYR 341		252 73	0	(13)	(13)	(0.06) (0.01)
	01/2024	NGN 3,075		73 5	2	(1) 0	(1) 2	0.01)
	01/2024	PLN 52		13	0	0	0	0.00
	01/2024 01/2024	\$ 31 24	EGP KZT	1,035 11,205	0	(1) 0	(1) 0	(0.01) 0.00
	01/2024	21	MYR	98	Ö	Ő	Ö	0.00
	01/2024	23	PLN	92	1	0	1	0.00
	01/2024 02/2024	27 EGP 259	ZAR \$	488 7	0	0	0	0.00 0.00
	02/2024	KZT 4,277		9	0	0	0	0.00
	02/2024 02/2024	\$ 446 11	CNY EGP	3,157 404	0	0 (2)	0 (2)	0.00 (0.01)
	02/2024	11	KZT	5,093	0	0	0	0.00
	03/2024	MXN 270	\$	15	0	0	0	0.00
	03/2024 03/2024	THB 761 \$ 24	CNH	22 175	0	0	0	0.00 0.00
	03/2024	4	EGP	137	0	(1)	(1)	0.00
	03/2024	718		1,051,398	0	(1)	(1)	(0.01)
	06/2024 06/2024	£ 29 \$ 73	\$ £	36 58	0 1	(1) 0	(1) 1	0.00 0.01
	06/2024	232	KRW	301,328	3	0	3	0.01
	06/2024 08/2024	36 21	MXN IDR	628 322 770	0	0	0	0.00 0.00
RBC	08/2024	42	MXN	322,770 751	1	0	1	0.00
	06/2024	KRW 25,775	\$	20	0	0	0	0.00
RYL	03/2024 03/2024	IDR 296,298 \$ 24	IDR	19 369,990	0	0	0	0.00 0.00
SCX	01/2024	\$ 24 € 4	\$	509,990	0	0	0	0.00
	01/2024	\$ 59	BRL	291	1	0	1	0.00
	01/2024	23	CHF	20	1	0	1	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	\$ 0	EGP 13	\$ 0	\$ 0	\$ 0	0.00
	01/2024	1,086	MYR 5,074	21	0	21	0.11
	01/2024	7	NGN 5,754	0	(1)	(1)	(0.01)
	01/2024	36	TRY 1,076	0	0	0	0.00
	01/2024	17	ZMW 417	0	(1)	(1)	0.00
	02/2024	EGP 1,244	\$ 34	4	0	4	0.02
	02/2024	MYR 968	208	0	(3)	(3)	(0.02)
	02/2024	\$ 4	KES 638	0	O O	0	0.00
	03/2024	CNH 165	\$ 23	0	(1)	(1)	0.00
	03/2024	INR 661	8	0	0	0	0.00
	03/2024	TWD 767	25	0	(1)	(1)	0.00
	03/2024	\$ 4	EGP 136	0	(1)	(1)	0.00
	03/2024	14	IDR 212,126	Ö	0	0	0.00
	03/2024	936	THB 32,362	18	Ö	18	0.09
	03/2024	246	TWD 7,766	11	Ö	11	0.06
	06/2024	KES 3,226	\$ 21	2	Ő	2	0.01
	06/2024	\$ 236	KRW 305,968	3	Ö	3	0.01
	08/2024	25	COP 108,200	2	Ő	2	0.01
	12/2024	14	EGP 668	0	(1)	(1)	0.00
SOG	01/2024	18	586	Ö	(1)	(1)	0.00
300	02/2024	KZT 3,799	\$ 8	Ő	0	0	0.00
	02/2024	\$ 355	RON 1,627	6	0	6	0.03
	03/2024	42	CNY 298	0	0	0	0.00
SSB	01/2024	27	BRL 134	1	Ő	1	0.00
330	01/2024	133	CLP 117,642	2	0	2	0.01
	03/2024	39	INR 3,263	0	0	0	0.00
	06/2024	30	KRW 38,429	0	0	0	0.00
TOR	01/2024	HUF 6,515	\$ 17	0	(2)	(2)	(0.01)
TON	03/2024	CNH 101	14	0	0	0	0.00
UAG	01/2024	£ 136	172	0	(1)	(1)	(0.01)
UAU	01/2024	HUF 50,534	135	0	(12)	(12)	(0.06)
	01/2024	PLN 214	51	0	(3)	(3)	(0.01)
	01/2024	\$ 94	HUF 34,665	6	(3)	6	0.03
	01/2024	3 94 249	MXN 4,400	10	0	10	0.05
	01/2024		NOK 388		0		0.05
	01/2024	36 24	ZAR 453	2 1	0	2 1	0.01
	02/2024	¥ 150,000	\$ 1,008 214	0	(65)	(65)	(0.32)
	03/2024	30,000		0	(1)	(1)	0.00
	03/2024	\$ 627	CZK 13,955	0	(4)	(4)	(0.02)
	03/2024	68	INR 5,675	0	0	0	0.00
				\$ 616	\$ (483)	\$ 133	0.67

DESCRIPTION CERTIFICATES OF DEPOSIT	PAR (000S)		FAIR VALUE (000S)	% OF NET ASSETS
Banco Davivienda S.A. 10.942% due 28/04/2026 11.679% due 12/05/2025 12.950% due 08/03/2026 13.183% due 06/06/2026 13.455% due 09/06/2025 13.455% due 13/06/2025 13.455% due 01/06/2025 13.450% due 01/10/2025 13.501% due 13/10/2024	COP 10,000 124,400 89,415 77,000 35,000 51,000 105,000 91,000	\$	3 32 24 21 9 14 28 24	0.01 0.16 0.12 0.11 0.04 0.07 0.14
15.389% due 21/02/2024  Bancolombia S.A. 5.917% due 27/01/2024 10.388% due 20/04/2026 13.320% due 08/06/2025 13.456% due 14/06/2025 13.637% due 14/12/2024 16.137% due 01/09/2024	30,000 141,800 165,900 47,000 85,000 124,000 51,000		8 37 43 12 23 32 13	0.04 0.19 0.22 0.06 0.12 0.16 0.07
BBVA Colombia S.A.  13.093% due 28/04/2026  13.229% due 10/05/2026  13.365% due 04/05/2026  14.460% due 13/01/2024	45,000 20,000 29,000 58,400		12 5 8 15	0.06 0.02 0.04 0.07
Total Certificates of Deposit  Total Investments		\$ \$	363 20,541	1.82
Other Current Assets & Liabilities		\$	(595)	(2.98)
Net Assets		\$	19,946	100.00

# Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

# NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Security did not produce income within the last twelve months.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Contingent convertible security.
- (i) Restricted Securities (31 December 2022: 0.99%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Development Bank of Southern Africa 8.600% due 21/10/2024	07/10/2021	\$ 215	\$ 174	0.87
DrillCo Holding Lux S.A.	08/06/2023	16	19	0.10
Flourish Century 6.600% due 04/02/2022	25/08/2021	197	18	0.09
		\$ 428	\$ 211	1.06

Cash of \$305 (31 December 2022: \$282) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 17,495	\$ 268	\$ 17,763
Investment Funds	311	1,526	0	1,837
Repurchase Agreements	0	158	0	158
Financial Derivative Instruments <sup>(3)</sup>	5	415	0	420
Deposits with Credit Institutions	0	363	0	363
Totals	\$ 316	\$ 19,957	\$ 268	\$ 20,541

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 15,014	\$ 250	\$ 15,264
Investment Funds	205	1,853	0	2,058
Repurchase Agreements	0	2,766	0	2,766
Financial Derivative Instruments(3)	0	993	0	993
Deposits with Credit Institutions	0	34	44	78
Totals	\$ 205	\$ 20,660	\$ 294	\$ 21,159

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
BOA	\$ (72)	\$ 0	\$ (72)	\$ 95	\$ 0	\$ 95
BPS	92	0	92	(152)	0	(152)
BRC	63	0	63	21	0	21
BSH	(5)	0	(5)	N/A	N/A	N/A
CBK	43	0	43	98	0	98
CLY	N/A	N/A	N/A	(4)	0	(4)
DUB	5	0	5	13	0	13
FAR	(1)	0	(1)	N/A	N/A	N/A
GLM	228	(270)	(42)	404	(270)	134
IND	(11)	0	(11)	(9)	0	(9)

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
JPM	\$ 27	\$ 0	\$ 27	\$ 49	\$ 0	\$ 49
MBC	(44)	0	(44)	(34)	0	(34)
MYC	N/A	N/A	N/A	(14)	0	(14)
MYI	(33)	0	(33)	25	0	25
RBC	1	0	1	1	0	1
SCX	54	0	54	124	0	124
SOG	1	0	1	38	0	38
SSB	3	0	3	N/A	N/A	N/A
TOR	(2)	0	(2)	(213)	0	(213)
UAG	(67)	0	(67)	116	0	116

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

# **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	77.08	27.93
Transferable securities dealt in on another regulated market*	10.53	44.26
Other transferable securities	1.44	0.70
Investment funds	9.21	9.83
Repurchase agreements	0.79	13.22
Financial derivative instruments dealt in on a regulated market	0.03	0.09
Centrally cleared financial derivative instruments	0.67	1.99
OTC financial derivative instruments	1.41	2.67
Certificates of deposit	1.82	0.37

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Argentina	N/A	0.22
Azerbaijan	1.00	0.93
Brazil	1.13	2.81
Cayman Islands	0.05	0.21
Chile	3.12	0.03
China	0.55	0.11
Colombia	1.99	1.99
Czech Republic	0.48	0.85
Denmark	0.00	1.89
Dominican Republic	2.24	0.31
Ecuador	0.33	N/A
Hungary	0.15	0.93
Indonesia	N/A	0.00
Ireland	1.30	1.52
Israel	1.13	2.07
Jersey, Channel Islands	0.55	0.51
Luxembourg	0.26	0.13
Malaysia	0.45	N/A
Mauritius	N/A	0.87
Mexico	2.52	1.62
Netherlands	N/A	0.05
Peru	2.75	1.60
Poland	2.17	0.37
Qatar	N/A	0.45
Romania	0.68	N/A
South Africa	7.68	3.99
South Korea	1.01	N/A
Thailand	0.01	N/A
United Kingdom	0.64	1.48
United States	4.54	5.71
Uruguay	0.11	N/A
Zambia	0.19	0.13
Short-Term Instruments	52.02	42.11
Investment Funds	9.21	9.83
Repurchase Agreements	0.79	13.22
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.03	0.09
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.08)	N/A
Interest Rate Swaps	0.75	1.99
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.10	0.13
S Yeller		

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Written Options		
Foreign Currency Options	(0.47)	0.00
Interest Rate Swaptions	(0.01)	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Cross-Currency Swaps	1.11	1.01
Interest Rate Śwaps	0.01	0.00
Volatility Swaps	N/A	0.00
Forward Foreign Currency Contracts	0.67	1.53
Certificates of Deposit	1.82	0.37
Other Current Assets & Liabilities	(2.98)	(1.06)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	
TRANSFERABLE SECURITIES				CPI Property Group S.A.					KBC Group NV				
LOAN PARTICIPATIONS AND AS	SSIGNM	ENTS		1.750% due 14/01/2030 2.750% due 22/01/2028	€ £	300 \$ 300		0.07	5.796% due 19/01/2029 8.000% due 05/09/2028 (c)(d)	\$ €	1,250 \$ 200	1,272 235	
Wm Morrison Supermarkets Ltd. 8.752% due 04/11/2027 €	800 \$	842	0.31	Credit Agricole Assurances S.A 1.500% due 06/10/2031				0.10	Kilroy Realty LP 2.500% due 15/11/2032	\$	640		0.03
CORPORATE BONDS & NOTES BANKING & FINANCE				Crown Castle, Inc. 3.100% due 15/11/2029	\$	550	493	0.18	2.650% due 15/11/2033 Kookmin Bank		200		0.06
ABN AMRO Bank NV 2.470% due 13/12/2029 \$	400	252	0.13	CTP NV 1.250% due 21/06/2029 1.500% due 27/09/2031	€	400 400		0.14 0.13	2.500% due 04/11/2030 (d) <b>Lendlease Finance Ltd.</b> 3.400% due 27/10/2027 A	IIID	200		0.06
Acef Holding S.C.A. 0.750% due 14/06/2028 €	100		0.13	Deutsche Bank AG 3.035% due 28/05/2032 (e)	\$	350		0.13	Logicor Financing SARL 2.000% due 17/01/2034	€	500		0.23
1.250% due 26/04/2030 AIB Group PLC	300		0.10	3.742% due 07/01/2033 6.720% due 18/01/2029	Ţ	500 500	411	0.15 0.19	Mitsubishi UFJ Financial Group, I 2.494% due 13/10/2032		700		0.10
2.875% due 30/05/2031 5.250% due 23/10/2031	400 500	598	0.16 0.22	7.079% due 10/02/2034 Digital Dutch Finco BV	C	500		0.19	5.475% due 22/02/2031 Mizuho Financial Group, Inc.		800		0.30
6.608% due 13/09/2029 \$	500	527	0.19	0.625% due 15/07/2025 1.000% due 15/01/2032	€	600 500		0.23 0.16	2.201% due 10/07/2031		800		0.25
<b>Ally Financial, Inc.</b> 2.200% due 02/11/2028	600	511	0.19	EQT AB					Muenchener Rueckversicherung in Muenchen	s-Ge	esellsch	aft AG	
8.000% due 01/11/2031	350	384	0.14	0.875% due 14/05/2031 2.375% due 06/04/2028		600 700		0.20 0.27	5.875% due 23/05/2042		400	402	0.15
American Express Co. 4.050% due 03/05/2029 American Tower Corp.	500	495	0.18	Equinix, Inc. 2.500% due 15/05/2031	\$	50		0.02	Nationstar Mortgage Holdings, I 5.750% due 15/11/2031	nc.	300	280	0.10
3.100% due 15/06/2050	200		0.05	3.900% due 15/04/2032		260	242	0.09	NE Property BV 2.000% due 20/01/2030	€	200	178	0.07
3.800% due 15/08/2029 Asian Development Bank	150	143	0.05	<b>Equitable Financial Life Global</b> 1.800% due 08/03/2028	Fund	<b>ing</b> 700	614	0.23	3.375% due 14/07/2027 New Immo Holding S.A.		300	314	0.12
6.550% due 26/01/2025 ZAR A	42,000	2,242	0.83	First American Financial Corp. 2.400% due 15/08/2031		600	475	0.18	2.750% due 26/11/2026 Nexi SpA		200	203	0.07
2.750% due 11/01/2026 \$	600	567	0.21	Ford Motor Credit Co. LLC 4.687% due 09/06/2025		200	107	0.07	1.625% due 30/04/2026		259	272	0.10
Banco de Sabadell S.A. 0.875% due 16/06/2028 €	100	100	0.04	5.584% due 18/03/2024		200		0.07	Nomura Holdings, Inc. 2.172% due 14/07/2028	\$	600	528	0.19
<b>Banco Mercantil del Norte S.A.</b> 6.625% due 24/01/2032 (c)(d) \$	200	170	0.06	<b>FS KKR Capital Corp.</b> 3.125% due 12/10/2028		450	393	0.14	OneMain Finance Corp. 3.500% due 15/01/2027	¥	826		0.28
Bank Mandiri Persero Tbk PT 2.000% due 19/04/2026	200	186	0.07	Globalworth Real Estate Invest 2.950% due 29/07/2026		400	365	0.13	PennyMac Financial Services, Ind 5.750% due 15/09/2031	ε.	200	185	0.07
<b>Bank of America Corp.</b> 2.687% due 22/04/2032	1,100		0.34	Goldman Sachs Group, Inc. 2.383% due 21/07/2032	\$	800	658	0.24	Protective Life Global Funding 1.737% due 21/09/2030		800	649	0.24
6.204% due 10/11/2028  Bank of Ireland Group PLC	300		0.12	Goodman U.S. Finance Five LLC 4.625% due 04/05/2032		700	652	0.24	<b>Rayonier LP</b> 2.750% due 17/05/2031		600	501	0.18
4.875% due 16/07/2028 € 7.594% due 06/12/2032 £	500 400	578 532	0.21	Goodman U.S. Finance Three Li 3.700% due 15/03/2028 GPT Wholesale Office Fund	LC	500	466	0.17	Reinsurance Group of America, I 6.000% due 15/09/2033	nc.	200	210	0.08
Banque Ouest Africaine de Develop 2.750% due 22/01/2033 €	470	400	0.15		AUD	400	217	0.08	Rexford Industrial Realty LP 2.150% due 01/09/2031		100	80	0.03
Barclays PLC 4.836% due 09/05/2028 5.501% due 09/08/2028	400 500		0.14 0.19	3.000% due 03/07/2030  Hanwha Life Insurance Co. Ltd.	£	100	109	0.04	Santander Holdings USA, Inc. 5.807% due 09/09/2026		800	803	0.30
BNP Paribas S.A. 1.675% due 30/06/2027	400		0.13	3.379% due 04/02/2032 HAT Holdings LLC	\$	300	277	0.10	Santander UK Group Holdings Pl 3.823% due 03/11/2028	LC	200		0.07
4.625% due 25/02/2031 (c)(d)	200	162	0.06	3.375% due 15/06/2026		610		0.21	6.534% due 10/01/2029 Segro Capital SARL		400	414	0.15
7.750% due 16/08/2029 (c)(d) Boston Properties LP	800		0.30	3.750% due 15/09/2030 8.000% due 15/06/2027		230 300		0.07 0.12	1.875% due 23/03/2030 Sirius Real Estate Ltd.	€	250	254	0.09
2.550% due 01/04/2032 BPCE S.A.	400	319	0.12	Host Hotels & Resorts LP 2.900% due 15/12/2031		100	84	0.03	1.125% due 22/06/2026 1.750% due 24/11/2028		400 200		0.15 0.07
2.045% due 19/10/2027 Brookfield Finance UK PLC	300	272	0.10	3.375% due 15/12/2029 3.500% due 15/09/2030		800 240		0.26 0.08	SLM Corp. 3.125% due 02/11/2026	\$	900		0.31
2.340% due 30/01/2032 CaixaBank S.A.	550	440	0.16	<b>Howard Hughes Corp.</b> 4.375% due 01/02/2031		700	608	0.22	Societe Generale S.A. 6.691% due 10/01/2034	•	1,000		0.39
3.625% due 14/09/2028 (c)(d) € 3.750% due 07/09/2029	200 300		0.06 0.13	HSBC Holdings PLC 3.973% due 22/05/2030		200	187	0.07	Sofina S.A.				
6.208% due 18/01/2029 \$	500		0.13	4.583% due 19/06/2029 6.254% due 09/03/2034		500 600	485	0.18 0.24	1.000% due 23/09/2028 Standard Chartered PLC	€	200	187	0.07
Castellum Helsinki Finance Holding 0.875% due 17/09/2029 €	300	256	0.09	Hudson Pacific Properties LP					2.678% due 29/06/2032	\$	500		0.15
CBRE Global Investors Open-Ended SICAV-SIF Pan European Core Fu	Fund S.C		0.00	3.950% due 01/11/2027 5.950% due 15/02/2028		250 150		0.08	3.603% due 12/01/2033 (e) 6.301% due 09/01/2029 SVB Financial Group		200 700		0.06 0.26
0.900% due 12/10/2029	500	460	0.17	ING Groep NV 4.125% due 24/08/2033	€	300		0.12	4.570% due 29/04/2033 ^		770	509	0.19
Citigroup, Inc. 2.976% due 05/11/2030 6.075% due 25/01/2026 (e)	200 500	178 497	0.07 0.18	4.250% due 16/05/2031 (c)(d) 4.875% due 16/05/2029 (c)(d)	\$	200 700		0.05 0.21	Svenska Handelsbanken AB 4.750% due 01/03/2031 (c)(d)		200	165	0.06
Citycon Treasury BV 1.625% due 12/03/2028 €	300	266	0.10	Intesa Sanpaolo SpA 4.198% due 01/06/2032 5.017% due 26/06/2024		200 200		0.06 0.07	<b>UBS Group AG</b> 4.375% due 10/02/2031 (c)(d) 5.959% due 12/01/2034		200 400		0.06 0.15
CNP Assurances SACA 1.250% due 27/01/2029	400	391	0.14	6.625% due 31/05/2033 6.625% due 20/06/2033		600 1,000		0.30	UniCredit SpA 5.459% due 30/06/2035		300		0.10
Cooperatieve Rabobank UA 1.004% due 24/09/2026 \$	900	836	0.31	JAB Holdings BV 5.000% due 12/06/2033		200		0.09	VIA Outlets BV 1.750% due 15/11/2028	€	500		0.18
Corporate Office Properties LP				Jones Lang LaSalle, Inc.					Workspace Group PLC				
2.000% due 15/01/2029	100	83	0.03	6.875% due 01/12/2028	\$	1,300	1,378	0.51	2.250% due 11/03/2028	£	500	547	0.20

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
<b>ZF Finance GmbH</b> 2.000% due 06/05/2027 2.250% due 03/05/2028	€	400 \$ 100	410 102	0.15 0.04		€	250 \$	288	0.11	<b>TDC Net A/S</b> 5.056% due 31/05/2028 5.618% due 06/02/2030	300 \$ 2,700	345 3,083	0.13 1.14
2.230 /6 due 03/03/2020		_	56,035		RELX Capital, Inc. 4.750% due 20/05/2032	\$	800	807	0.30	TerraForm Power Operating LLC 5.000% due 31/01/2028 \$	230	224	0.08
INDUSTRIALS Accor S.A.					ReNew Power Pvt Ltd. 5.875% due 05/03/2027 S&P Global, Inc.		200	191	0.07	Verizon Communications, Inc. 2.850% due 03/09/2041	300	222	0.08
2.375% due 29/11/2028 Amgen, Inc.		900	950	0.35	2.700% due 01/03/2029 Schaeffler AG		700	648	0.24	5.050% due 09/05/2033 <b>Vodafone Group PLC</b>	1,500	1,531	0.56
5.600% due 02/03/2043 Arcadis NV	\$	900	931	0.34	3.375% due 12/10/2028 SK Hynix, Inc.	€	200	215	0.08	5.125% due 04/06/2081	113 _	86 <b>14,030</b>	0.03 <b>5.17</b>
4.875% due 28/02/2028 Ardagh Metal Packaging Finan			229	0.08	6.375% due 17/01/2028 Standard Industries, Inc.	\$	600	620	0.23	Total Corporate Bonds & Notes	_	93,141	34.34
3.000% due 01/09/2029 Ball Corp.		600		0.20	2.250% due 21/11/2026 Tesco Corporate Treasury Service		600 PLC	629	0.23	U.S. GOVERNMENT AGENCIE Fannie Mae	5		
3.125% due 15/09/2031 BCP Modular Services Finance	\$ PLC €	580 100	501 103	0.18	0.375% due 27/07/2029 Teva Pharmaceutical Finance Ne		300		0.10	3.500% due 01/08/2059 4.000% due 01/11/2059	2,977 129	2,705 122	1.00 0.04
4.750% due 30/11/2028 Boise Cascade Co. 4.875% due 01/07/2030	\$	380	357	0.04	7.875% due 15/09/2031 Transurban Finance Co. Pty. Ltd.		400		0.19	Ginnie Mae 5.500% due 20/07/2053	4,552	4,587	1.69
CDW LLC 3.569% due 01/12/2031	J	500	444	0.16	2.450% due 16/03/2031 Travis Perkins PLC	\$	500		0.15	Ginnie Mae, TBA 5.000% due 01/01/2054 Uniform Mortgage-Backed Secu	2,500	2,483	0.92
<b>Cellnex Finance Co. S.A.</b> 3.875% due 07/07/2041		200	155	0.06	3.750% due 17/02/2026 VeriSign, Inc.	£	400		0.18	3.000% due 01/07/2052	486 20,543	430 19,428	0.16 7.16
<b>Centene Corp.</b> 3.000% due 15/10/2030		600	520	0.19	2.700% due 15/06/2031 <b>Vilmorin &amp; Cie S.A.</b> 1.375% due 26/03/2028	\$ €	650 300		0.21	4.500% due 01/07/2052 - 01/09/2053	7,799	7,564	2.79
<b>Fair Isaac Corp.</b> 4.000% due 15/06/2028		610	578	0.21	Vmed O2 UK Financing PLC 4.500% due 15/07/2031	£	200		0.10		23,829 28,682	23,580 28,853	8.69 10.64
Flex Ltd. 6.000% due 15/01/2028		300	310	0.11	4.750% due 15/07/2031 Wabtec Transportation Netherla	\$	600		0.20	2.000% due 01/02/2054 3.500% due 01/02/2054	500 800	409 735	0.15 0.27
Ford Motor Co. 3.250% due 12/02/2032		80	67	0.02	1.250% due 03/12/2027 Weir Group PLC		400	408	0.15	5.500% due 01/02/2054 6.000% due 01/02/2054	1,400 7,400	1,406 7,514	2.77
Gap, Inc. 3.625% due 01/10/2029 3.875% due 01/10/2031		200 300	171 247	0.06 0.09	2.200% due 13/05/2026 Zenith Finco PLC	\$	400	372	0.14	6.500% due 01/02/2054	5,500 _	5,636 <b>105,452</b>	
<b>GN Store Nord A/S</b> 0.875% due 25/11/2024	€	400	424	0.16	6.500% due 30/06/2027 ZF North America Capital, Inc.		200		0.08	U.S. TREASURY OBLIGATION		(1)	
<b>Graphic Packaging Internation</b> 2.625% due 01/02/2029	al LL	<b>C</b> 400	410	0.15	6.875% due 14/04/2028	\$	1502	156 <b>3,076</b>	0.06 <b>8.51</b>	U.S. Treasury Inflation Protected 0.125% due 15/07/2024 0.125% due 15/10/2024	1,788 2,027	1,757 1,983	0.65 0.73
<b>HCA, Inc.</b> 4.500% due 15/02/2027	\$	500	494	0.18	UTILITIES					0.125% due 15/07/2031 0.125% due 15/01/2032	1,423 6,882	1,266 6,048	0.47 2.23
Hilton Domestic Operating Co. 3.625% due 15/02/2032 4.000% due 01/05/2031	, Inc.	380 200	332 183	0.12 0.07	<b>AES Corp.</b> 2.450% due 15/01/2031 5.450% due 01/06/2028		300 700		0.09 0.26	0.250% due 15/01/2025 0.500% due 15/04/2024 0.625% due 15/01/2024	2,598 49 1,094	2,522 48 1,091	0.93 0.02 0.40
InterContinental Hotels Group 3.375% due 08/10/2028	PLC £	500	595	0.22	CenterPoint Energy Houston Ele 5.300% due 01/04/2053	ctri			0.20	0.750% due 15/02/2045 1.000% due 15/02/2046	209 532	164 436	0.06 0.16
JCDecaux SE 1.625% due 07/02/2030		300	290	0.11	Clean Renewable Power Mauriti 4.250% due 25/03/2027	ius I			0.06	1.375% due 15/02/2044 1.500% due 15/02/2053	832 621	744 564	0.27 0.21
JDE Peet's NV 2.250% due 24/09/2031	\$	600	481	0.18	Enel Finance America LLC 7.100% due 14/10/2027		800		0.32	U.S. Treasury Notes 2.375% due 31/03/2029 3.875% due 30/09/2029	2,100 2,400	1,950 2,396	0.72 0.88
4.125% due 23/01/2030 John Lewis PLC	€	800	910	0.34	Enel Finance International NV 1.375% due 12/07/2026		300		0.10		_	20,969	
6.125% due 21/01/2025 <b>Lenovo Group Ltd.</b> 3.421% due 02/11/2030	£		254 354	0.09	2.250% due 12/07/2031  Iberdrola International BV		400		0.12	NON-AGENCY MORTGAGE-B 1211 Avenue of the Americas Tr		ECURITI	IES
Liberty Utilities Finance GP 2.050% due 15/09/2030	Þ	300	244	0.13	6.750% due 15/09/2033 India Green Energy Holdings		250		0.10	4.142% due 10/08/2035 225 Liberty Street Trust	1,895	1,710	0.63
Lindblad Expeditions LLC 6.750% due 15/02/2027		300	299	0.11	5.375% due 29/04/2024 India Green Power Holdings 4.000% due 22/02/2027		250 250		0.09	4.501% due 10/02/2036 245 Park Avenue Trust	1,200	1,000	0.37
Marks & Spencer PLC 4.500% due 10/07/2027	£	350	431	0.16	National Grid PLC	€	400		0.09	3.657% due 05/06/2037 280 Park Avenue Mortgage Trus		1,089	0.40
Metalsa S.A. de C.V. 3.750% due 04/05/2031	\$	150	124	0.05	NextEra Energy Capital Holdings 1.900% due 15/06/2028	s, In			0.13	6.738% due 15/09/2034  Banc of America Funding Trust	2,297		
<b>MSCI, Inc.</b> 3.625% due 01/09/2030		400	362	0.13			400		0.09	6.479% due 25/10/2036  Barclays Commercial Mortgage 9.597% due 10/08/2033 (a)	60 Securities 9,200		0.02
Nemak S.A.B. de C.V. 2.250% due 20/07/2028	€	400	393	0.15	6.700% due 01/04/2053 PacifiCorp	\$ 1	,300	1,414	0.52	4.216% due 10/08/2033 4.498% due 10/08/2035	105 1,600	94 1,401	0.03 0.52
Newell Brands, Inc. 4.875% due 01/06/2025 NextEra Energy Operating Part		200 I P	197	0.07	5.350% due 01/12/2053 Pattern Energy Operations LP		700		0.25	4.563% due 10/08/2033 4.957% due 10/08/2035	2,190 550	1,762 401	0.65 0.15
7.250% due 15/01/2029 NXP BV		1,000	1,048	0.39	4.500% due 15/08/2028 Southern California Edison Co.		500		0.17	Bear Stearns ALT-A Trust 5.790% due 25/06/2046	753	664	0.24
2.500% due 11/05/2031 5.000% due 15/01/2033		250 1,000	213 1,002	0.08 0.37	2.500% due 01/06/2031 3.650% due 01/06/2051	100	400 200		0.13 0.06	<b>Bridgegate Funding PLC</b> 9.220% due 16/10/2062 £ 10.220% due 16/10/2062	950 950	1,208 1,204	0.45 0.44
Pearson Funding PLC					Star Energy Geothermal Wayang							.,,	
3.750% due 04/06/2030	£	100	119	0.04	6.750% due 24/04/2033	y vv	324	325	0.12	Commercial Mortgage Trust 3.832% due 10/02/2036 \$	3,000	2,723	1.00

\$ 274,526 101.23

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Downey Savings & Loan Associ	ciation Mortg	age	
5.610% due 19/03/2037	\$ 1,268 \$	1,058	0.39
<b>EMF-UK PLC</b> 6.319% due 13/03/2046	£ 2,825	3,566	1.31
Great Hall Mortgages PLC 5.599% due 18/06/2038	2,040	2,527	0.93
Independence Plaza Trust 3.763% due 10/07/2035	\$ 345	330	0.12
3.911% due 10/07/2035	1,940	1,831	
4.158% due 10/07/2035 4.356% due 10/07/2035	132 1,050	124 968	0.05
Madison Avenue Mortgage Tr	•	300	0.50
3.366% due 15/08/2034	690	580	0.21
3.484% due 15/08/2034 3.976% due 15/08/2034	225 1,900	183 1,428	0.07
MortgageIT Trust 6.070% due 25/08/2035	331	315	0.12
Natixis Commercial Mortgage 3.790% due 15/11/2032	Securities Tro 1,220	u <b>st</b> 886	0.33
Residential Accredit Loans, Inc 5.850% due 25/12/2036	c. Trust 72	62	0.02
Residential Funding Mortgage 4.657% due 25/04/2037	Securities, Ir 42	nc. Trust 35	0.01
Structured Adjustable Rate Mo 6.115% due 25/04/2035	ortgage Loan 36	Trust 35	0.01
<b>Towd Point Mortgage Funding</b> 5.891% due 20/10/2051	<b>PLC</b> £ 3,000	3,811	1.41
WaMu Mortgage Pass-Through 4.020% due 25/11/2036	h Certificates \$ 84	Trust 72	0.03
Worldwide Plaza Trust 3 596% due 10/11/2036	1 705	410	0.15
5.590% due 10/11/2030	1,795	410 33,758	0.15
	_	55,750	. 2. 13

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
ASSET-BACKED SECURITIES			
Ameriquest Mortgage Securities	, Inc. Asset-	Backed	I
Pass-Through Certificates 6.520% due 25/05/2035	\$ 1,275 \$	1,110	0.41
Argent Securities Trust 5.770% due 25/06/2036	1,984	566	0.21
Bear Stearns Asset-Backed Secu 5.970% due 25/08/2036 6.595% due 25/02/2035	rities Trust 1,287 57	1,164 57	
BNC Mortgage Loan Trust 4.291% due 25/10/2036	102	72	0.03
Centex Home Equity Loan Trust 6.385% due 25/10/2035	14	13	0.00
Countrywide Asset-Backed Certi			
5.610% due 25/06/2047 5.990% due 25/12/2036	67 283	60 263	
First Franklin Mortgage Loan Tru 4.757% due 25/03/2036 6.220% due 25/12/2035	1,448 921	1,344 887	
GoodLeap Sustainable Home So 5.520% due 22/02/2055	lutions Trus 657		0.24
<b>GSAMP Trust</b> 5.950% due 25/06/2036 6.370% due 25/11/2035	1,767 100	932 95	
JPMorgan Mortgage Acquisition		33	0.04
4.470% due 25/01/2037	4,141	2,189	0.81
<b>Lehman XS Trust</b> 5.790% due 25/02/2037	528	512	0.19
<b>Long Beach Mortgage Loan Trus</b> 5.770% due 25/11/2036 5.780% due 25/08/2036	492 2,515	353 1,333	0.13 0.49
Morgan Stanley ABS Capital, Inc 6.145% due 25/09/2035	. <b>Trust</b> 477	447	0.16

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Mosaic Solar Loans LLC 4.450% due 20/06/2042	\$ 445 \$	419	0.15
<b>Soundview Home Loan Tru</b> 5.970% due 25/10/2036	548	514	0.19
Structured Asset Investment 6.445% due 25/05/2035	nt Loan Trus 1,405	s <b>t</b> 1,235	0.46
Structured Asset Securities	Corp. Mort	gage Loan	Trust
5.760% due 25/07/2036	1,323	1,280	0.47
Structured Asset Securities			
7.099% due 25/05/2031	67	52	0.02
Wells Fargo Home Equity A 6 470% due 25/10/2034			
6.470% due 25/10/2034	1,051 _	1,043	0.38
	-	16,583	6.12
SOVEREIGN ISSUES			
	ional Rond		
SOVEREIGN ISSUES  Chile Government Internat 2.750% due 31/01/2027	ional Bond 300	284	0.10
Chile Government Internat		284 268	0.10 0.10
Chile Government Internat 2.750% due 31/01/2027	300		
Chile Government Internat 2.750% due 31/01/2027 3.500% due 31/01/2034	300		
Chile Government Internat 2.750% due 31/01/2027 3.500% due 31/01/2034 Fondo MIVIVIENDA S.A. 4.625% due 12/04/2027 Mexico Government Intern	300 300 300 ational Bon	268 293	0.10
Chile Government Internat 2.750% due 31/01/2027 3.500% due 31/01/2034 Fondo MIVIVIENDA S.A. 4.625% due 12/04/2027 Mexico Government Intern 2.250% due 12/08/2036	300 300 300 300 aational Bon € 870	268 293 d 758	0.10
Chile Government Internat 2.750% due 31/01/2027 3.500% due 31/01/2034 Fondo MIVIVIENDA S.A. 4.625% due 12/04/2027 Mexico Government Intern 2.250% due 12/08/2036 Romania Government Intern	300 300 300 aational Bon € 870 rnational Bo	268 293 d 758	0.10 0.11 0.28
Chile Government Internat 2.750% due 31/01/2027 3.500% due 31/01/2034 Fondo MIVIVIENDA S.A. 4.625% due 12/04/2027 Mexico Government Intern 2.250% due 12/08/2036 Romania Government Inter 1.750% due 13/07/2030	300 300 300 300 aational Bon € 870 rnational Bo	268 293 d 758 ond 538	0.10 0.11 0.28 0.20
Chile Government Internat 2.750% due 31/01/2027 3.500% due 31/01/2034 Fondo MIVIVIENDA S.A. 4.625% due 12/04/2027 Mexico Government Intern 2.250% due 12/08/2036 Romania Government Inter 1.750% due 13/07/2030 5.500% due 18/09/2028	300 300 300 aational Bon € 870 rnational Bo	268 293 d 758	0.10 0.11 0.28
Chile Government Internat 2.750% due 31/01/2027 3.500% due 31/01/2034 Fondo MIVIVIENDA S.A. 4.625% due 12/04/2027 Mexico Government Intern 2.250% due 12/08/2036 Romania Government Inter 1.750% due 13/07/2030 5.500% due 18/09/2028 6.375% due 18/09/2033	300 300 300 aational Bon € 870 rnational Bo 600 350 350	268 293 dd 758 ond 538 398 410	0.10 0.11 0.28 0.20 0.15
Chile Government Internat 2.750% due 31/01/2027 3.500% due 31/01/2034 Fondo MIVIVIENDA S.A. 4.625% due 12/04/2027 Mexico Government Intern 2.250% due 12/08/2036 Romania Government Inter 1.750% due 13/07/2030 5.500% due 18/09/2028	300 300 300 aational Bon € 870 rnational Bo 600 350 350	268 293 dd 758 ond 538 398 410	0.10 0.11 0.28 0.20 0.15
Chile Government Internat 2.750% due 31/01/2027 3.500% due 31/01/2034 Fondo MIVIVIENDA S.A. 4.625% due 12/04/2027 Mexico Government Intern 2.250% due 12/08/2036 Romania Government Internation 1.750% due 13/07/2030 5.500% due 18/09/2028 6.375% due 18/09/2033 Serbia Government Internation	300 300 300 300 eational Bon € 870 rnational Bon 600 350 350 ational Bonc 400	268 293 d 758 ond 538 398 410 d 374	0.10 0.11 0.28 0.20 0.15 0.15
Chile Government Internat 2.750% due 31/01/2027 3.500% due 31/01/2034 Fondo MIVIVIENDA S.A. 4.625% due 12/04/2027 Mexico Government Intern 2.250% due 12/08/2036 Romania Government Inter 1.750% due 13/07/2030 5.500% due 18/09/2028 6.375% due 18/09/2033 Serbia Government Interna 1.000% due 23/09/2028	300 300 300 300 ational Bone € 870 rnational Bone 350 350 ational Bone 400 nternationa	268 293 d 758 ond 538 398 410 d 374	0.10 0.11 0.28 0.20 0.15 0.15

**Total Transferable Securities** 

# REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
BOS	5.420%	29/12/2023	02/01/2024	\$ 8,200	U.S. Treasury Notes 4.000% due 28/02/2030	\$ (8,383)	\$ 8,200	\$ 8,205	3.02
Total Repurcha	ase Agreeme	ents				\$ (8,383)	\$ 8,200	\$ 8,205	3.02

<sup>(1)</sup> Includes accrued interest.

#### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

#### **FUTURES** Unrealised **Expiration** # of Appreciation/ % of Description Type Month Contracts (Depreciation) Net Assets 3-Month SOFR December Futures 03/2024 Long 20 \$ (78)(0.03)3-Month SOFR December Futures 03/2025 Short 3 11 0.01 4 03/2026 9 3-Month SOFR December Futures Short 0.00 09/2024 3-Month SOFR June Futures Short 21 0.01 3-Month SOFR June Futures Short 09/2025 2 4 2 0.00 3-Month SOFR March Futures Short 06/2024 0.01 06/2025 3-Month SOFR March Futures Short 6 0.00 3-Month SOFR March Futures Short 06/2026 3 0.00 3 3-Month SOFR September Futures Short 12/2024 13 0.01 3-Month SOFR September Futures 12/2025 Short 0.00 2 9 Euro-Bund 10-Year Bond March Futures Long 03/2024 0.01 U.S. Treasury 5-Year Note March Futures Short 03/2024 10 (24)(0.01)U.S. Treasury 10-Year Note March Futures Short 03/2024 46 (163)(0.06)U.S. Treasury 10-Year Ultra March Futures Short 03/2024 10 (51)(0.02)U.S. Treasury 30-Year Bond March Futures Long 03/2024 0.00 (182)U.S. Treasury Ultra Long-Term Bond March Futures Short 03/2024 14 (0.07)\$ (376) (0.14)Total Financial Derivative Instruments Dealt in on a Regulated Market \$ (376) (0.14)

# CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
British Telecommunications PLC	1.000%	20/06/2028	€ 200	\$ 4	0.00
British Telecommunications PLC Tesco PLC	1.000 1.000	20/12/2028 20/06/2028	900 100	24 1	0.01 0.00
				\$ 29	0.01

INTEREST	RATE SWAPS					
Pay/						
Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	4.320%	20/10/2033	£ 100	\$ 11	0.00
Receive(3)	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	1,500	(153)	(0.06)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2026	¥ 330,000	11	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS 1-Day JPY-MUTKCALM Compounded-OIS	0.000 0.000	16/06/2028 15/12/2028	890,000 1,690,000	108 (105)	0.04 (0.04)
Receive Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	226,300	37	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/03/2042	101,000	58	0.02
Receive	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	\$ 150	13	0.01
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	100	13	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	6,000	(522)	(0.19)
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.250 1.350	16/06/2051 20/01/2027	40 200	9 16	0.00 0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.360	15/02/2027	550	44	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.380	04/01/2027	500	(40)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.418	20/01/2027	250	(20)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.420	24/02/2027	400	31	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.425	18/01/2027	500	(39)	(0.01)
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.443 1.450	18/01/2027 17/02/2027	500 500	(38) 38	(0.01) 0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.450	16/07/2031	50	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2028	800	(94)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	12/01/2029	110	12	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.518	20/01/2029	150	(16)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.535	15/10/2031	200	(30)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.550 1.570	20/01/2027 11/01/2027	700 200	(50) (15)	(0.02) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.570	12/01/2027	100	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.573	28/02/2027	300	(28)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.580	16/02/2027	300	(21)	(0.01)
Receive(3)	1-Day USD-SOFR Compounded-OIS	1.600	16/01/2026	2,700	90	0.03
Pay	1-Day USD-SOFR Compounded-OIS	1.600	15/02/2027	2,200	(151)	(0.06)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.618 1.620	09/02/2029 18/04/2027	200 300	(24) (26)	(0.01) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.630	26/01/2029	150	(15)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.650	24/02/2027	1,300	(86)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	1.650	08/02/2032	250	(39)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.655	24/01/2032	150	(22)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.700	06/03/2024	500	(2)	0.00
Pay Pay	1-Daý USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.700 1.700	17/02/2027 12/01/2029	2,100 400	(136) (39)	(0.05) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.730	24/02/2032	150	(22)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.735	12/01/2032	150	(21)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.765	16/03/2032	300	(43)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.770	14/02/2032	150	(22)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.783	22/04/2027	400	(32)	(0.01)
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.785 1.788	12/08/2051 03/05/2027	50 500	17 (40)	0.01 (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.815	24/01/2052	50	(16)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.817	05/04/2032	150	(21)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.867	26/01/2052	50	(15)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.872	06/04/2032	150	(20)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.888	22/03/2029	200	(20)	(0.01)
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.928 2.000	25/03/2027 21/12/2027	300 2,820	(23) (30)	(0.01) (0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2027	2,620	(29)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.000	18/02/2032	200	(23)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2032	9,850	(56)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	2.000	15/12/2051	200	(67)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	2.250	17/06/2027	400	(24)	(0.01)
Receive(3)	1-Day USD-SOFR Compounded-OIS	2.300	17/01/2026	2,000 3 500	65 79	0.02 0.03
Receive <sup>(3)</sup> Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.350 2.370	17/01/2025 21/06/2027	3,500 400	(22)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.430	30/09/2027	460	23	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.450	20/12/2024	6,800	159	0.06
Receive	1-Day USD-SOFR Compounded-OIS	2.450	04/10/2027	460	22	0.01

Pay/ Receive		Eivad	Maturity	National	Unrealised	0/. of
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	2.468%	27/07/2028	\$ 200	\$ (7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.537	24/07/2053	100	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.605	28/06/2027	400	(18)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.675 2.750	24/07/2028	200	(5) 275	0.00
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.765	21/06/2053 27/07/2024	3,200 1,100	(21)	0.10 (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	200	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.850	30/08/2027	1,000	(31)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.880	30/09/2027	1,300	(33)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.900 2.910	04/10/2027 14/11/2024	1,300 200	(32) (3)	(0.01) 0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.910	17/10/2024	500	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.955	04/10/2027	300	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	200	(3)	0.00
Pay .	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	200	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000 3.000	21/06/2030	1,570 40	19	0.01 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033 24/10/2024	200	(2) (3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	07/09/2027	600	(14)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.050	08/09/2029	600	(15)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.050	06/09/2032	500	(15)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.052	24/07/2024	1,100	(18)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.088 3.100	07/11/2024 09/09/2029	200 600	(2) (13)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	200	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	4,810	(119)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	3.300	06/03/2033	200	(5)	0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.340 3.350	23/02/2030 14/12/2032	400 100	(8) 1	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	01/03/2033	200	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	200	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	200	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.405	01/03/2033	300	(5)	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.420 3.425	24/05/2033 01/03/2033	300 300	(3) (4)	0.00 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	3.423	27/02/2033	300	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	500	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	400	(5)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	600	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	22/05/2033	21,620	(19)	(0.01)
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.500 3.500	21/06/2033 20/12/2033	400 100	(1) (3)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	200	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.610	12/12/2032	200	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	400	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	400	(4)	0.00
Pay Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.650 3.684	10/07/2033 03/01/2034	200 100	2 (1)	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	06/06/2033	12,640	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	100	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	400	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024 21/06/2025	400	(3)	0.00
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.750	13/12/2027	10,300 400	178 (1)	0.07 0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	4,800	(60)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	200	4	0.00
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	100	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.760	23/08/2033	400	9	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.800 3.800	22/08/2030 30/08/2033	100 200	2 5	0.00 0.00
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	100	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	100	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	100	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	200	(6)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.870 3.880	17/10/2053 16/10/2053	100 100	11 11	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	200	7	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.950	13/09/2033	500	19	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	200	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	400	19	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.030 4.040	15/12/2033 20/06/2024	200 1 500	(8) (12)	0.00 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.040	20/06/2024	1,500 6,000	(12) (45)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	4.140	22/06/2024	2,500	(17)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	200	12	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.165	27/09/2033	400	23	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	300	18	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.175 4.200	10/10/2033 18/10/2033	200 200	12 12	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.200	20/10/2033	200	13	0.00
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### Schedule of Investments PIMCO ESG Income Fund (Cont.)

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	4.230%	23/10/2033	\$ 100	\$ 6	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	14,400	129	0.05
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	200	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	100	7	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	100	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	100	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	100	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	200	17	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.500	22/05/2025	47,760	(98)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	4.900	06/06/2025	27,590	58	0.02
Pay	1-Day USD-SOFR Compounded-OIS	5.100	22/05/2024	92,690	(98)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	5.400	06/06/2024	53,540	.57	0.02
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	€ 700	(35)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	400	(20)	(0.01)
Pay	6-Month EUR-EURIBOR	2.100	11/04/2024	400	1	0.00
Pay	6-Month EUR-EURIBOR	2.100	13/04/2024	800	2	0.00
Pay	6-Month EUR-EURIBOR	2.100	17/05/2024	500	2 2	0.00
Pay	6-Month EUR-EURIBOR	2.250	28/04/2024	400	2	0.00
Pay	6-Month EUR-EURIBOR	2.250	03/05/2024	400	2	0.00
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	400	15	0.01
Receive <sup>(3)</sup>	6-Month EUR-EURIBOR	2.750	20/03/2054	300	(34)	(0.01)
Receive <sup>(3)</sup>	6-Month EUR-EURIBOR	2.760	03/01/2029	200	(3)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	200	(4)	0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	200	(7)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	100	(4)	0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	300	(7)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	100	(2)	0.00
Receive	6-Month EUR-EURIBOR	2.970	15/12/2033	200	(8)	0.00
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	200	(9)	0.00
Receive <sup>(3)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	6,400	(402)	(0.15)
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	100	(5)	0.00
Receive	6-Month EUR-EURIBOR	3.128	04/12/2033	100	(6)	0.00
Receive	6-Month EUR-EURIBOR	3.148	20/11/2033	100	(6)	0.00
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	100	(3)	0.00
Receive <sup>(3)</sup> Receive	6-Month EUR-EURIBOR	3.250 3.250	20/03/2029	13,600	(550)	(0.20)
Receive	6-Month EUR-EURIBOR	3.255	06/11/2033	200 100	(13)	(0.01)
	6-Month EUR-EURIBOR		22/11/2028		(4)	0.00
Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.270 3.270	08/11/2028 21/08/2033	200 100	(7) 7	0.00 0.00
Pay Receive		3.280	22/11/2033	100	(7)	0.00
	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.300	03/10/2033	400	(7)	0.00
Pay Roceive	6-Month EUR-EURIBOR	3.300	27/11/2033	100	(7)	0.00
Receive	6-Month EUR-EURIBOR	3.370	09/10/2028	200	(7)	0.00
Pay	6-Month EUR-EURIBOR	3.450	20/10/2028	200	10	0.00
Pay	O-IVIOITILI LON-EUNIDON	5.430	20/10/2028	200	\$ (2,362)	(0.87)
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Total Centr	ally Cleared Financial Derivative Instruments				\$ (2,333)	(0.86)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

# OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### **PURCHASED OPTIONS** INTEREST RATE SWAPTIONS Fair % of Pay/Receive Exercise **Expiration** Notional **Counterparty Description** Floating Rate Date Amount(1) **Net Assets** Floating Rate Index Rate Cost Value GLM Call - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR 2.110% 26/07/2032 Pay 200 32 20 Put - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.110 26/07/2032 300 49 67 0.02 MYC Call - OTC 1-Year Interest Rate Swap 3-Month USD-LIBOR 2.620 22/07/2024 2,600 20 0.00 Pay Put - OTC 1-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.620 22/07/2024 2,600 20 33 0.01 Call - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR 2.400 20/07/2027 200 26 13 0.01 Pay Put - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR 2.400 20/07/2027 0.01 Receive 26 \$ 173 \$ 173 0.06

# WRITTEN OPTIONS

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	100	\$ 0	\$ 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	100	0	0	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	200	(1)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	100	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	200	(1)	0	0.00
CBK	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.690	02/04/2024	100	(1)	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.690	02/04/2024	100	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	100	0	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	100	0	0	0.00
DUD	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	100	0	0	0.00
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.790	08/04/2024	200	(2)	0	0.00
CLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.790	08/04/2024	200 500	(2)	(3) 0	0.00
GLM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.697	02/04/2024	500	(4)		0.00
	Put - OTC 1-Year Interest Rate Swap Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay Receive	2.697 2.721	02/04/2024 08/04/2024	200	(4) (2)	(8) 0	(0.01) 0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.721	08/04/2024	200	(2)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	19/01/2024	100	0	0	0.00
	Call - OTC 10-1ear Interest Rate Swap	3-Month USD-LIBOR	Receive	3.203	16/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	200	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	200	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	200	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	200	(1)	Ö	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	200	(1)	Ö	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	200	(1)	Ö	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	200	(1)	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	200	O O	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.350	18/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	100	0	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.620	29/01/2024	100	0	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	18/01/2024	100	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	200	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	200	(1)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	100	0	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	200	(1)	(4)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	100	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050 4.120	12/01/2024	100 200	0	0	0.00 0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay		04/01/2024	100	(1) 0	0	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	Receive	2.330 2.740	15/01/2024 15/01/2024	100	0	0	0.00 0.00
UAG	Put - OTC 10-Year Interest Rate Swap Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay Receive	3.344	18/01/2024	100	(1)	(1)	0.00
UAU	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.744	18/01/2024	100	(1)	0	0.00
	rat orc 10-real interest hate 5wdp	אטטוונוו טטטייבוטטוע	ıay	J./44	10/01/2024	100			
							\$ (46)	\$ (50)	(0.02)

INTEREST RATE-CAPPED OPTIONS											
Counterparty	Description	Floating Rate Index	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets			
MYC	Call - OTC 1-Year Interest Rate Cap <sup>(2)</sup>	1-Year USD-LIBOR	0.026%	23/07/2025	2,600	\$ (23)	\$ (36)	(0.02)			
	Put - OTC 1-Year Interest Rate Floor	1-Year USD-LIBOR	0.030	24/07/2024	5,200	(20)	0	0.00			
	Put - OTC 1-Year Interest Rate Floor <sup>(2)</sup>	1-Year USD-LIBOR	0.026	23/07/2025	2,600	(23)	(5)	0.00			
						\$ (66)	\$ (41)	(0.02)			

 $<sup>\,^{(1)}\,\,</sup>$  Notional Amount represents the number of contracts.

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

CREDIT DEF	REDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)												
Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets					
Counterparty	Reference Littly	neceive nate	Date	Alliount	i aiu/(iteceiveu)	(Depreciation)	value	Net Assets					
MYC	South Africa Government International Bond	1.000%	20/12/2026	\$ 1,000	\$ (44)	\$ 38	\$ (6)	0.00					

# Schedule of Investments PIMCO ESG Income Fund (cont.)

# CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

						Unrealised			
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of	
Counterpar	rty Index/Tranches	Receive Rate	Date	Amount(2)	Paid/(Received)	(Depreciation)	Value	Net Assets	
MYC	CMBX.NA.AAA.14 Index	0.500%	16/12/2072	\$ 1,600	\$ (39)	\$ 23	\$ (16)	(0.01)	

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

# FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 814	\$ 539	\$ 0	\$ (16)	\$ (16)	(0.01)
BOA	01/2024	814	538	0	(17)	(17)	(0.01)
	01/2024	£ 538	683	0	(2)	(2)	0.00
	01/2024	\$ 2,384	¥ 351,860	113	O´	113	0.04
BPS	01/2024	€ 551	\$ 601	0	(7)	(7)	0.00
	01/2024	£ 2,050	2,601	0	(13)	(13)	(0.01)
	01/2024	¥ 25,700	175	0	(7)	(7)	0.00
	01/2024	\$ 344	¥ 50,600	15	, O	15	0.01
	01/2024	ZAR 9,848	\$ 531	0	(7)	(7)	0.00
CBK	01/2024	MXN 38	2	0	O´	, O	0.00
	01/2024	\$ 330	£ 261	2	0	2	0.00
	01/2024	422	MXN 7,749	34	0	34	0.01
GLM	01/2024	MXN 7	\$ 0	0	0	0	0.00
	01/2024	\$ 1,148	¥ 168,767	50	0	50	0.02
	01/2024	2,624	MXN 46,028	82	0	82	0.03
MBC	01/2024	€ 23,613	\$ 25,947	0	(144)	(144)	(0.05)
	01/2024	£ 68	86	0	` (1)	` (1)	0.00
	01/2024	¥ 146,400	1,027	0	(12)	(12)	0.00
MYI	01/2024	€ 16	18	0	0	0	0.00
	01/2024	\$ 907	¥ 133,659	42	0	42	0.01
	03/2024	IDR 1,297,927	\$ 84	0	0	0	0.00
UAG	01/2024	£ 11,127	14,081	Ö	(104)	(104)	(0.04)
				\$ 338	\$ (330)	\$ 8	0.00

# **HEDGED FORWARD FOREIGN CURRENCY CONTRACTS**

As at 31 December 2023, the Institutional AUD (Hedged) Income and R Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to elivered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	33,419	AUD	50,400	\$ 978	\$ 0	\$ 978	0.36
BOA	01/2024		2,465		3,727	79	0	79	0.03
BPS	01/2024	AUD	1,384	\$	937	0	(8)	(8)	0.00
	01/2024	\$	554	AUD	822	7	0	7	0.00
CBK	01/2024	AUD	800	\$	547	1	0	1	0.00
	01/2024	\$	558	AUD	826	6	0	6	0.00
GLM	01/2024	AUD	822	\$	551	0	(10)	(10)	0.00
MBC	01/2024	\$	12,738	AUD	19,213	375	0	375	0.14
RYL	01/2024	AUD	821	\$	552	0	(8)	(8)	0.00
UAG	01/2024	\$	16,103	AUD	24,272	461	0	461	0.17
						\$ 1,907	\$ (26)	\$ 1,881	0.70

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation and E Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Curre be Del	ncy to ivered	Currei be Red	ncy to ceived	alised eciation	Unrealised (Depreciation)	Net Unrea Appreciat (Deprecia	tion/	% of Net Assets
BRC	01/2024	\$	59	CHF	52	\$ 2	\$ 0	\$	2	(0.01)
CBK	01/2024	CHF	2	\$	3	0	0		0	0.00
	01/2024	\$	1	CHF	1	0	0		0	0.00
GLM	01/2024		466		408	19	0	1	9	0.01
MYI	01/2024		469		409	18	0	1	8	0.01
UAG	01/2024		422		368	16	0	1	16	0.01
						\$ 55	\$ 0	\$ 5	55	0.02

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

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As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 6,865	\$ 7,503	\$ 1	\$ (82)	\$ (81)	(0.03)
	01/2024	\$ 3,370	€ 3,085	40	0	40	0.01
CBK	01/2024	€ 207	\$ 229	0	0	0	0.00
	01/2024	\$ 450	€ 416	10	0	10	0.00
MBC	01/2024	€ 2,349	\$ 2,541	0	(54)	(54)	(0.02)
	01/2024	\$ 36,745	€ 33,420	181	0	181	0.07
MYI	01/2024	€ 111	\$ 120	0	(3)	(3)	0.00
	01/2024	\$ 36,632	€ 33,329	193	0	193	0.07
UAG	01/2024	33,626	30,570	151	0	151	0.06
				\$ 576	\$ (139)	\$ 437	0.16

As at 31 December 2023, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ncy to livered		ncy to ceived	alised ciation	alised ciation)	Appred (Depred	iation/	% of Net Assets
ВОА	01/2024	\$	19	£	15	\$ 0	\$ 0	\$	0	0.00
BPS	01/2024		28		22	0	0		0	0.00
BRC	01/2024		0		0	0	0		0	0.00
CBK	01/2024	£	3	\$	4	0	0		0	0.00
MBC	01/2024		1		1	0	0		0	0.00
SCX	01/2024	\$	161	£	127	2	0		2	0.00
SSB	01/2024		105		83	1	0		1	0.00
UAG	01/2024		161		127	1	0		1	0.00
						\$ 4	\$ 0	\$	4	0.00

As at 31 December 2023, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 5,952	NOK 63,288	\$ 280	\$ 0	\$ 280	0.11
CBK	01/2024	8,347	89,319	449	0	449	0.17
GLM	01/2024	7,754	83,294	449	0	449	0.17
MBC	01/2024	467	5,069	32	0	32	0.01
RYL	01/2024	NOK 803	\$ 77	0	(2)	(2)	0.00
	01/2024	\$ 2,807	NOK 29,644	114	(1)	113	0.04
SCX	01/2024	557	5,996	33	0	33	0.01
				\$ 1,357	\$ (3)	\$ 1,354	0.51

As at 31 December 2023, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to livered		ency to eceived	 alised ciation	alised ciation)	Appre	nrealised eciation/ eciation)	% of Net Assets
BOA	01/2024	SEK	1	\$	0	\$ 0	\$ 0	\$	0	0.00
	01/2024	\$	6,527	SEK	68,082	230	0		230	0.08
CBK	01/2024	SEK	1,713	\$	164	0	(6)		(6)	0.00
	01/2024	\$	895	SEK	9,316	30	(1)		29	0.01
GLM	01/2024	SEK	582	\$	57	0	(1)		(1)	0.00
MBC	01/2024		842		82	0	(2)		(2)	0.00
SCX	01/2024	\$	7,195	SEK	74,725	222	Ô		222	0.08
UAG	01/2024	SEK	1,526	\$	152	1	0		1	0.00
	01/2024	\$	7,228	SEK	74,601	176	0		176	0.07
						\$ 659	\$ (10)	\$	649	0.24

As at 31 December 2023, the Institutional SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currer be Deli			ncy to ceived	alised ciation	alised ciation)	Appred (Depred	ciation/	% of Net Assets
BOA DUB GLM MYI	01/2024 01/2024 01/2024 01/2024 02/2024	\$ SGD	97 99 13 93 3	SGD \$	129 132 17 123 3	\$ 1 1 0 1 0	\$ 0 0 0 0	\$	1 1 0 1 0	0.00 0.00 0.00 0.00 0.00
						\$ 3	\$ 0	\$	3	0.00
Total OTC Financial D	Perivative Instruments							\$ 4	,451	1.64

# Schedule of Investments PIMCO ESG Income Fund (Cont.)

### **SECURITIES SOLD SHORT**

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 3.000% due 01/03/2054	\$ 500	\$ (443)	(0.16)
Total Securities Sold Short		\$ (443)	(0.16)
Total Investments		\$ 284,025	104.73
Other Current Assets & Liabilities		\$ (12,817)	(4.73)
Net Assets		\$ 271,208	100.00

# NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Principal amount of security is adjusted for inflation.
- (c) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (d) Contingent convertible security.
- (e) Restricted Securities (31 December 2022: 0.38%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Citigroup, Inc.	6.075%	25/01/2026	19/07/2022	\$ 490	\$ 497	0.18
Deutsche Bank AG	3.035	28/05/2032	25/08/2021 - 02/09/2021	358	293	0.11
Standard Chartered PLC	3.603	12/01/2033	05/01/2022	200	166	0.06
				\$ 1,048	\$ 956	0.35

Cash of \$2,915 (31 December 2022: \$1,927) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 274,513	\$ 13	\$ 274,526
Repurchase Agreements	0	8,200	0	8,200
Financial Derivative Instruments(3)	9	1,733	0	1,742
Securities Sold Short	0	(443)	0	(443)
Totals	\$ 9	\$ 284,003	\$ 13	\$ 284,025

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 254,108	\$ 0	\$ 254,108
Repurchase Agreements	0	44,400	0	44,400
Financial Derivative Instruments(3)	(9)	1,287	0	1,278
Securities Sold Short	0	(2,630)	0	(2,630)
Totals	\$ (9)	\$ 297,165	\$ 0	\$ 297,156

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

	As at 31-Dec-2023			As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	
AZD	\$ 962	\$ (1,000)	\$ (38)	\$ 4	\$ 0	\$ 4	
BOA	684	(660)	24	43	0	43	
BPS	(64)	0	(64)	(571)	550	(21)	
BRC	2	0	2	59	0	59	
CBK	520	(620)	(100)	1,021	(950)	71	
DUB	(2)	(10)	(12)	(9)	0	(9)	
GLM	655	(510)	145	3	260	263	
GST	(1)	0	(1)	N/A	N/A	N/A	
JPM	(8)	0	(8)	187	0	187	
MBC	375	(260)	115	660	(350)	310	
MYC	15	0	15	(69)	0	(69)	
MYI	251	(450)	(199)	263	(20)	243	
RYL	103	0	103	88	0	88	
SAL	N/A	N/A	N/A	(6)	0	(6)	
SCX	257	(300)	(43)	799	(780)	19	
SSB	1	0	1	N/A	N/A	N/A	
UAG	701	(990)	(289)	164	0	164	

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	39.24	36.58
Transferable securities dealt in on another regulated market*	61.99	69.50
Other transferable securities	N/A	0.71
Repurchase agreements	3.02	18.66
Financial derivative instruments dealt in on a regulated market	(0.14)	0.05
Centrally cleared financial derivative instruments	(0.86)	(0.62)
OTC financial derivative instruments	1.64	1.11
Securities sold short	(0.16)	(1.11)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	0.31	0.52
Corporate Bonds & Notes	34.34	34.38
U.S. Government Agencies	38.88	29.05
U.S. Treasury Obligations	7.73	5.52
Non-Agency Mortgage-Backed Securities	12.45	12.90
Asset-Backed Securities	6.12	6.03
Sovereign Issues	1.40	1.19
Short-Term Instruments	N/A	17.20
Repurchase Agreements	3.02	18.66
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.14)	0.05
Written Options		
Options on Exchange-Traded Futures Contracts	N/A	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	(0.01)
Interest Rate Swaps	(0.87)	(0.61)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.06	0.08
Written Options		
Interest Rate Swaptions	(0.02)	(0.10)
Interest Rate-Capped Options	(0.02)	(0.04)
Options on Securities	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.02)
Credit Default Swaps on Credit Indices — Sell Protection	(0.01)	(0.01)
Forward Foreign Currency Contracts	0.00	(0.10)
Hedged Forward Foreign Currency Contracts	1.63	1.30
Securities Sold Short	(0.16)	(1.11)
Other Current Assets & Liabilities	(4.73)	(24.88)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES	(0003)	(0003)	7.552.15	LeasePlan Corp. NV	(0005)	(0003)	7.552.15	UTILITIES	(0005)	(0003)	7135213
LOAN PARTICIPATIONS AN	D ASSIGNM	FNTS		1.375% due 07/03/2024	€ 6,100 €	6,072	0.36	Electricite de France S.A.			
Hilton Domestic Operating Co		LIVID		Liberty Mutual Group, Inc.		,		2.875% due 15/12/2026 (e)		€ 11,899	0.71
7.455% due 08/11/2030		195	0.01	3.625% due 23/05/2059 Lloyds Banking Group PLC	9,700	9,497	0.57	Total Corporate Bonds & Notes		272,043	16.27
CORPORATE BONDS & NOT	TES			7.500% due 27/09/2025 (e)(g)	\$ 1,700	1,511	0.09	U.S. GOVERNMENT AGEN	ICIES		
BANKING & FINANCE				MUFG Bank Ltd. 3.750% due 10/03/2024	1 700	1 52/	0.00	Fannie Mae	<b>.</b>	4	0.00
Banco di Desio e della Brianza				Nordea Kredit Realkreditaktie	1,700	1,534	0.09	5.692% due 25/07/2037 5.852% due 25/06/2036	\$ 4 29	4 26	0.00
4.000% due 13/03/2028	€ 5,000	5,149	0.31		KK 10,637	1,067	0.06	Freddie Mac			
<b>Bank of America Corp.</b> 4.962% due 24/08/2025	2,950	2,964	0.18	1.000% due 01/10/2053	867	85	0.01	0.000% due 15/01/2038 (a)	423	20	0.00
Barclays PLC	,	,		1.500% due 01/10/2050 2.000% due 01/10/2047	0	0	0.00	3.500% due 01/10/2047 5.334% due 15/01/2038	2,571 423	2,176 377	0.13
4.375% due 15/03/2028 (e)(g)	\$ 200		0.01	2.000% due 01/10/2050	8,261	942	0.06	5.750% due 01/09/2037	772	715	0.04
5.829% due 09/05/2027 6.125% due 15/12/2025 (e)(g)	9,800 800	8,954 694	0.04	Nova Kreditna Banka Maribor				Ginnie Mae	4	3	0.00
BNP Paribas S.A.				1.875% due 27/01/2025	€ 5,200	5,177	0.31	5.887% due 20/08/2066 Uniform Mortgage-Backed S	•	3	0.00
4.500% due 25/02/2030 (e)(g)	200	145	0.01	Nova Ljubljanska Banka d.d. 10.750% due 28/11/2032	5,700	6,227	0.37	4.500% due 01/10/2029 -	•		
<b>BPER Banca</b> 0.625% due 28/10/2029	€ 6,600	5,899	0.35	Nykredit Realkredit A/S				01/08/2041	553	501	0.03
CaixaBank S.A.				0.500% due 01/10/2043 D 1.000% due 01/01/2024	KK 8,425 19,500	916 2,616	0.05	Uniform Mortgage-Backed S 4.000% due 01/02/2054	49,700	42,596	2.55
3.625% due 14/09/2028 (e)(g) 6.750% due 13/06/2024 (e)(g)	200 2,000	155 2,002	0.01	1.000% due 01/10/2050	19,500	2,010	0.00	4.500% due 01/02/2054	55,200	48,473	2.90
Cooperatieve Rabobank UA	2,000	2,002	0.12	1.000% due 01/10/2053	24	2	0.00	6.000% due 01/02/2054 6.500% due 01/02/2054	55,700 35,500	51,201 32,932	3.07 1.97
3.250% due 29/12/2026 (e)(g)	1,400	1,250		1.500% due 01/10/2037 1.500% due 01/10/2047	0 4	0	0.00	0.500 /0 ddc 01/02/2051	33,300	179,024	
4.625% due 29/12/2025 (e)(g)	3,800	3,669	0.22	1.500% due 01/10/2050	0	0	0.00	U.S. TREASURY ORUGAT	ONG		
Credit Suisse AG 5.185% due 31/05/2024	6,800	6,824	0.41	1.500% due 01/10/2053 2.000% due 01/10/2047	6,537 0	713 0	0.04	U.S. TREASURY OBLIGAT	IONS		
Credit Suisse AG AT1 Claim	\$ 9,500	1,032		2.000% due 01/10/2047 2.000% due 01/10/2050	57,180	6,524	0.00	U.S. Treasury Inflation Prote 0.125% due 15/07/2024	cted Securi 7.515	ties (d) 6,687	0.40
Credit Suisse Schweiz AG				2.000% due 01/10/2053	5,632	624	0.04	0.125% due 15/02/2051	6,618	3,714	
3.390% due 05/12/2025	€ 7,700	7,715	0.46	2.500% due 01/10/2036 2.500% due 01/10/2047	338 27	44	0.00	0.500% due 15/04/2024	7,442	6,652	0.40
CTP NV 0.500% due 21/06/2025	3,200	3,018	0.18	3.000% due 01/10/2053	4,550	573	0.03	0.500% due 15/01/2028 0.625% due 15/01/2024	8,981 5,670	7,696 5,119	0.46
Deutsche Bank AG	,	,		3.500% due 01/10/2053	24,673	3,206	0.19	1.125% due 15/01/2033	16,113	13,809	0.83
1.000% due 19/11/2025 2.129% due 24/11/2026 (h)	2,400 \$ 6,600	2,335 5,604		5.000% due 01/10/2053 Realkredit Danmark A/S	23,931	3,221	0.19	1.375% due 15/07/2033 1.625% due 15/10/2027	10,941 29,497	9,610 26,508	0.57 1.58
DVI Deutsche Vermoegens- &	\$ 0,000	3,004	0.54	1.000% due 01/01/2024	41,000	5,500	0.33	2.375% due 15/01/2025	3,101	2,786	0.17
Immobilienverwaltungs Gm				1.500% due 01/10/2047 1.500% due 01/10/2053	63 95,873	7 9,902	0.00			82,581	4.94
2.500% due 25/01/2027	€ 6,500	5,599	0.34	2.000% due 01/10/2047	93,673	9,902	0.00	NON-AGENCY MORTGAG	E-BACKED	SECURITI	ES
<b>European Union</b> 0.450% due 04/07/2041	8,600	5,645	0.34	2.000% due 01/10/2050	14,832	1,692	0.10	Adjustable Rate Mortgage T			
0.450% due 02/05/2046	930		0.03	2.500% due 01/04/2036	1	0	0.00	3.874% due 25/01/2036	5	4	0.00
0.750% due 04/01/2047 1.625% due 04/12/2029	1,600 3,000	1,014 2,864		Royal Bank of Canada 4.415% due 17/01/2025	€ 5,000	5,010	0.30	Alba PLC	6 2 002	2 2 4 2	0.40
2.625% due 04/02/2048	2,000	1,863		Societe Generale S.A.	,	,		5.509% due 15/12/2038 5.529% due 25/11/2042	£ 2,883 209	3,243 235	0.19
Federation des Caisses Desjard 2.875% due 28/11/2024	dins du Quebe 3,400	e <b>c</b> 3,379	0.20	1.125% due 21/04/2026	2,400	2,317 7,276	0.14	American Home Mortgage I	nvestment 1		
Ford Motor Credit Co. LLC	3,400	3,313	0.20	1.250% due 15/02/2024 UBS Group AG	7,300	7,270	0.44	6.500% due 25/03/2047	\$ 400	257	0.02
1.744% due 19/07/2024	3,500	3,451		1.250% due 17/04/2025	1,600	1,586	0.10	<b>Atlas Funding PLC</b> 6.348% due 20/01/2061	£ 1,645	1,908	0.11
2.748% due 14/06/2024 General Motors Financial Co.,	£ 6,500	7,401	0.44	3.250% due 02/04/2026 4.194% due 01/04/2031	6,000 \$ 2,500	5,948 2,109	0.36 0.13	Avon Finance PLC	,	,	
1.000% due 24/02/2025	€ 3,400	3,299	0.20	UniCredit SpA	\$ 2,300	2,103	0.15	0.000% due 28/12/2049	4,900	5,643	0.34
Goldman Sachs Group, Inc.				2.569% due 22/09/2026	9,100	7,749	0.46	Banc of America Funding Tru 6.072% due 20/05/2047	ust \$ 55	45	0.00
4.956% due 07/02/2025 6.813% due 15/03/2024	7,300 \$ 1,700	7,307 1,541		3.127% due 03/06/2032	4,400	3,369		Barley Hill PLC	<b>4</b> 33	.5	0.00
Hamburg Commercial Bank A		1,541	0.03			223,448	13.37	6.118% due 27/08/2058	£ 1,068	1,229	0.07
4.875% due 17/03/2025	€ 3,050	3,062	0.18	INDUSTRIALS				Bear Stearns Adjustable Rat 3.990% due 25/07/2036	e Mortgage \$ 222	e Trust 144	0.01
HSBC Holdings PLC 4.292% due 12/09/2026	\$ 1,400	1,242	0.07	BMW Finance NV				5.142% due 25/07/2033	3	3	0.00
ING Groep NV	ψ 1,400	1,272	0.07	4.119% due 09/12/2024	€ 10,400	10,406	0.62	7.670% due 25/10/2035	23		0.00
3.875% due 16/05/2027 (e)(g)	200		0.01	Fidelity National Information 9 0.625% due 03/12/2025	Services, Inc. 1,700	1,617	0.10	Bear Stearns Structured Pro 3.993% due 26/12/2046	aucts, inc. 1 58	rust 40	0.00
4.875% due 16/05/2029 (e)(g)	8,200	6,163	0.37	Fraport AG Frankfurt Airport S	•		00	Canada Square Funding PLC			
Intesa Sanpaolo SpA 2.125% due 26/05/2025	€ 4,400	4,314	0.26	1.625% due 09/07/2024	6,000	5,923	0.35	6.070% due 17/01/2059	£ 4,127	4,735	0.28
5.500% due 01/03/2028 (e)(g)	250	232	0.01	<b>GN Store Nord A/S</b> 0.875% due 25/11/2024	3,300	3,163	0.19	Charter Mortgage Funding F 5.796% due 16/01/2057	<b>יבר.</b> 1,293	1,493	0.09
Jyske Realkredit A/S 0.375% due 01/07/2024	800	787	0.05	IMCD NV	3,300	3,103	0.19	Chase Mortgage Finance Tru		., .55	0.03
1.000% due 01/10/2050	DKK 15	2	0.00	2.500% due 26/03/2025	2,100	2,070	0.12	4.457% due 25/01/2036	\$ 1,881	1,543	0.09
1.500% due 01/10/2037 1.500% due 01/07/2050	0		0.00	Market Bidco Finco PLC	4.200	2 777	0.22	6.000% due 25/05/2037 Citigroup Mortgage Loan Tr	90 ust	37	0.00
1.500% due 01/10/2050	22	2	0.00	4.750% due 04/11/2027	4,200	3,777	0.23	4.318% due 25/03/2034	1	1	0.00
2.000% due 01/10/2047 2.000% due 01/10/2050	0		0.00	Molnlycke Holding AB 1.875% due 28/02/2025	400	391	0.02	7.860% due 25/11/2035	13	12	0.00
Kreditanstalt fuer Wiederaufb	•	U	0.00	Mundys SpA				Citigroup Mortgage Loan Tr 5.252% due 25/08/2035	ust, Inc. 221	185	0.01
5.000% due 19/03/2024	AUD 200	124	0.01	1.875% due 12/02/2028	10,150 _	9,349		Citigroup Mortgage Loan Tr			
Landesbank Baden-Wuerttem 2.000% due 24/02/2025	berg \$ 3,300	2,888	0.17		_	36,696	2.19	Through Certificates 4.150% due 25/09/2035	464	372	0.02
2.000 /0 ddc 27/02/2023	¥ 3,300	2,000	0.17					130 /0 dac 23/03/2033	707	312	0.02

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Countrywide Alternative Loan T 4.120% due 25/06/2037	\$ 30 €		0.00	<b>Precise Mortgage Funding PLC</b> 6.420% due 12/12/2055 f	2,787 €	3,219	0.19	Asset-Backed European Securiti			
5.250% due 25/06/2035 5.500% due 25/09/2035	3 1,348		0.00	Primrose Residential DAC 4.626% due 24/03/2061 €	8,252	8,227	0.49	4.553% due 21/09/2031 Asset-Backed Funding Certificat	€ 1,883 ± es Trust	€ 1,888	0.11
5.890% due 25/07/2046 6.000% due 25/03/2036	109 187	86 77	0.01	4.876% due 24/10/2061	4,921		0.29	6.470% due 25/06/2037	\$ 70	49	0.00
6.000% due 25/08/2037 6.012% due 25/12/2035	291	138	0.01	Residential Accredit Loans, Inc. 5.790% due 25/03/2047 \$	966	774	0.05	<b>Aurium CLO DAC</b> 4.635% due 16/04/2030	€ 6,042	5,976	0.36
6.132% due 20/11/2035	257		0.00	5.830% due 25/07/2036 5.830% due 25/06/2046	1,214 322	443 69	0.03	4.695% due 16/01/2031 Auto ABS French Leases FCT	4,589	4,540	0.27
Countrywide Home Loan Mortga 3.673% due 20/05/2036	age Pass-Th 45		7 <b>rust</b> 0.00	6.000% due 25/05/2037 6.000% due 25/06/2037	44 315	31 215	0.00	4.543% due 29/06/2033	4,163	4,167	0.25
3.695% due 25/04/2035 6.050% due 25/04/2035	85 101	55	0.00	Residential Asset Securitization	Trust			<b>Autonoria FCT</b> 4.346% due 26/01/2043	2,876	2,876	0.17
6.110% due 25/03/2035	141	110	0.01	5.750% due 25/02/2036 Residential Mortgage Securities	1,251	860	0.05	<b>Autonoria Spain</b> 4.576% due 30/09/2041	4,000	4,013	0.24
6.210% due 25/02/2035  Deutsche ALT-A Securities Mort	142 gage Loan		0.01	6.470% due 20/06/2070 £	3,746	4,331	0.26	Bain Capital Euro CLO DAC	•	•	
5.850% due 25/08/2047	3,002	2,193	0.13	Resloc UK PLC 4.085% due 15/12/2043 €	705	681	0.04	4.733% due 20/01/2032 Bear Stearns Asset-Backed Secu	4,722 rities Trust	4,664 t	0.28
<b>Dilosk RMBS DAC</b> 4.638% due 20/12/2060	€ 4,549	4,553		Ripon Mortgages PLC 5.920% due 28/08/2056 £	5,881	6,767	0.41	7.270% due 25/07/2035	\$ 554		0.03
4.752% due 20/02/2060 4.956% due 20/10/2062	2,883 3,764	2,884 3,780	0.17 0.23	RMAC PLC				BlueMountain Fuji EUR CLO DAC 1.050% due 15/01/2031	€ 99		0.01
Dutch Property Finance BV	2 277	2 272	0.14	0.000% due 15/02/2047 RMAC Securities PLC	4,400	5,094	0.31	4.615% due 15/07/2030 4.685% due 15/01/2031	1,678 4,569		0.10 0.27
4.602% due 28/07/2058 4.652% due 28/04/2059	2,277 3,529	2,272 3,518	0.21	5.489% due 12/06/2044	54	61	0.00	4.875% due 15/01/2033	2,000		
4.702% due 28/10/2059 5.202% due 28/04/2050	1,126 1,387	1,125 1,381		5.509% due 12/06/2044 Stanlington PLC	952	1,059	0.06	<b>BNPP AM Euro CLO DAC</b> 4.615% due 15/10/2031	1,034	1,021	0.06
<b>EMF-UK PLC</b> 6.319% due 13/03/2046	£ 3,639	4,158	0.25	6.170% due 12/06/2045	3,254	3,752	0.23	Bridgepoint CLO DAC 5.175% due 15/01/2034	1,600	1,588	0.10
European Loan Conduit DAC	L 3,039	4,130	0.23	Stratton Mortgage Funding PLC 6.069% due 25/09/2051	2,945	3,398	0.20	Bumper UK Finance PLC	•	•	
4.994% due 17/02/2030 Eurosail PLC	€ 5,065	4,999	0.30	6.120% due 12/03/2052 6.121% due 20/07/2060	4,810 12,439	5,551 14,353	0.33 0.86	5.698% due 20/12/2030 Cairn CLO DAC	£ 512	591	0.04
4.108% due 13/03/2045	419	417	0.03	Structured Asset Mortgage Inve		rust 131	0.01	4.618% due 31/01/2030 4.666% due 25/04/2032	€ 4,645 1,392	4,605 1,380	0.28 0.08
First Horizon Alternative Mortga 5.207% due 25/03/2035	age Securit \$ 26		0.00	5.850% due 25/06/2036	46	40	0.00	Carlyle Euro CLO DAC	•		
Glenbeigh Issuer DAC	€ 972	072	0.06	5.970% due 19/07/2035 6.170% due 19/12/2034	2 49	39	0.00	4.632% due 15/08/2030  Carlyle Global Market Strategie	5,969 s Euro CLO	5,915 <b>DAC</b>	0.35
4.666% due 24/03/2046 4.666% due 24/06/2050	2,372	2,370		6.170% due 19/02/2035 Towd Point Mortgage Funding F	61 PLC	51	0.00	4.686% due 25/01/2032	4,891	4,834	0.29
Great Hall Mortgages PLC 4.062% due 18/03/2039	73	72	0.01	5.891% due 20/10/2051 £ 6.365% due 20/10/2051		575 6,488	0.04 0.39	Carlyle Global Market Strategie 4.752% due 15/11/2031	4,591		0.27
5.489% due 18/06/2038 5.812% due 18/06/2039	£ 14 \$ 27	16	0.00	6.570% due 20/05/2045 6.571% due 20/07/2045	4,026 8,403	4,653 9,723	0.28 0.58	Citizen Irish Auto Receivables Tr 4.653% due 15/12/2029	ust DAC 901	903	0.05
<b>GSR Mortgage Loan Trust</b> 4.630% due 25/01/2036	3	3	0.00	<b>Tower Bridge Funding PLC</b> 6.000% due 20/11/2063	3,455	3,979	0.24	Compartment VCL 4.273% due 21/08/2029 4.553% due 21/01/2028	4,752 1,200	4,755 1,202	0.28 0.07
HarborView Mortgage Loan Tru 5.285% due 19/05/2033	st 3	2	0.00	<b>Trinity Square PLC</b> 6.070% due 15/07/2059	5,712	6,592	0.40	Contego CLO BV			
Harbour Energy PLC 6.020% due 28/01/2054	£ 3,853	4,447	0.27	<b>Tudor Rose Mortgages</b> 5.820% due 20/06/2048	4,569		0.31	4.735% due 15/10/2030 <b>Contego CLO DAC</b> 4.642% due 23/01/2030	3,741 4,584	3,710 4,519	
Hops Hill PLC 6.197% due 21/12/2055	5,129	5,899	0.35	Twin Bridges PLC 5.880% due 12/09/2055	1511	5,200	0.21	Countrywide Asset-Backed Cert	ficates Tru	ıst	
6.498% due 27/11/2054	3,092	3,584		6.070% due 12/03/2055	4,544 3,642	4,188	0.25	4.512% due 25/07/2036 5.610% due 25/06/2035	\$ 52 3,950	44 3,130	0.00
IndyMac Mortgage Loan Trust 3.751% due 25/11/2035	\$ 73	61	0.00	6.470% due 12/12/2054 WaMu Mortgage Pass-Through	5,327 Certificate	6,157 s Trust	0.37	5.690% due 25/06/2047 5.730% due 25/11/2037	2,822 1,826	2,415 1,498	
5.850% due 25/09/2046 Jubilee Place BV	552	426	0.03	3.847% due 25/05/2037 \$	573	443	0.03	6.310% due 25/10/2047	1,052		0.05
4.985% due 17/10/2057	€ 1,651	1,656	0.10	Washington Mutual Mortgage P Certificates Trust				CVC Cordatus Loan Fund DAC 4.615% due 15/10/2031	€ 3,393	3,347	
<b>Kentmere PLC</b> 6.020% due 28/01/2042	£ 1,025	1,181	0.07	5.762% due 25/02/2047 Wells Fargo Alternative Loan Tr	2,349 ust	1,858	0.11	4.782% due 15/08/2032 Ellington Loan Acquisition Trust	3,273	3,243	0.19
Lanebrook Mortgage Transaction		5,893		5.332% due 25/07/2037	21		0.00	6.520% due 25/05/2037	\$ 2,570	2,261	0.14
Mansard Mortgages PLC	·			ACCET DACKED CECHDITIES	_	222,641	13.32	FCT Pulse France 4.626% due 25/01/2035	€ 2,409	2,412	0.14
5.989% due 15/12/2049  MASTR Asset Securitization Trus			0.05	ASSET-BACKED SECURITIES  Accunia European CLO DAC				First Franklin Mortgage Loan Tru 5.630% due 25/11/2036	st \$ 102	91	0.01
6.000% due 25/06/2036 Miravet SARL	\$ 90	48	0.00	4.915% due 15/07/2030 €  ACE Securities Corp. Home Equi	4,442 ty Loan Tr		0.27	<b>Ginkgo Sales Finance</b> 4.576% due 25/11/2049	€ 4,051	4,063	0.24
4.806% due 26/05/2065	€ 4,581	4,544	0.27	5.770% due 25/07/2036 \$			0.01	Harvest CLO DAC 4.605% due 15/10/2031	5,471	5,380	0.32
<b>Newgate Funding PLC</b> 6.340% due 15/12/2050	£ 214	238	0.01	Adagio CLO DAC 4.882% due 10/10/2031 €	5,000	4,945	0.30	4.673% due 20/10/2031 4.695% due 15/10/2030	4,231 5,141	4,168 5,092	0.25
Oak PLC 5.840% due 26/02/2065	3,381	3,913	0.23	Ameriquest Mortgage Securities Pass-Through Certificates	s, Inc. Asse	et-Backed		4.695% due 15/01/2031	4,969	4,926	0.30
Paragon Mortgages PLC 6.270% due 15/05/2045	398		0.03	6.175% due 25/01/2036 \$ Aqueduct European CLO DAC	36	33	0.00	4.725% due 15/07/2031 4.815% due 15/01/2032	5,400 5,400	5,323 5,331	
Pierpont BTL PLC 6.320% due 21/09/2054	4,569	5,285			3,620	3,594	0.22	Invesco Euro CLO DAC 4.615% due 15/07/2031	1,550	1,526	0.09
Polaris PLC 5.985% due 23/12/2058	2,008			4.575% due 15/04/2030 4.625% due 15/10/2030	3,116	3,091	0.19	JPMorgan Mortgage Acquisition 5.740% due 25/07/2036	\$ 70	55	0.00
5.995% due 23/10/2059	2,008 4,444	2,313 5,104		4.625% due 15/10/2030 5.122% due 21/10/2033	4,462 4,000	4,430 3,959		<b>Laurelin DAC</b> 4.713% due 20/10/2031	€ 5,700	5,644	0.34

## Schedule of Investments Euro Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
<b>Lehman XS Trust</b> 6.500% due 25/06/2046	\$ 2,274 €	1,724	0.10	<b>Toro European CLO DAC</b> 4.908% due 12/01/2032	€ 3,900 €	3,869	0.23	2.350% due 30/07/2033 3.150% due 30/04/2033	1,254	1,275	0.71
<b>Long Beach Mortgage Loan Tru</b> 5.770% due 25/05/2036 5.770% due 25/06/2036	2,010 4,660	980 1,973	0.06 0.12	<b>Voya Euro CLO DAC</b> 4.715% due 15/10/2030	2,712 _	2,687 <b>237,134</b>		3.450% due 30/07/2043 3.450% due 30/07/2066 3.550% due 31/10/2033 3.900% due 30/07/2039	9,100 9,400 5,870 1,600	9,022 8,814 6,148 1,696	0.54 0.53 0.37 0.10
Man GLG Euro CLO DAC 4.645% due 15/10/2030 4.775% due 15/10/2032	€ 1,583 4,106	1,573 4,056		SOVEREIGN ISSUES				3.300 % duc 30/07/2033	SHARES	386,001	
4.835% due 15/01/2030	2,990	2,988		Autonomous Community of Ca 4.220% due 26/04/2035	talonia 1.600	1,644	0.10	PREFERRED SECURITI			
MASTR Asset-Backed Securities 5.620% due 25/10/2036	\$ 2,966	892	0.05	Belgium Government Internation 1.400% due 22/06/2053	,	12,076	0.72	Nationwide Building So 10.250%	ciety 903	136	0.01
Morgan Stanley ABS Capital, In 5.720% due 25/07/2036	c. Trust 335	266	0.02	1.600% due 22/06/2047 Caisse Française de Financeme	14,000	10,541	0.63	10.230 /0	PAR (000S)	150	0.01
Morgan Stanley Home Equity Lo 5.610% due 25/12/2036	oan Trust 2,689	1,184	0.07	4.016% due 25/02/2025	9,600	9,584	0.57	SHORT-TERM INSTRU			
Nomura Home Equity Loan, Inc. 5.620% due 25/07/2036	Home Equit 468		<b>Trust</b> 0.02		\$ 6,000	5,428	0.32	HUNGARY TREASURY 10.900% due	BILLS		
NovaStar Mortgage Funding Tr 5.670% due 25/09/2037	ust 430	376	0.02		€ 1,210	1,188	0.07		JF 1,318,000 _	3,446	0.21
6.175% due 25/01/2036 OCP Euro CLO DAC	79	71	0.00	3.375% due 04/10/2038 3.375% due 04/11/2042	14,820 1,550	15,579 1,618	0.93 0.10	JAPAN TREASURY BILL (0.245)% due	.S		
4.785% due 15/01/2032 4.882% due 22/09/2034	€ 3,116 5,600	3,100 5,520		France Government Internation 0.750% due 25/05/2052	2,900	1,663	0.10	04/03/2024 (b)(c) (0.216)% due	¥ 7,240,000	46,503	2.78
Palmer Square European Loan I 4.685% due 15/10/2031	•			2.500% due 24/09/2026 2.750% due 25/02/2029 3.000% due 25/05/2054	33,300 48,800	33,439 49,976 3,243	2.00 2.99 0.19	22/01/2024 (b)(c) (0.207)% due	5,725,000	36,765	2.20
PBD Germany Auto Lease Mast 4.576% due 26/11/2030	•	,	nt	Italy Buoni Poliennali Del Tesor		•		05/02/2024 (b)(c) (0.206)% due	1,761,000	11,309	0.68
Red & Black Auto Italy SRL	,			1.750% due 30/05/2024 1.750% due 01/07/2024	5,300 20,200	5,256 20,005	0.31	13/02/2024 (b)(c) (0.197)% due	3,324,000	21,348	1.28
4.865% due 28/07/2034  Red & Black Auto Lease France	4,141	4,158		2.800% due 01/03/2067 3.850% due 01/09/2049 4.100% due 01/02/2029	15,500 7,500 34,700	11,352 7,086 36,393	0.68	22/01/2024 (b)(c) (0.189)% due	555,000	3,564	0.21
4.556% due 27/06/2035 <b>Revocar UG</b>	2,500	2,504		4.500% due 01/10/2053	13,600	13,989	0.84	05/02/2024 (b)(c) (0.188)% due 13/02/2024 (b)(c)	360,000 1,076,000	2,312 6,910	0.14
4.513% due 21/04/2036 SC Germany S.A. Compartment	3,474 Consumer	3,484		Korea Housing Finance Corp. 0.723% due 22/03/2025	4,500	4,347	0.26	(0.174)% due 18/03/2024 (b)(c)	4,791,000	30,775	1.84
4.578% due 15/09/2037 SCF Rahoituspalvelut DAC	4,500	4,519	0.27		9,700	7,445	0.45	(0.156)% due 18/03/2024 (b)(c)	769,000	4,940	0.29
4.535% due 25/06/2033 Sculptor European CLO DAC	5,300	5,318	0.32	Republic of Germany 0.000% due 15/08/2050 (b)(j) •	€ 2,200	1,233	0.07		_	164,426	9.83
4.755% due 14/01/2032 Silver Arrow Athlon NL BV	4,600	4,534	0.27	Romania Government Internat 2.000% due 28/01/2032 (i)	ional Bond 7,700	5,976	0.36	Total Short-Term Instrume	-	167,872	
4.576% due 26/04/2031	1,903	1,906	0.11	Slovenia Government Internati 0.000% due 12/02/2031 (b)	ional Bond 6,100	5,012	0.30	Total Transferable Secur	SHARES	1,547,627	92.58
Silver Arrow Merfina SRL 4.559% due 20/07/2033	1,495	1,497	0.09	1.000% due 06/03/2028 1.175% due 13/02/2062	3,600 8,410	3,374 5,181	0.20 0.31	INVESTMENT FUNDS			
<b>Silver Arrow S.A.</b> 4.273% due 15/02/2030	1,932	1,934	0.12	3.125% due 07/08/2045 3.625% due 11/03/2033	7,000 1,300	6,960 1,377		PIMCO ETFs plc -	UNDS		
<b>SLC Student Loan Trust</b> 6.481% due 25/11/2042	\$ 394	358	0.02	5.250% due 18/02/2024 South Korea Government Inter	\$ 21,451 mational Bo	19,392 nd	1.16	PIMCO Euro Short Maturity			
SLM Student Loan Trust 4.356% due 25/10/2039	€ 400	373	0.02		€ 4,400	4,165	0.25	UCITS ETF (f)	1,659,200 _	164,208	9.82
Soundview Home Loan Trust 5.970% due 25/10/2036	\$ 4,534	3,845	0.23	0.100% due 30/04/2031 0.600% due 31/10/2029	300 31,800	248 28,378	0.01 1.70	Total Investment Funds	•	164,208	9.82
<b>Tikehau CLO DAC</b> 4.844% due 04/08/2034	€ 4,000	3,954	0.24	0.850% due 30/07/2037 1.900% due 31/10/2052	1,100 19,200		0.05				

## REPURCHASE AGREEMENTS

							Repurchase	Agreement Proceeds	
Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Agreements, at Value	to be	% of Net Assets
COM	3.600%	29/12/2023	02/01/2024	€ 95,300	State of North Rhine-Westphalia 2.350% due 13/12/2029	€ (99,142)	€ 95,300	€ 95,338	5.70
FICC	2.600	29/12/2023	02/01/2024	\$ 2,520	U.S. Treasury Notes 4.875 due 30/11/2025	(2,327)	2,281	2,282	0.14
Total Repurch	ase Agree	ments				€ (101,469)	€ 97,581	€ 97,620	5.84

<sup>(1)</sup> Includes accrued interest.

### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

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Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month Euribor September Futures	Short	09/2025	640	€ (496)	(0.03)
3-Month Euribor September Futures	Long	09/2026	640	393	0.02
Euro-Bobl March Futures	Long	03/2024	2,895	5,240	0.31
Euro-BTP Italy Government Bond March Futures	Long	03/2024	1,011	3,244	0.19
Euro-Bund 10-Year Bond March Futures	Long	03/2024	185	(116)	(0.01)
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	379	3,787	0.23
Euro-OAT France Government 10-Year Bond March Futures	Long	03/2024	1,502	3,309	0.20
Euro-Schatz March Futures	Short	03/2024	2,017	(207)	(0.01)
U.S. Treasury 2-Year Note March Futures	Short	03/2024	591	(860)	(0.05)
U.S. Treasury 5-Year Note March Futures	Short	03/2024	2,535	(5,431)	(0.32)
U.S. Treasury 10-Year Note March Futures	Long	03/2024	1,731	4,906	0.29
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	389	(1,507)	(0.09)
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	117	956	0.06
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	403	(4,182)	(0.25)
				€ 9,036	0.54

### WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACT	S					
Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - EUREX Euro-Bund February 2024 Futures	€ 137.000	26/01/2024	73	€ (50)	€ (103)	(0.01)
Total Financial Derivative Instruments Dealt in on a Regulated Market					<b>€</b> 8 933	0.53

### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

TEREST RATE SWAF	S
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Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive(1)	1-Day USD-SOFR Compounded-OIS	2.865%	13/02/2054	\$ 19,400	€ 1,003	0.06
Pay <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	59,500	(1,147)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	25,400	40	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.827	15/12/2025	31,400	(266)	(0.02)
Receive	6-Month EUR-EURIBOR	1.700	15/03/2073	€ 4,900	343	0.02
Pay	6-Month EUR-EURIBOR	2.250	21/09/2037	44,600	290	0.02
Pay	6-Month EUR-EURIBOR	2.250	21/09/2042	20,400	(163)	(0.01)
Receive(1)	6-Month EUR-EURIBOR	2.750	20/03/2054	88,500	(10,361)	(0.62)
Pay <sup>(1)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	241,950	15,070	0.90
Receive(1)	6-Month EUR-EURIBOR	3.000	20/03/2044	2,000	(253)	(0.01)
Pay <sup>(1)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	29,900	1,107	0.07
Pay <sup>(1)</sup>	6-Month EUR-EURIBOR	3.500	20/03/2026	182,000	219	0.01
					€ 5,882	0.35
Total Centr	ally Cleared Financial Derivative Instruments				€ 5,882	0.35

<sup>(1)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

## OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

## WRITTEN OPTIONS

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BPS	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	16/01/2024	31,400	€ (138)	€ (396)	(0.02)
BRC	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	3.150	06/10/2025	24,800	(272)	(583)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.150	06/10/2025	24,800	(272)	(94)	(0.01)
CBK	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.950	15/09/2025	20,600	(234)	(435)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.950	15/09/2025	20,600	(234)	(102)	(0.01)
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	12,900	(153)	(256)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	12,900	(154)	(59)	0.00
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	27,900	(326)	(515)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	27,900	(326)	(140)	(0.01)
							€ (2,109)	€ (2,580)	(0.15)

<sup>(1)</sup> Notional Amount represents the number of contracts.

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

						Unrealised			
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of	
Counterpart	ty Reference Entity	Receive Rate	Date	Amount <sup>(2)</sup>	Paid/(Received)	(Depreciation)	Value	Net Assets	
GST	South Africa Government International Bond	1.000%	20/06/2024	\$ 16,800	€ (655)	€ 710	€ 55	0.00	

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

### FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	€ 1,188	£ 1,024	€ 0	€ (7)	€ (7)	0.00
	02/2024	¥ 2,121,000	€ 13,520 \$ 14,406	0	(148)	(148)	(0.01)
	03/2024 06/2024	CNH 101,408 KRW 9,136,912	\$ 14,106 7,023	0	(196) (80)	(196) (80)	(0.01) 0.00
BPS	01/2024	AUD 215	€ 131	0	(2)	(2)	0.00
513	01/2024	€ 985	£ 846	Ö	(9)	(9)	0.00
	01/2024	12,008	\$ 13,072	0	(177)	(177)	(0.01)
	01/2024	£ 1,187	€ 1,377	7	0	7	0.00
	01/2024 01/2024	HUF 357,786 KRW 131,378	\$ 1,019 100	0	(14)	(14)	0.00
	01/2024	\$ 100	BRL 491	1	(1) 0	(1) 1	0.00 0.00
	01/2024	4,175	€ 3,805	26	Ö	26	0.00
	01/2024	. 3	HUF 928	0	0	0	0.00
	01/2024	250	IDR 3,867,095	1	0	1	0.00
	01/2024	6,465	ZAR 119,852	72	0	72 0	0.00
BRC	03/2024 01/2024	IDR 325,562 € 2,487	\$ 21 £ 2,159	0 4	0	4	0.00 0.00
DICC	01/2024	278	\$ 300	0	(6)	(6)	0.00
	01/2024	KRW 258,460	200	0	0	0	0.00
	01/2024	\$ 14,093	€ 12,813	61	(3)	58	0.00
	01/2024	3,664	MXN 64,282	104	0	104	0.01
	01/2024 03/2024	199 3,898	ZAR 3,697 IDR 60,599,446	3 29	0	3 29	0.00 0.00
CBK	01/2024	DKK 186,640	€ 25,043	4	0	4	0.00
	01/2024	HUF 85,075	\$ 243	0	(3)	(3)	0.00
	01/2024	IDR 3,085,708	200	0	0	0	0.00
	01/2024	\$ 1,700	€ 1,545 ¢ 222	6	0	6	0.00
	01/2024 03/2024	ZAR 4,388 \$ 200	\$ 233 IDR 3,086,499	0	(6) 0	(6) 0	0.00 0.00
	06/2024	ş 200 15	KRW 19,554	0	0	0	0.00
DUB	01/2024	KRW 129,970	\$ 100	0	0	0	0.00
	02/2024	¥ 1,300,000	€ 8,274	0	(112)	(112)	(0.01)
GLM	01/2024	DKK 36,454	4,891	0	0	0	0.00
	01/2024 01/2024	€ 2,939 5,483	DKK 21,910 £ 4,706	0	0 (53)	0 (53)	0.00 0.00
	01/2024	3,539	¥ 571,338	131	(33)	131	0.01
	01/2024	3,528	\$ 3,810	0	(80)	(80)	0.00
	01/2024	¥ 26,100	€ 165	0	(3)	(3)	0.00
	01/2024	\$ 628	MXN 10,978	16	0	16	0.00
	01/2024 03/2024	ZAR 2,850 IDR 436,576	\$ 150 28	0	(5) 0	(5) 0	0.00 0.00
JPM	03/2024	€ 1,183	£ 1,025	0	0	0	0.00
31 141	01/2024	65	\$ 70	Ö	(1)	(1)	0.00
	01/2024	HUF 871,211	2,481	0	(33)	(33)	0.00
	01/2024	\$ 250	IDR 3,846,750	0	0	0	0.00
	01/2024 02/2024	100 5,349	KRW 129,616 BRL 26,234	0 39	0	0 39	0.00 0.00
	03/2024	CNH 1,074	\$ 149	0	(2)	(2)	0.00
	06/2024	KRW 277,205	214	Ö	(2)	(2)	0.00
MBC	01/2024	DKK 13,430	€ 1,802	0	0	0	0.00
	01/2024	€ 4,843	\$ 5,228	0	(112)	(112)	(0.01)
MYI	03/2024	¥ 7,244,771 € 1.134	€ 44,868 £ 978	0	(1,973) (6)	(1,973) (6)	(0.12) 0.00
IVITI	01/2024 01/2024	€ 1,134 5,969	\$ 6,541	0	(49)	(49)	0.00
	01/2024	\$ 223,541	€ 203,400	1,084	0	1,084	0.06
	03/2024	IDR 3,855,935	\$ 251	1	0	1	0.00
	03/2024	\$ 250	IDR 3,874,125	2	0	2	0.00
DVI	06/2024	KRW 20,389	\$ 16 € 36,183	0	(E8E)	(EQE)	0.00
RYL SCX	02/2024 01/2024	¥ 5,700,000 CAD 23,712	€ 36,183 15,891	0	(585) (386)	(585) (386)	(0.03) (0.02)
307	01/2024	€ 16,778	¥ 2,597,000	0	(94)	(94)	(0.01)
	01/2024	£ 159,429	€ 183,631	4	(322)	(318)	(0.02)
	01/2024	\$ 1,989	MXN 34,924	58	0	58	0.00
	03/2024 03/2024	IDR 284,903	\$ 19	0	(204)	0 (294)	0.00
	03/2024	TWD 330,611 \$ 3,547	10,629 INR 296,662	0 5	(294) 0	(294)	(0.02) 0.00
	05,2021	4 3,51,	250,002	3	•	3	5.00

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
UAG	01/2024	DKK 60,331	€ 8,108	€ 15	€ 0	€ 15	0.00
	01/2024	€ 1,568	£ 1,351	0	(9)	(9)	0.00
	01/2024	¥ 6,280,000	€ 40,223	0	(182)	(182)	(0.01)
	01/2024	\$ 298	MXN 5,239	9	0	9	0.00
	03/2024	¥ 5,560,000	€ 36,334	329	0	329	0.02
	03/2024	\$ 3,372	INR 282.187	6	0	6	0.00
		, -,	,	€ 2,017	€ (4,955)	€ (2,938)	(0.18)

#### **HEDGED FORWARD FOREIGN CURRENCY CONTRACTS**

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 102,090	CHF 97,379	€ 2,684	€ 0	€ 2,684	0.16
BRC	01/2024	3,632	3,435	64	0	64	0.00
CBK	01/2024	100,937	96,869	3,288	0	3,288	0.20
DUB	01/2024	CHF 35	€ 37	. 0	(1)	(1)	0.00
GLM	01/2024	€ 107,252	CHF 103,168	3,749	, O	3,749	0.22
MYI	01/2024	CHF 15	€ 16	. 0	0	. 0	0.00
RYL	01/2024	2,551	2,695	0	(49)	(49)	0.00
	01/2024	€ 5,667	CHF 5,341	79	` 0	79	0.01
TOR	01/2024	CHF 56	€ 60	0	(1)	(1)	0.00
UAG	01/2024	€ 20,065	CHF 19,075	459	0	459	0.03
				€ 10,323	€ (51)	€ 10,272	0.62
Total OTC Financial Deri	vative Instruments					€ 4,809	0.29
Total Investments						€ 1,829,040	109.41
Other Current Assets &	Liabilities					€ (157,327)	(9.41)
Net Assets						€ 1,671,713	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2022: Nil):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Deutsche Bank AG	2.129%	24/11/2026	26/07/2023 - 03/08/2023	€ 5,519	€ 5,604	0.34

- (i) Security with an aggregate fair value of €1,087 (31 December 2022: €Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (j) Security with an aggregate fair value of €1,233 (31 December 2022: €4,360) and cash of €3,318 (31 December 2022: €5,628) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Cash of €34,315 (31 December 2022: €53,376) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 1,547,394	€ 233	€ 1,547,627
Investment Funds	164,208	0	0	164,208
Repurchase Agreements	0	97,581	0	97,581
Financial Derivative Instruments(3)	15,051	4,573	0	19,624
Totals	€ 179,259	€ 1,649,548	€ 233	€ 1,829,040

## Schedule of Investments Euro Bond Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value	
Transferable Securities	€ 0	€ 1,747,790	€ 0	€ 1,747,790	
Investment Funds	180,784	870	0	181,654	
Repurchase Agreements	0	11,515	0	11,515	
Financial Derivative Instruments <sup>(3)</sup>	(33,951)	(39,063)	0	(73,014)	
Totals	€ 146,833	€ 1,721,112	€ 0	€ 1,867,945	

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

Reverse Repurchase Agreements as at 31 December 2023:

					Reverse		
Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Repurchase	% of Net Assets	
BPS	3.500%	28/09/2023	TBD <sup>(1)</sup>	€ (1,031)	Agreements  € (1,041)	(0.06)	
Total Reverse Renurchase Agreements					€ (1.041)	(0.06)	

<sup>(1)</sup> Open maturity reverse repurchase agreement.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022					
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net			
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>			
BOA	€ (431)	€ 373	€ (58)	€ (136)	€ 0	€ (136)			
BPS	2,192	(2,230)	(38)	(3,776)	1,243	(2,533)			
BRC	(421)	420	(1)	(672)	250	(422)			
CBK	2,752	(3,316)	(564)	(250)	0	(250)			
DUB	(113)	0	(113)	N/A	N/A	N/A			
GLM	3,440	(2,974)	466	(662)	553	(109)			
GST	(600)	624	24	(1,966)	1,883	(83)			
JPM	1	0	1	(3,086)	3,064	(22)			
MBC	(2,085)	2,046	(39)	(236)	(390)	(626)			
MYC	N/A	N/A	N/A	(26)	70	44			
MYI	1,032	(2,110)	(1,078)	(46)	37	(9)			
RBC	N/A	N/A	N/A	(30)	0	(30)			
RYL	(555)	390	(165)	(198)	30	(168)			
SCX	(1,029)	698	(331)	(313)	373	60			
SSB	N/A	N/A	N/A	2,746	(1,770)	976			
TOR	(1)	0	(1)	N/A	N/A	N/A			
UAG	627	(1,010)	(383)	(962)	(4,040)	(5,002)			

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	76.27	71.54
Transferable securities dealt in on another regulated market*	16.25	19.58
Other transferable securities	0.06	0.23
Investment funds	9.82	9.49
Repurchase agreements	5.84	0.60
Financial derivative instruments dealt in on a regulated market	0.53	(1.69)
Centrally cleared financial derivative instruments	0.35	(1.62)
OTC financial derivative instruments	0.29	(0.50)
Reverse repurchase agreements	(0.06)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	0.01	0.01
Corporate Bonds & Notes	16.27	26.04
U.S. Government Agencies	10.71	5.29
U.S. Treasury Obligations	4.94	2.26
Non-Agency Mortgage-Backed Securities	13.32	12.23
Asset-Backed Securities	14.19	12.40
Sovereign Issues	23.09	20.18
Preferred Securities	0.01	0.07
Short-Term Instruments	10.04	12.87
Investment Funds	9.82	9.49
Repurchase Agreements	5.84	0.60
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.54	(1.69)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	(0.01)	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.13)
Interest Rate Swaps	0.35	(1.49)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	N/A	0.51
Written Options		
Interest Rate Swaptions	(0.15)	(1.04)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	(0.18)	0.07
Hedged Forward Foreign Currency Contracts	0.62	(0.04)
Other Current Assets & Liabilities	(9.41)	2.37
Net Assets	100.00	100.00

DESCRIPTION		PAR 00S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES	(0	005,	(0005)	7.552.15	Equitable Financial Life Global Fu	, ,	(0003)	7.552.5	Nordea Kredit Realkredi	` '	(0005)	7.552.15
CORPORATE BONDS & NOT BANKING & FINANCE	ES				0.600% due 16/06/2028 €  European Financial Stability Facili	€ 2,900 € ty			0.500% due 01/10/2043 1.000% due 01/10/2050	DKK 0 (	0	0.00
ABN AMRO Bank NV					1.250% due 24/05/2033 2.375% due 11/04/2028	7,000 6,300	6,207 6,291		1.000% due 01/10/2053 1.500% due 01/10/2037	0 139	0 17	0.00
2.375% due 01/06/2027 2.470% due 13/12/2029	€ 3,° \$ 2,3	100 € 300	3,019 1,834		European Investment Bank 0.050% due 13/10/2034	12,700	9,602		1.500% due 01/10/2050 2.500% due 01/10/2047	0	0	0.00
AerCap Ireland Capital DAC 2.875% due 14/08/2024	1,3	300	1,155	0.21	0.250% due 20/01/2032 2.250% due 15/03/2030	7,500 6,600	6,282 6,535	1.17	Nykredit Realkredit A/S 0.500% due 01/10/2043	0	0	0.00
Aroundtown S.A.	€ 9	900	726	0.12	European Stability Mechanism	6 700	6 262	1 10	1.000% due 01/10/2050 1.000% due 01/10/2053	0	0	0.00
0.375% due 15/04/2027 1.450% due 09/07/2028 Avolon Holdings Funding Ltd.		100		0.13 0.01	0.750% due 15/03/2027 <b>European Union</b> 0.000% due 04/10/2030 (a)	6,700 15,400	6,363 13,087		1.500% due 01/10/2037 1.500% due 01/10/2050	270 0	33	0.01
2.528% due 18/11/2027	\$	172	138	0.03	0.000% due 04/10/2030 (a) 0.000% due 04/07/2031 (a)	1,900	1,576		2.000% due 01/10/2053 2.500% due 01/10/2036	0 33	0	0.00
3.950% due 01/07/2024 Balder Finland Oyj	1	100		0.02	0.000% due 04/07/2035 (a) 0.400% due 04/02/2037	4,300 8,900	3,139 6,592	1.23	2.500% due 01/10/2047 4.625% due 19/01/2029	0 € 1,900	0 1,966	0.00 0.37
1.000% due 18/01/2027 (c)	€ 1,2	200	1,018	0.19	0.450% due 04/07/2041 2.750% due 04/02/2033	9,700 7,600	6,367 7,702		P3 Group SARL	2.400	2.116	0.20
Banca Monte dei Paschi di Sier 2.625% due 28/04/2025	1,9	900	1,855	0.35	Fairfax Financial Holdings Ltd. 2.750% due 29/03/2028	3,200	3,059	0.57	1.625% due 26/01/2029  Prologis International Fu		2,116	0.39
Banco Bilbao Vizcaya Argentar 6.138% due 14/09/2028	\$ 4,2	200	3,908	0.73	GA Global Funding Trust 1.625% due 15/01/2026	5 200	167	0.03	3.125% due 01/06/2031 Realkredit Danmark A/S	900	872	0.16
<b>Banco Santander S.A.</b> 2.375% due 08/09/2027 4.875% due 18/10/2031	€ 1,6		1,575 1,493		<b>Goldman Sachs Group, Inc.</b> 0.875% due 09/05/2029 €	£ 4,000	3,484	0.65	2.500% due 01/04/2036 2.500% due 01/04/2047	DKK 3 0	0	0.00
Bank of America Corp.	',-	100	1,755	0.20	Grainger PLC				Sagax AB 1.125% due 30/01/2027	€ 1,600	1,442	0.27
2.824% due 27/04/2033 4.134% due 12/06/2028			2,257 3,200		Hamburg Commercial Bank AG	1,100	1,173		Sagax Euro MTN NL BV 0.750% due 26/01/2028 (d	e) 800	685	0.13
Banque Federative du Credit N 0.625% due 19/11/2027			5,943	1 11		€ 4,200	4,212	0.78	Santander UK Group Hol	dings PLC		
4.125% due 13/03/2029			2,806		HSBC Holdings PLC 3.019% due 15/06/2027	1,400	1,384	0.26	0.603% due 13/09/2029 SELP Finance SARL	5,200	4,479	0.83
Barclays PLC 4.918% due 08/08/2030	3,0	000	3,128	0.58	Indigo Group S.A.S. 4.500% due 18/04/2030	1,500	1,566	0.29	3.750% due 10/08/2027 Sirius Real Estate Ltd.	400	401	0.07
<b>BNP Paribas S.A.</b> 2.750% due 25/07/2028	10,7	700 1	0,427	1.95	ING Groep NV 4.500% due 23/05/2029	6,100	6,294	1.17	1.125% due 22/06/2026 Societe Generale S.A.	2,500	2,261	0.42
<b>BPCE S.A.</b> 0.500% due 15/09/2027	7,2	200	6,647	1.24	International Development Associ 1.750% due 05/05/2037	<b>iation</b> 7,400	6,527	1.21	1.792% due 09/06/2027 <b>Sofina S.A.</b>	\$ 2,400	1,979	0.37
<b>BPCE SFH S.A.</b> 3.375% due 27/06/2033	1,	100	1,142	0.21	Intesa Sanpaolo SpA 3.625% due 30/06/2028	900		0.17	1.000% due 23/09/2028  Sumitomo Mitsui Bankin	€ 2,500 a Corp.	2,111	0.39
<b>CaixaBank S.A.</b> 4.375% due 29/11/2033			1,684		JAB Holdings BV	3,700	3,052		3.602% due 16/02/2026 Sumitomo Mitsui Trust B	700	704	0.13
5.375% due 14/11/2030 Caja Rural de Navarra SCC		700	757	0.14	4.750% due 29/06/2032	€ 3,100	3,309	0.62	3.629% due 06/04/2026 Toronto-Dominion Bank	1,200	1,211	0.23
3.000% due 26/04/2027 CBRE Global Investors Open-Er			1,603 . <b>A</b> .	0.30	1.963% due 23/03/2030 4.457% due 13/11/2031	2,000 2,800	1,864 2,954		3.879% due 13/03/2026  TP ICAP Finance PLC	800	815	0.15
SICAV-SIF Pan European Cor 0.500% due 27/01/2028		500	112	0.08	<b>Jyske Realkredit A/S</b> 0.500% due 01/10/2043 DKK	( 0	٥	0.00	2.625% due 18/11/2028	£ 1,600	1,547	0.29
0.900% due 12/10/2029			1,916		1.000% due 01/10/2043 1.000% due 01/10/2050 1.000% due 01/10/2053	0	0	0.00	<b>UBS Group AG</b> 3.869% due 12/01/2029	\$ 2,100	1,794	0.33
Clydesdale Bank PLC 3.750% due 22/08/2028	į	500	517	0.10	1.500% due 01/10/2037 1.500% due 01/10/2037 1.500% due 01/10/2050	247 0	30	0.00	4.194% due 01/04/2031 4.282% due 09/01/2028	400 1,200	338 1,053	0.06 0.20
Commerzbank AG 3.375% due 28/08/2028			1,648	0.31 0.12	LeasePlan Corp. NV	€ 1,300	1,196		7.750% due 01/03/2029 Vonovia Finance BV	€ 5,100	5,884	1.10
5.250% due 25/03/2029 Commonwealth Bank of Austra	alia	500			Lloyds Bank PLC 3.250% due 02/02/2026	700		0.13	0.500% due 14/09/2029 1.625% due 07/10/2039	2,400 2,200	1,981 1,527	0.37 0.28
3.768% due 31/08/2027 Cooperatieve Rabobank UA			1,337		Logicor Financing SARL				<b>WEA Finance LLC</b> 3.750% due 17/09/2024	\$ 1,700	1,512	0.28
4.233% due 25/04/2029 Credit Agricole Home Loan SFF			5,253		0.875% due 14/01/2031 3.250% due 13/11/2028	600 1,400	1,334	0.09 0.25	WPC Eurobond BV 1.350% due 15/04/2028	€ 2,100	1,924	0.36
3.250% due 08/06/2033 Credit Agricole Public Sector S	,	900	1,953	0.36	Metropolitan Life Global Funding 4.000% due 05/04/2028	2,200	2,273	0.42	1.550 /0 due 15/0 1/2020	d 2,100	272,694	
3.750% due 13/07/2026 Credit Agricole S.A.	1,6	500	1,637	0.30	Mizuho Financial Group, Inc. 2.096% due 08/04/2032	1,800	1,619	0.30	INDUSTRIALS			
1.907% due 16/06/2026 3.875% due 20/04/2031	\$ 2,6 € 3,7		2,234 3,210		Morgan Stanley 0.497% due 07/02/2031	2,000	1,660		Amgen, Inc. 5.250% due 02/03/2033	\$ 1,500	1,393	0.26
Cromwell Ereit Lux Finco SARL 2.125% due 19/11/2025		500	1,511	0.28	4.656% due 02/03/2029 Nationale-Nederlanden Bank NV	3,200	3,325		Arcadis NV 4.875% due 28/02/2028	€ 2,000	2,074	0.39
<b>CTP NV</b> 0.625% due 27/09/2026	(	500		0.10	3.250% due 28/05/2027 NatWest Group PLC	1,400	1,423		<b>Becton Dickinson Euro F</b> 3.553% due 13/09/2029	nance SARL 1,900	1,942	0.36
0.875% due 20/01/2026  Danske Mortgage Bank PLC			2,877		4.771% due 16/02/2029 NE Property BV	1,100	1,144	0.21	Boston Scientific Corp. 0.625% due 01/12/2027	1,450	1,326	0.25
3.500% due 29/01/2029 Deutsche Bank AG	9	900	929	0.17	1.875% due 09/10/2026 3.375% due 14/07/2027	200 2,200	183 2,083	0.03 0.39	Cellnex Finance Co. S.A. 1.000% due 15/09/2027	1,800	1,650	0.31
3.125% due 19/05/2033 Deutsche Boerse AG	1,6	500	1,643	0.31	NN Group NV 6.000% due 03/11/2043	1,950	2,086	0.39	<b>Chanel Ceres PLC</b> 0.500% due 31/07/2026	4,100	3,824	0.71
3.875% due 28/09/2033 EQT AB	3,0	000	3,197	0.59	Nordea Bank Abp 4.125% due 05/05/2028	2,200	2,274	0.42	<b>DAE Funding LLC</b> 1.550% due 01/08/2024	\$ 1,400	1,235	0.23
2.375% due 06/04/2028	2,	100	1,987	0.37					3.375% due 20/03/2028	900	752	0.14

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	FAIR % OF PAR VALUE NET DESCRIPTION (0005) (0005) ASSETS
Davide Campari-Milano NV	(0003)	(0003)	ASSETS	T-Mobile USA, Inc.	(0003)	(0003)	ASSETS	NON-AGENCY MORTGAGE-BACKED SECURITIES
1.250% due 06/10/2027 Deutsche Bahn Finance GmbH	€ 1,100 €	1,006	0.19		\$ 800 € 500	731 479	0.14 0.09	Canada Square Funding PLC 6.170% due 17/06/2058 £ 875 € 1,008 0.19
4.000% due 23/11/2043 DS Smith PLC	700		0.14	<b>Tapestry, Inc.</b> 5.875% due 27/11/2031	€ 1,900	1,999	0.37	Countrywide Home Loan Mortgage Pass-Through Trust 6.084% due 25/08/2034 \$ 20 17 0.00
4.375% due 27/07/2027 ELO SACA	500		0.10	<b>Teleperformance SE</b> 3.750% due 24/06/2029 (c)	1,300	1,299	0.24	<b>Domi BV</b> 4.555% due 15/06/2053
6.000% due 22/03/2029 Fraport AG Frankfurt Airport Se				<b>TenneT Holding BV</b> 4.750% due 28/10/2042	1,100	1,282	0.24	<b>Dutch Property Finance BV</b> 4.602% due 28/07/2058 2,001 1,996 0.37
1.875% due 31/03/2028 General Electric Co.	1,500	1,421		Tesco Corporate Treasury Service 4.250% due 27/02/2031	ces PLC 1,100	1,145	0.21	4.702% due 28/10/2059 3,204 3,203 0.60 Great Hall Mortgages PLC
4.125% due 19/09/2035 Global Payments, Inc.	1,100	1,182		Thames Water Utilities Finance 1.250% due 31/01/2032	1,800	1,360	0.25	5.812% due 18/06/2039 \$ 120 108 0.02 Jubilee Place BV
4.875% due 17/03/2031 GN Store Nord A/S	1,100	1,158		4.375% due 18/01/2031 Ubisoft Entertainment S.A.	2,200	2,086	0.39	4.835% due 17/01/2059 € 2,105 2,107 0.39 4.985% due 17/10/2057 413 414 0.08
0.875% due 25/11/2024 H Lundbeck A/S	1,800	1,725		0.878% due 24/11/2027 Universal Music Group NV	1,700	1,451		<b>Landmark Mortgage Securities PLC</b> 5.620% due 17/04/2044 f 727 817 0.15
0.875% due 14/10/2027 Holding d'Infrastructures de Tra				3.750% due 30/06/2032 4.000% due 13/06/2031	1,600 1,600	1,651 1,675	0.31	Miravet SARL 4.806% due 26/05/2065 € 1,742 1,728 0.32
1.625% due 18/09/2029 4.250% due 18/03/2030	2,700 2,300	2,432 2,369		Vilmorin & Cie S.A. 1.375% due 26/03/2028	2,200	1,864	0.35	Newgate Funding PLC 4.525% due 15/12/2050 161 158 0.03
IMCD NV 2.125% due 31/03/2027	100		0.02	<b>Werfen S.A.</b> 4.625% due 06/06/2028	3,100	3,165	0.59	Primrose Residential DAC           4.876% due 24/10/2061         2,222         2,210         0.41
4.875% due 18/09/2028 InterContinental Hotels Group F		2,098		<b>Worldline S.A.</b> 4.125% due 12/09/2028	900	894	0.17	<b>RMAC Securities PLC</b> 5.489% due 12/06/2044
3.375% due 08/10/2028 International Distributions Serv		2,585		Worley U.S. Finance Sub Ltd. 0.875% due 09/06/2026	2,500	2,338	0.44	Structured Asset Mortgage Investments Trust 6.170% due 19/12/2034 \$ 49 39 0.01
5.250% due 14/09/2028 International Flavors & Fragrand		1,662			_	99,855	18.59	<b>Towd Point Mortgage Funding PLC</b> 6.365% due 20/10/2051 £ 969 1,120 0.21
1.800% due 25/09/2026 ISS Global A/S	850		0.15	UTILITIES Cadent Finance PLC				<b>Twin Bridges PLC</b> 6.070% due 12/03/2055 1,879 2,161 0.40
0.875% due 18/06/2026 JDE Peet's NV	1,500	•	0.26	4.250% due 05/07/2029 Electricite de France S.A.	1,500	1,569	0.29	18,044 3.36
0.500% due 16/01/2029 John Lewis PLC	3,850	3,342		4.250% due 25/01/2032 EnBW International Finance BV	2,700	2,837	0.53	ASSET-BACKED SECURITIES  Ares European CLO DAC
4.250% due 18/12/2034 6.125% due 21/01/2025	£ 1,050 800		0.16 0.17	4.000% due 24/01/2035 Enel Finance International NV	1,000	1,035	0.19	4.575% due 15/04/2030 € 479 476 0.09  Aurium CLO DAC
Medtronic Global Holdings S.C. 1.500% due 02/07/2039 2.250% due 07/03/2039	A. € 1,700 2,000	1,302 1,710	0.24	0.500% due 17/06/2030 EP Infrastructure A/S	3,500	2,939	0.55	4.966% due 23/03/2032 1,300 1,290 0.24  Bastille Euro CLO DAC
Mitchells & Butlers Finance PLC 6.013% due 15/12/2030		•	0.02	1.816% due 02/03/2031 Fluvius System Operator CVBA	2,400	1,863	0.35	5.115% due 15/01/2034 2,700 2,666 0.50  BlueMountain Fuji EUR CLO DAC
6.135% due 15/12/2030 Molnlycke Holding AB	\$ 357		0.02	3.875% due 09/05/2033 Fortum Oyj	1,100	1,139	0.21	4.615% due 15/07/2030 247 246 0.05  Bosphorus CLO DAC
4.250% due 08/09/2028  Mondelez International Holding	€ 900		0.17	4.500% due 26/05/2033 Koninklijke KPN NV	3,000	3,189	0.59	4.960% due 12/12/2032 1,900 1,877 0.35 Cairn CLO DAC
0.625% due 09/09/2032  Motability Operations Group PL	2,100	1,701	0.32	0.875% due 14/12/2032 National Grid North America, In	1,500	1,227	0.23	4.666% due 25/04/2032 597 591 0.11  Carlyle Euro CLO DAC
3.500% due 17/07/2031	2,000	2,054	0.38	4.151% due 12/09/2027 National Grid PLC	1,700	1,748	0.32	4.632% due 15/08/2030 561 556 0.10  Carlyle Global Market Strategies Euro CLO DAC
Mundys SpA 1.875% due 12/02/2028	2,800	2,579	0.48	3.875% due 16/01/2029 Orange S.A.	1,600	1,646	0.31	4.925% due 16/01/2033 1,600 1,575 0.29  Contego CLO BV
Netflix, Inc. 3.875% due 15/11/2029	4,500	4,663	0.87	3.875% due 11/09/2035 Orsted A/S	2,900	3,093	0.57	4.735% due 15/10/2030 698 692 0.13  CVC Cordatus Loan Fund DAC
Pernod Ricard S.A. 3.750% due 15/09/2033	900	939	0.17	2.875% due 14/06/2033 4.125% due 01/03/2035	1,000 300	949 313	0.18 0.06	4.782% due 15/08/2032 992 983 0.18 4.832% due 17/06/2032 900 889 0.17
Robert Bosch GmbH 4.375% due 02/06/2043	1,400	1,506	0.28	TDC Net A/S 5.618% due 06/02/2030	3,100	3,204	0.60	<b>Dryden Euro CLO DAC</b> 4.815% due 15/07/2031 671 668 0.12
Sandoz Finance BV 4.220% due 17/04/2030	1,600	1,663	0.31	Verizon Communications, Inc. 4.750% due 31/10/2034	3,600	4,000		4.862% due 15/05/2034 200 197 0.04 <b>GoldenTree Loan Management EUR CLO DAC</b>
Sartorius Finance BV 4.500% due 14/09/2032 4.875% due 14/09/2035	800 1,100	836 1,163	0.16			30,751	5.72	4.893% due 20/01/2032 100 99 0.02 Harvest CLO DAC
Siemens Energy Finance BV 4.250% due 05/04/2029	1,100	1,076		Total Corporate Bonds & Notes  U.S. GOVERNMENT AGENCII		403,300	/5.08	4.815% due 15/01/2032 200 197 0.04 Invesco Euro CLO DAC
Siemens Financieringsmaatscha 3.625% due 24/02/2043		2,712		Ginnie Mae, TBA	<b>E</b> 5			4.615% due 15/07/2031 500 492 0.09 <b>Jubilee CLO DAC</b>
Silfin NV 2.875% due 11/04/2027	900		0.16	4.500% due 01/02/2054 Uniform Mortgage-Backed Secu	\$ 4,000 urity, TBA	3,537	0.66	4.565% due 15/04/2030 917 909 0.17  Madison Park Euro Funding DAC
Societa per Azioni Esercizi Aero 3.500% due 09/10/2025 (c)				3.000% due 01/02/2054 4.000% due 01/02/2054	1,300 3,400	1,042 2,914	0.54	4.765% due 15/07/2032 600 592 0.11  Man GLG Euro CLO DAC
Suez SACA 2.375% due 24/05/2030	1,700	1,605		4.500% due 01/02/2054 5.000% due 01/02/2054	3,400 8,200	7,348	0.55	4.775% due 15/10/2032 2,674 2,641 0.49  OCP Euro CLO DAC
Sydney Airport Finance Co. Pty. 4.375% due 03/05/2033	Ltd.			5.500% due 01/02/2054 6.000% due 01/02/2054 6.500% due 01/02/2054	4,300 5,300 7,300	3,910 4,872 6,772	0.91	4.785% due 15/01/2032 278 276 0.05 Palmer Square European Loan Funding DAC
Syngenta Finance NV	600		0.12	6.500% due 01/02/2054	7,300	6,772 <b>33,381</b>	1.26 <b>6.21</b>	4.685% due 15/10/2031 2,390 2,352 0.44 5.015% due 15/10/2031 810 801 0.15
4.892% due 24/04/2025	\$ 1,951	1,743	0.32					010 001 0.15

## Schedule of Investments Euro Credit Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION (000S		% OF NET ASSETS
Renaissance Home Equity Loan 5.340% due 25/01/2037	n Trust \$ 1,291 €	397	0.07	European Financial Stability For 3.000% due 15/12/2028	<b>acility</b> € 11,000 €	11,282	2.10	Romania Government International B 5.500% due 18/09/2028 € 2,600	2,677	0.50
Segovia European CLO DAC 4.873% due 20/07/2032	€ 500	494	0.09	<b>European Union</b> 1.500% due 04/10/2035	7,400	6,471	1.21	6.375% due 18/09/2033 1,600 6.625% due 27/09/2029 1,700	1,821	0.32
<b>Toro European CLO DAC</b> 4.812% due 15/02/2034 4.908% due 12/01/2032	500 200	493	0.09	Korea Housing Finance Corp. 4.082% due 25/09/2027	3,100	3,204	0.60	Total Transferable Securities	58,975 € <b>536,515</b>	
Voya Euro CLO DAC 4.715% due 15/10/2030	170		0.04	Mexico Government Internation 1.125% due 17/01/2030 6.350% due 09/02/2035	900 \$ 2,200	775 2,091	0.14	SHARE		33.00
4.7 13 % due 13/10/2030	-	22,815		Poland Government Internation 3.875% due 14/02/2033		1,356		INVESTMENT FUNDS EXCHANGE-TRADED FUNDS		
SOVEREIGN ISSUES Adif Alta Velocidad				<b>Province of Ontario</b> 0.010% due 25/11/2030	3,800	3,154		PIMCO ETFs plc - PIMCO Euro Short Maturity		
3.500% due 30/07/2028 BNG Bank NV	3,000	3,071	0.57	<b>Province of Quebec</b> 3.000% due 24/01/2033	4,200	4,249	0.79	UCITS ETF (b) 96,000  Total Investment Funds	9,501 <b>€</b> 9,501	1.77 1.77
3.500% due 27/09/2038 (c) CPPIB Capital, Inc.	5,800	6,142	1.14	Region of Ile de France 3.050% due 03/02/2033	7,200	7,320	1.36	Total investment runus	€ 9,501	1.77
0.050% due 24/02/2031	3,800	3,139	0.58	3.700% due 14/06/2038	500	528	0.10			

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets

BPS 3.500% 29/12/2023 02/01/2024 € 13,700 Belgium Government International Bond 3.300% due 22/06/2054
FICC 2.600 29/12/2023 02/01/2024 \$ 814 U.S. Treasury Notes 4.875% due 30/11/2025
Total Repurchase Agreements

€ (13,533) € 13,700 € 13,705 2.55 (752) 737 737 0.14 € (14,285) € 14,437 € 14,442 2.69

(1) Includes accrued interest.

REPURCHASE AGREEMENTS

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Short	03/2024	23	€ (33)	(0.01)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	475	(2,065)	(0.38)
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	130	1,488	0.28
Euro-Schatz March Futures	Long	03/2024	1,133	506	0.09
U.S. Treasury 2-Year Note March Futures	Long	03/2024	175	350	0.06
U.S. Treasury 5-Year Note March Futures	Short	03/2024	59	(79)	(0.01)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	128	(409)	(0.08)
U.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	14	137	0.03
				€ (105)	(0.02)
Total Financial Derivative Instruments Dealt in on a Regulated Market				€ (105)	(0.02)

## CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

# CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION<sup>(1)</sup>

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2026	\$ 5,000	€ 7	0.00
AT&T, Inc.	1.000	20/06/2028	1,300	3	0.00
Cellnex Telecom S.A.	5.000	20/12/2033	€ 1,300	58	0.01
Electricite de France S.A.	1.000	20/12/2026	1,300	4	0.00
Telefonica Emisiones S.A.	1.000	20/06/2028	100	0	0.00
Volkswagen International Finance NV	1.000	20/12/2030	5,600	36	0.01
				€ 108	0.02

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.050%	15/12/2031	¥ 1,860,000	€ (125)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2026	\$ 27,600	(464)	(0.09)
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	15,100	(626)	(0.12)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2024	23,000	305	0.06
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	3,400	(252)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/09/2025	37,000	(199)	(0.04)
Pay	3-Month EUR-EURIBOR	0.500	09/02/2024	€ 52,200	148	0.03
Receive <sup>(3)</sup>	6-Month EUR-EURIBOR	2.750	20/03/2054	8,000	(900)	(0.17)
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	30,650	1,635	0.31
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	35,500	1,094	0.20
					€ 616	0.11
Fotal Centra	ally Cleared Financial Derivative Instruments				€ 724	0.13

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

Counterparty	Settlement Month	Currency be Delive		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Appre	nrealised eciation/ eciation)	% of Net Assets
ВОА	01/2024	£	130 €	151	€ 1	€ 0	€	1	0.00
BPS	01/2024	€ 1,	,386 \$	1,513	0	(16)		(16)	0.00
	01/2024	£	94 €	109	1	0		1	0.00
	01/2024		670	611	4	0		4	0.00
BRC	01/2024		,881 \$	2,057	0	(19)		(19)	0.00
	01/2024		,200 €	129	0	(1)		(1)	0.00
	01/2024		342	314	4	0		4	0.00
GLM	01/2024		,035 \$	2,198	0	(46)		(46)	(0.01)
	01/2024	£	978 €	1,131	2	0		2	0.00
	01/2024	\$	58 MXN	1,019	2	0		2	0.00
IPM	03/2024		452 \$	63	0	(1)		(1)	0.00
MBC	01/2024		915	6,467	0	(61)		(61)	(0.01)
	01/2024		,554 €	39,609	193	(3)		190	0.03
MYI	01/2024		582	533	6	0		6	0.00
SCX	01/2024	£ 9,	716	11,191	0	(20)		(20)	0.00
					€ 213	€ (167)	€	46	0.01
Total OTC Financial D	erivative Instruments						€	46	0.01
Total Investments							€ 50	51,118	104.46
Other Current Assets	& Liabilities						€ (2	23,932)	(4.46)
Net Assets							€ 53	37,186	100.00

## NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Affiliated to the Fund.
- (c) Securities with an aggregate fair value of €8,413 (31 December 2022: €262) and cash of €Nil (31 December 2022: €1,150) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of €8,072 (31 December 2022: €25,216) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

## Schedule of Investments Euro Credit Fund (Cont.)

#### Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value	
Transferable Securities	€ 0	€ 536,476	€ 39	€ 536,515	
Investment Funds	9,501	0	0	9,501	
Repurchase Agreements	0	14,437	0	14,437	
Financial Derivative Instruments <sup>(3)</sup>	(104)	769	0	665	
Totals	€ 9,397	€ 551,682	€ 39	€ 561,118	

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 491,678	€ 0	€ 491,678
Investment Funds	50,689	0	0	50,689
Repurchase Agreements	0	44,621	0	44,621
Financial Derivative Instruments <sup>(3)</sup>	(2,892)	(1,106)	0	(3,998)
Totals	€ 47,797	€ 535,193	€ 0	€ 582,990

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

#### Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	1.000%	28/09/2023	TBD <sup>(1)</sup>	€ (1,233)	€ (1,241)	(0.23)
	3.200	28/09/2023	TBD <sup>(1)</sup>	(161)	(162)	(0.03)
JML	2.000	14/11/2023	TBD <sup>(1)</sup>	(872)	(874)	(0.16)
	3.500	06/12/2023	TBD <sup>(1)</sup>	(5,158)	(5,171)	(0.96)
MBC	3.100	31/10/2023	TBD <sup>(1)</sup>	(724)	(728)	(0.14)
Total Reverse Repurchase Agreements					€ (8,176)	(1.52)

<sup>(1)</sup> Open maturity reverse repurchase agreement.

## Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023	As at 31-Dec-2022				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	
BOA	€ 1	€ 0	€ 1	€ 60	€ 0	€ 60	
BPS	(11)	0	(11)	40	0	40	
BRC	(16)	0	(16)	15	0	15	
CBK	N/A	N/A	N/A	(4)	0	(4)	
GLM	(42)	0	(42)	(1,545)	1,412	(133)	
JPM	(1)	0	(1)	26	. 0	26	
MBC	129	(300)	(171)	2,095	(1,900)	195	
MYC	N/A	N/A	N/A	(5)	0	(5)	
MYI	6	0	6	(139)	(50)	(189)	
RBC	N/A	N/A	N/A	(30)	0	(30)	
SCX	(20)	0	(20)	18	0	18	
SSB	Ň/A	N/A	Ň/A	292	0	292	
UAG	N/A	N/A	N/A	11	0	11	

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	90.72	72.82
Transferable securities dealt in on another regulated market*	9.16	7.71
Other transferable securities	N/A	0.07
Investment funds	1.77	8.31
Repurchase agreements	2.69	7.31
Financial derivative instruments dealt in on a regulated market	(0.02)	(0.47)
Centrally cleared financial derivative instruments	0.13	(0.30)
OTC financial derivative instruments	0.01	0.12
Reverse repurchase agreements	(1.52)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	N/A	1.36
Corporate Bonds & Notes	75.08	62.43
U.S. Government Agencies	6.21	2.01
Non-Agency Mortgage-Backed Securities	3.36	4.11
Asset-Backed Securities	4.25	5.19
Sovereign Issues	10.98	0.03
Short-Term Instruments	N/A	5.47
Investment Funds	1.77	8.31
Repurchase Agreements	2.69	7.31
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.02)	(0.47)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	(0.19)
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.02
Interest Rate Swaps	0.11	(0.13)
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	N/A	(0.24)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Forward Foreign Currency Contracts	0.01	0.36
Other Current Assets & Liabilities	(4.46)	4.43
Net Assets	100.00	100.00

PAR DESCRIPTION (0005)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES	, ,		CTP NV				Sirius Real Estate Ltd.	, ,		
LOAN PARTICIPATIONS AND ASSIGN Charter Communications Operating LLC	MENTS			1,600 € 7,000 1,500	1,441 5,812	0.42	1.125% due 22/06/2026 1.750% due 24/11/2028	€ 3,700 € 3,500	3,346 2,915	0.24 0.21
7.133% due 01/02/2027 \$ 2,507 <b>SCUR-Alpha 1503 GmbH</b>			<b>Deutsche Bank AG</b> 1.375% due 17/02/2032	700		0.04	Societe Generale S.A. 2.797% due 19/01/2028 6.446% due 10/01/2029	\$ 10,800 7,700	9,012 7,217	0.65 0.52
9.448% due 29/03/2030 € 1,200 10.883% due 29/03/2030 \$ 2,481 Sigma Bidco BV	1,102 2,073		1.750% due 19/11/2030 2.129% due 24/11/2026 (h) 2.552% due 07/01/2028	6,200 2,800 3,600	5,398 2,377 2,993	0.17	6.691% due 10/01/2034 Standard Chartered PLC 6.750% due 08/02/2028	300 8,500	287 7,932	0.02
7.413% due 02/07/2025 € 0 Windstream Services LLC		0.00	3.035% due 28/05/2032 (h) 3.547% due 18/09/2031	200 1,100	151		Sunac China Holdings Ltd. 6.000% due 30/09/2026	231	22	0.00
11.706% due 21/09/2027 \$ 2,892 Wm Morrison Supermarkets Ltd. 8.752% due 04/11/2027 € 4,500	2,484		Digital Euro Finco LLC 1.125% due 09/04/2028 €  DVI Deutsche Vermoegens- &	1,300	1,177	0.09	6.250% due 30/09/2027 6.500% due 30/09/2027 6.750% due 30/09/2028	231 462 693	17 33 29	0.00 0.00 0.00
8.752% due 04/11/2027 € 4,500 _	4,286 12,217		Immobilienverwaltungs GmbH 2.500% due 25/01/2027	6,400	5,512	0.40	7.000% due 30/09/2029 7.250% due 30/09/2030	693 325	34 12	0.00
CORPORATE BONDS & NOTES			<b>EQT AB</b> 2.375% due 06/04/2028	1,300	1,230	0.00	<b>UBS Group AG</b> 3.750% due 26/03/2025	1,550	1,376	0.10
BANKING & FINANCE  ABH Financial Ltd. Via Alfa Holding Issuar	nce PLC		G City Europe Ltd. 4.250% due 11/09/2025	6,400	5,895		6.246% due 22/09/2029 7.750% due 01/03/2029	6,900 € 5,600	6,521 6,461	0.10 0.47 0.47
2.700% due 11/06/2023 ^ 8,200	1,230	0.09	Globalworth Real Estate Investme	•	3,033	0.15	UniCredit SpA			
<b>ABN AMRO Bank NV</b> 2.470% due 13/12/2029 \$ 1,300 6.575% due 13/10/2026 11,200	1,036 10,311	0.08 0.74	3.000% due 29/03/2025 HSBC Holdings PLC 2.099% due 04/06/2026	6,600	6,046		1.982% due 03/06/2027 3.127% due 03/06/2032 VICI Properties LP	\$ 500 6,000	414 4,595	0.03
<b>ADLER Real Estate AG</b> 3.000% due 27/04/2026 € 600		0.03	3.973% due 22/05/2030	600 1,800 12,000	1,523 10,916		3.875% due 15/02/2029 4.500% due 15/01/2028	300 300	250 259	0.02 0.02
AIB Group PLC 5.250% due 23/10/2031 6,380 Altarea S.C.A.	6,903	0.50	Hudson Pacific Properties LP 5.950% due 15/02/2028	800	641	0.05	Yango Justice International 7.875% due 04/09/2024 ^	12,600 _	63 332,913	0.00
1.750% due 16/01/2030 1,500 1.875% due 17/01/2028 6,000	1,161 5,055		Intesa Sanpaolo SpA 8.248% due 21/11/2033 Jyske Realkredit A/S	14,275	14,034	1.01	INDUSTRIALS	_	332,313	24.00
<b>Aroundtown S.A.</b> 0.375% due 15/04/2027 1,900 1.450% due 09/07/2028 700	1,533 548	0.11	0.500% due 01/10/2043 DKK 1.000% due 01/10/2050 1.000% due 01/10/2053	0 0 0	0	0.00 0.00 0.00	Altice Financing S.A. 5.750% due 15/08/2029	1,200	965	0.07
1.500% due 28/05/2026 2,000 5.375% due 21/03/2029 \$ 3,600	1,792 2,686	0.13	1.500% due 01/10/2037 1.500% due 01/10/2037 1.500% due 01/10/2050	0	0	0.00	Altice France S.A. 3.375% due 15/01/2028 Carvana Co.	€ 5,000	3,982	0.29
<b>Atrium Finance PLC</b> 2.625% due 05/09/2027	1,717	0.12		5,400		0.01	12.000% due 01/12/2028 13.000% due 01/06/2030	\$ 786 2,266	576 1,639	0.04 0.12
Avolon Holdings Funding Ltd. 2.875% due 15/02/2025 \$ 6,000  Balder Finland Oyj	5,243	0.38	11.500% due 30/01/2023 ^ 11.650% due 01/06/2026 ^ KBC Group NV	3,500 4,000		0.01	14.000% due 01/06/2031  DISH DBS Corp.	3,147	2,303	0.17
1.000% due 20/01/2029 € 800 2.000% due 18/01/2031 6,500	611 4,773	0.04 0.34	5.796% due 19/01/2029 Kennedy Wilson Europe Real Estat	2,000 te Ltd.	1,843	0.13	5.250% due 01/12/2026 Fortune Star BVI Ltd. 3.950% due 02/10/2026	473 € 10,100	368 6,456	0.03
Banca Monte dei Paschi di Siena SpA 3.625% due 24/09/2024 6,200	6,160	0.44	Lloyds Banking Group PLC	5,800 10,300	5,272		<b>Las Vegas Sands Corp.</b> 2.900% due 25/06/2025	\$ 1,600	1,393	0.10
Banco Santander S.A. 4.379% due 12/04/2028 \$ 4,200 Barclays PLC	3,697	0.27	4.750% due 21/09/2031 <b>Logicor Financing SARL</b> 1.500% due 13/07/2026	2,600	2,439		Mitchells & Butlers Finance 5.789% due 15/12/2030 6.135% due 15/12/2030	PLC £ 392 \$ 678	418 570	0.03 0.04
7.437% due 02/11/2033 24,076 BNP Paribas S.A.	24,421	1.76	1.625% due 17/01/2030 Nationwide Building Society	3,600	3,087		Nissan Motor Co. Ltd. 4.345% due 17/09/2027	1,200	1,040	0.04
1.904% due 30/09/2028 2,300 BPCE S.A.	1,851			4,100 9,100	4,231 8,533		<b>Q-Park Holding BV</b> 3.500% due 01/02/2025	€ 7,800	7,548	0.54
5.748% due 19/07/2033 12,100 CaixaBank S.A. 6.208% due 18/01/2029 5,000	11,009 4,621		NatWest Group PLC 6.016% due 02/03/2034 Nordea Kredit Realkreditaktiesels	12,200	11,607	0.84	Roadster Finance DAC 1.625% due 09/12/2029	200	194	0.01
6.684% due 13/09/2027 2,300 Castellum Helsinki Finance Holding Abp	2,136		0.500% due 01/10/2043 DKK 1.000% due 01/10/2050	0	0	0.00	2.375% due 08/12/2032 Sandoz Finance BV 4.220% due 17/04/2030	400 3,500	353 3,638	0.03
0.875% due 17/09/2029 € 4,700 2.000% due 24/03/2025 5,500	3,636 5,314		1.000% due 01/10/2053 1.500% due 01/10/2050 Nykredit Realkredit A/S	0		0.00	Syngenta Finance NV 4.892% due 24/04/2025	\$ 4,864	4,346	0.20
Citycon Treasury BV 1.625% due 12/03/2028 10,600 Cooperatieve Rabobank UA	8,502	0.61	0.500% due 01/10/2043 1.000% due 01/10/2050	0		0.00	Ubisoft Entertainment S.A. 0.878% due 24/11/2027 (i)	€ 8,600	7,341	0.53
4.655% due 22/08/2028 \$ 6,800 Corestate Capital Holding S.A. (10.000%)	6,067 Cash or	0.44	1.000% due 01/10/2053 1.500% due 01/10/2037 1.500% due 01/10/2050	0 0 0	0	0.00 0.00 0.00	United Airlines Pass-Through 5.875% due 15/04/2029	h Trust \$ 259	237	0.02
11.000% PIK) 10.000% due 31/12/2026 (b) € 600		0.04	2.500% due 01/10/2036 Realkredit Danmark A/S	0		0.00	Venture Global LNG, Inc. 9.500% due 01/02/2029 9.875% due 01/02/2032	4,875 1,625	4,673 1,533	0.34 0.11
Corestate Capital Holding S.A. (8.000% Constant Pik) 8.000% due 31/12/2026 ^(b) 2,506	ash or 1,313	0.10	2.500% due 01/04/2036 Sagax AB	0		0.00	Windstream Escrow LLC 7.750% due 15/08/2028	1,800 _	1,429	0.10
Country Garden Holdings Co. Ltd. 2.700% due 12/07/2026 ^ \$ 2,600			1.125% due 30/01/2027 2.000% due 17/01/2024 2.250% due 13/03/2025	7,082 332 5,100	6,383 332 4,966	0.02	UTILITIES	_	51,002	3.67
3.125% due 22/10/2025 ^ 1,500 CPI Property Group S.A.	118	0.01	Sagax Euro MTN NL BV 0.750% due 26/01/2028 (i)	1,400	1,198		Pacific Gas & Electric Co. 3.150% due 01/01/2026	1,000	869	0.06
1.625% due 23/04/2027	6,855 84	0.49 0.01	1.000% due 17/05/2029  Santander UK Group Holdings PLC	1,700	1,392	0.10	3.300% due 01/12/2027 6.100% due 15/01/2029	3,275 6,800	2,770 6,376	0.20 0.46
2.125% due 19/11/2025 10,000	9,441	0.68	2.896% due 15/03/2032 \$ 1	13,185	10,201	0.74	6.400% due 15/06/2033	5,000	4,767	0.35

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
6.950% due 15/03/2034 \$	9,500	24,239	1.75	Bear Stearns Mortgage Fundin 7.500% due 25/08/2036 Bridgegate Funding PLC	g Trust \$ 2 <del>(</del>	€ 2	0.00	<b>Dutch Property Finance BV</b> 4.702% due 28/10/2059 4.852% due 28/04/2064	€ 6,409 € 15,359		0.46 1.11
Total Corporate Bonds & Notes		408,154	29.42	7.470% due 16/10/2062	£ 24,122	27,996	2.02	EuroMASTR PLC	,	•	
CONVERTIBLE BONDS & NOT	ΓES			<b>BX Trust</b> 7.429% due 15/05/2030	\$ 1,015	907	0.07	5.531% due 15/06/2040 First Horizon Alternative Mort	£ 115		0.01
Corestate Capital Holding S.A. (	8.000%	Cash or		8.844% due 15/07/2034	895		0.06	5.029% due 25/01/2036	\$ 141		0.01
9.000% PIK) 8.000% due 31/12/2026 ^(b) €	1,685	883	0.07	9.944% due 15/07/2034	3,400	3,041	0.22	6.143% due 25/04/2036	46	35	0.00
Sunac China Holdings Ltd.	.,			Chase Mortgage Finance Trust 3.847% due 25/03/2037	21	18	0.00	First Horizon Mortgage Pass-T 5.673% due 25/11/2037	hrough Trust 17		0.00
1.000% due 30/09/2032 \$	398	28		4.501% due 25/01/2036	178		0.01	Glenbeigh Issuer DAC	17	12	0.00
		911	0.07	6.000% due 25/05/2037	96	40	0.00	4.666% due 24/06/2050	€ 11,384	11,376	0.82
U.S. GOVERNMENT AGENCIE	ES			ChaseFlex Trust 5.000% due 25/07/2037	71	21	0.00	4.916% due 24/03/2046	4,630	4,620	0.33
Ginnie Mae, TBA				ChaseFlex Trust Multi-Class Mo				GSC Capital Corp. Mortgage T 5.830% due 25/05/2036	rust \$ 59	50	0.00
5.000% due 01/01/2054	3,100	2,787	0.20	Certificates Trust				GSR Mortgage Loan Trust	ų JJ	50	0.00
Uniform Mortgage-Backed Secu		1.005	0.07	4.204% due 25/08/2037	22	15	0.00	5.500% due 25/06/2035	95	85	0.01
3.000% due 01/05/2052 Uniform Mortgage-Backed Secu	1,255 rity TB/	1,005	0.07	Citigroup Mortgage Loan Trust 3.840% due 25/03/2037	34	27	0.00	HarborView Mortgage Loan T 4.041% due 19/06/2036	rust 90	/12	0.00
3.000% due 01/03/2054	19,300	15,493	1.12	4.752% due 25/04/2037	119		0.01	4.672% due 19/12/2035	172		0.01
4.000% due 01/02/2054	1,800	1,543		5.500% due 25/12/2035 5.800% due 25/12/2034	109 4		0.00	5.927% due 19/12/2035	14	12	0.00
	155,300 216,400	139,106 196,761		6.250% due 25/11/2037	139		0.01	Harbour Energy PLC 6.120% due 28/01/2054	£ 5,700	6.534	0.47
6.000% due 01/02/2054	268,100	246,445	17.77	CitiMortgage Alternative Loan		164	0.01	Hops Hill PLC	1 3,700	0,334	0.47
6.500% due 01/02/2054	55,400	51,392		6.000% due 25/01/2037 6.000% due 25/06/2037	206 344		0.01	6.148% due 27/05/2054	831	959	0.07
		654,532	47.18	Countrywide Alternative Loan	Resecuritiz	ation Trus	st	HSI Asset Loan Obligation Tru		Ε.4	0.00
U.S. TREASURY OBLIGATION	IS			4.080% due 25/08/2037	55 49		0.00	6.000% due 25/06/2037 Impac Secured Assets Trust	\$ 70	54	0.00
U.S. Treasury Bonds				6.000% due 25/08/2037 Countrywide Alternative Loan		22	0.00	5.770% due 25/11/2036	12	11	0.00
4.375% due 15/08/2043	5,300	4,899	0.35	3.879% due 25/05/2036	10	7	0.00	IndyMac Mortgage Loan Trust			
U.S. Treasury Inflation Protected 1.375% due 15/07/2033	d Securit 9,320	ties (f) 8,186	0.59	4.120% due 25/06/2037	41 3		0.00	3.355% due 25/06/2036 3.751% due 25/11/2035	39 79		0.00
1.500% due 15/02/2053	3,519	2,892		5.237% due 25/09/2034 5.500% due 25/03/2035	5,019	4,003		3.940% due 25/06/2037	1,044		0.04
		15,977	1.15	5.500% due 25/11/2035	71			5.720% due 25/09/2037	3,672	3,349	
NON ACENCY MODICACE D	ACVED	CECUDIT	IEC	5.500% due 25/12/2035 5.500% due 25/02/2036	62 45	31 24	0.00	6.090% due 25/10/2036 6.190% due 25/01/2035	10,157 46	4,469 29	0.32
NON-AGENCY MORTGAGE-B	ACKED	SECURIT	IE2	5.750% due 25/04/2047	96	48	0.00	6.250% due 25/11/2037	42		0.00
Alba PLC 5.599% due 15/12/2038 £	1,407	1,499	0.11	6.000% due 25/03/2036 6.000% due 25/05/2036	198 1,133		0.01	JPMorgan Alternative Loan Tr 4.531% due 25/12/2036	ust 4	2	0.00
American Home Mortgage Asse		1, 155	0.11	6.000% due 25/08/2036	234		0.01	5.950% due 25/10/2036	2,700	2,173	
5.680% due 25/12/2046 \$	1,308	980		6.000% due 25/04/2037 6.000% due 25/05/2037	58 782			5.957% due 27/06/2037	161		0.01
5.932% due 25/11/2046 Atlas Funding PLC	443	113	0.01	6.000% due 25/08/2037	313		0.02	6.500% due 25/03/2036 6.550% due 25/05/2036	182 3		0.01
6.120% due 25/07/2058 £	673	778	0.06	6.250% due 25/07/2036	1,309		0.04	Jubilee Place BV	J		0.00
Atrium Hotel Portfolio Trust				6.250% due 25/12/2036 6.500% due 25/12/2036	20 59	24	0.00	4.835% due 17/01/2059	€ 5,304	5,309	
7.309% due 15/06/2035 \$	9,700	8,527	0.62	6.500% due 25/08/2037	340	131	0.01	4.985% due 17/10/2057 Jupiter Mortgage PLC	1,115	1,118	0.08
<b>Avon Finance PLC</b> 0.000% due 28/12/2049 £	8,300	9,558	0.69	Countrywide Asset-Backed Cer 5.950% due 25/04/2036	rtificates Tr 143		0.01	6.621% due 20/07/2060	£ 26,960	31,109	2.24
Banc of America Alternative Loa		-,		Countrywide Home Loan Mort				7.721% due 20/07/2060	8,760	10,093	0.73
1.170% due 25/06/2037 (a) \$	225	19		4.008% due 25/01/2036	24	20	0.00	<b>Lavender Trust</b> 6.250% due 26/10/2036	\$ 162	73	0.01
5.500% due 25/10/2033 5.830% due 25/06/2037	162 207	142 140		4.110% due 20/02/2036 4.294% due 25/11/2037	122 77		0.01	Lehman Mortgage Trust	y 102	, 5	0.01
6.000% due 25/07/2046	206	158	0.01	4.430% due 25/09/2047	63		0.00	4.505% due 25/12/2035	159		0.00
Banc of America Funding Trust 4.503% due 20/09/2046	32	25	0.00	4.543% due 20/12/2035 4.970% due 20/09/2036	52 23		0.00	5.032% due 25/01/2036 Lehman XS Trust	45	3/	0.00
4.732% due 20/04/2035	52	42		5.750% due 25/12/2035	65		0.00	5.830% due 25/12/2036	678	588	0.04
5.652% due 20/09/2046	24	21		6.000% due 25/03/2037	92		0.00	Ludgate Funding PLC			
5.852% due 20/10/2036 5.890% due 25/04/2037	66 59	45 44		6.000% due 25/04/2037 6.000% due 25/07/2037	14 161		0.00	4.115% due 01/01/2061 4.155% due 01/12/2060	€ 5,039 3,065	4,850 2,949	
6.000% due 25/08/2037	245	175	0.01	6.070% due 25/03/2035	262	155	0.01	Mansard Mortgages PLC	3,003	2,343	0.21
6.245% due 20/11/2035	70	57	0.01	6.090% due 25/03/2035 6.210% due 25/02/2035	14 173		0.00	5.989% due 15/12/2049	£ 839	955	0.07
Banc of America Mortgage Trus 6.000% due 25/10/2036	t 9	6	0.00	6.500% due 25/11/2036	255		0.01	MASTR Adjustable Rate Morto		0	0.00
BCAP LLC Trust				Credit Suisse First Boston Mor				3.989% due 25/03/2035 Merrill Lynch Alternative Note	\$ 11	9	0.00
3.840% due 26/03/2037	50	36 164		6.000% due 25/01/2036 6.620% due 25/09/2034	160 21		0.01	6.000% due 25/05/2037	124	87	0.01
4.502% due 27/03/2037 5.500% due 25/11/2034	221 11	164		Credit Suisse Mortgage Capita		-Backed	Trust	Merrill Lynch Mortgage Invest		400	0.01
Bear Stearns Adjustable Rate M				5.770% due 25/08/2036	1,190	331	0.02	3.853% due 25/03/2036	263	129	0.01
4.761% due 25/02/2035 5.478% due 25/08/2035	5 4	4		6.000% due 25/07/2036 6.500% due 25/10/2021	180 202		0.01	Miravet SARL 4.806% due 26/05/2065	€ 4,903	4,864	0.35
8.065% due 25/12/2046	152	113		6.500% due 25/02/2022	513		0.01	Morgan Stanley Mortgage Lo			
Bear Stearns ALT-A Trust				Credit Suisse Mortgage Capita		053	0.06	4.768% due 25/03/2036	\$ 99		0.01
3.971% due 25/05/2036 4.196% due 25/11/2036	293 63	130 25		7.344% due 15/07/2032  Deutsche ALT-B Securities Mor	1,024 tgage Loan		0.06	5.962% due 25/06/2036 6.000% due 25/10/2037	4,303 112	1,130 55	0.08
4.454% due 25/09/2035	146	51		5.770% due 25/04/2037	176		0.01	6.201% due 25/02/2047	2,931		0.07
5.238% due 25/07/2035	305	193	0.01	Deutsche Mortgage Securities,	, Inc. Re-RE	MIC		Mortimer BTL PLC	f 5000	6.710	0.40
Bear Stearns Asset-Backed Secu 5.750% due 25/11/2034	ırities Tr 160	<b>ust</b> 125	0.01	Trust Certificates 4.042% due 27/06/2037	2,861	2,232	0.16	0.000% due 22/12/2056	£ 5,800	6,710	0.40
5.7 50 70 due 25/11/2054	100	123	0.01		2,501	-1-52	27.0				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	P.A (000)	R VA		% OF NET SSETS
Newgate Funding PLC 4.525% due 15/12/2050 € 5.584% due 01/12/2050 €		€ 176 1,142	0.01	ALME Loan Funding DAC 4.715% due 15/01/2032 €		€ 288	0.02	First NLC Trust 5.610% due 25/08/2037 5.750% due 25/08/2037	\$ 13 4	7 <b>€</b>	62 0. 21 0.	0.00
6.340% due 15/12/2050	142	158	0.00	Ameriquest Mortgage Securities 5.710% due 25/10/2036 \$	3,098	826	0.06	Fremont Home Loan Trust				
Nomura Resecuritization Trust 6.370% due 25/03/2037 Primrose Residential DAC	3,426	2,971	0.22	Ameriquest Mortgage Securities, Pass-Through Certificates 3.793% due 25/04/2034	1,412	e <b>t-Backe</b> d 1,229		5.590% due 25/01/2037 5.620% due 25/01/2037 5.790% due 25/08/2036	10,16 20 18	9	84 0. 86 0. 53 0.	0.01
	€ 4,286 . <b>Trust</b>	4,262	0.31	6.190% due 25/07/2035 Aqueduct European CLO DAC	316		0.02	5.810% due 25/02/2037 6.340% due 25/11/2034 6.400% due 25/04/2035	63 1,26 3,02	6 1,0	93 0. 009 0. 515 0.	0.07
5.890% due 25/06/2037 6.000% due 25/06/2036	45 54	36 38	0.00	4.633% due 20/07/2030 € 4.932% due 15/08/2034	2,287 1,000	2,270 985	0.16 0.07	Golden Bar Securitisation SRL	•	,		
6.000% due 25/05/2037 6.250% due 25/02/2037	44 117	31 82	0.00	Ares European CLO DAC 4.625% due 15/10/2030	665	660	0.05	6.816% due 22/09/2043 Griffith Park CLO DAC	€ 1,70	0 1,7	'23 0.	.12
Residential Asset Securitization 6.000% due 25/02/2036	n Trust 322	123	0.01	4.843% due 20/04/2032 5.122% due 21/10/2033	2,100 8,500	2,067 8,414	0.15	4.704% due 21/11/2031 GSAA Home Equity Trust	3,28	6 3,2	234 0.	.23
6.000% due 25/06/2036	145	56 40	0.01	Argent Securities Trust				5.772% due 25/11/2036	\$ 12	3	33 0.	.00
6.000% due 25/11/2036 6.000% due 25/03/2037	121 97	29	0.00	5.620% due 25/09/2036 \$ 5.670% due 25/06/2036	844 455		0.02 0.01	<b>GSAMP Trust</b> 5.570% due 25/12/2046	18		81 0.	
6.000% due 25/05/2037 6.250% due 25/11/2036	631 83	298 28	0.02	Argent Securities, Inc. Asset-Back Pass-Through Certificates	red			5.610% due 25/12/2036 5.620% due 25/12/2046	83 49	8 2	196 0. 124 0.	0.02
Residential Funding Mortgage 6.000% due 25/10/2036	Securities 48	s, Inc. Trust 33	0.00	6.110% due 25/01/2036	465	373	0.03	5.670% due 25/11/2036 5.700% due 25/12/2046	18 9		80 0. 41 0.	
RMAC PLC				Asset-Backed Funding Certificate 6.470% due 25/06/2037	s Trust 70		0.00	5.770% due 25/09/2036 Harvest CLO DAC	70	1 2	26 0.	.02
0.000% due 15/02/2047 f RMAC Securities PLC	E 11,100	12,851	0.93	6.520% due 25/03/2034 Aurium CLO DAC	111	96	0.01	4.605% due 15/10/2031	€ 1,36		345 O.	
5.509% due 12/06/2044 f	3,651 381	3,458 424	0.25		2,080	2,057	0.15	4.695% due 15/01/2031 4.872% due 18/11/2030 4.943% due 20/10/2032	78 2,04 2,00	8 2,0	'76 0. )30 0. )80 0.	).15
5.609% due 12/06/2044 Shamrock Residential DAC	3,775	4,157	0.30	5.102% due 24/01/2033 Bastille Euro CLO DAC	400	397	0.03	HSI Asset Securitization Corp. 1 5.690% due 25/12/2036	<b>rust</b> \$ 19	6	47 0.	100
4.876% due 24/06/2071	£ 7,579 13,919	7,554 13,853	0.55 1.00	5.115% due 15/01/2034 Bear Stearns Asset-Backed Secur	8,200 ities Trus	8,097	0.58	5.810% due 25/12/2036 5.845% due 25/05/2037	94 4,60	0 2	24 0. 20 0.	).02 ).29
Southern Pacific Securities PLC 4.499% due 10/03/2044 Stratton Mortgage Funding PLG	2,167	2,131	0.15	4.812% due 25/10/2036 \$ 6.370% due 25/08/2034	33 1,033	14	0.00 0.07	5.910% due 25/12/2036  JPMorgan Mortgage Acquisitio			31 0.	
	5,594	6,452	0.47	Blackrock European CLO DAC 4.825% due 15/12/2032 €	600	593	0.04	6.400% due 25/06/2035 JPMorgan Mortgage Acquisitio 6.337% due 25/08/2036	4,96 <b>n Trust</b> 8	,	)69 0. 45 0.	
4.669% due 25/02/2036 5.906% due 25/10/2035		37	0.00 0.01	BlueMountain Fuji EUR CLO DAC 4.615% due 15/07/2030 4.875% due 15/01/2033	1,777 2,300	1,768 2,266		Jubilee CLO DAC 4.575% due 15/04/2030	€ 66	_	43 0. 557 0.	
SunTrust Adjustable Rate Mort 5.068% due 25/02/2037	gage Loa 72	n Trust 56	0.01	BNPP AM Euro CLO DAC 4.615% due 15/10/2031	1,133	1,118		<b>Lehman XS Trust</b> 5.640% due 25/02/2037	\$ 90		520 0.	
TBW Mortgage-Backed Trust 6.300% due 25/03/2037	8,300	1,650	0.12	BNPP IP Euro CLO DAC 4.755% due 15/10/2030	961	,	0.07	Mackay Shields Euro CLO DAC 4.923% due 20/10/2032	€ 1,30	0 1,2	186 0.	1.09
Tower Bridge Funding PLC 6.721% due 20/10/2064 8.371% due 20/10/2064	£ 10,108 2,300	11,735 2,678	0.85 0.19	<b>Bosphorus CLO DAC</b> 4.745% due 15/12/2030	596	591	0.04	Man GLG Euro CLO DAC 4.645% due 15/10/2030 4.835% due 15/01/2030	35 1,83		355 0. 335 0.	
Twin Bridges PLC 6.432% due 15/05/2056	9,100	10,524		Cairn CLO DAC 4.618% due 31/01/2030	4,139	4,102	0.30	Marlay Park CLO DAC 4.705% due 15/10/2030	1,14	,	33 0.	
UBS Commercial Mortgage Tru 6.909% due 15/02/2032	st 7,520	6,751	0.49	Carlyle Euro CLO DAC 4.632% due 15/08/2030	5,128	5,081	0.37	MASTR Asset-Backed Securities 5.570% due 25/11/2036			39 0.	
Uropa Securities PLC 4.333% due 10/10/2040 €	€ 1,612	1,478	0.11	Carlyle Global Market Strategies 4.715% due 15/07/2030	1,050	1,044	0.08	5.770% due 25/08/2036 5.950% due 25/06/2036	23	1	81 0.	
WaMu Mortgage Pass-Through	Certifica	tes Trust	0.00	Carrington Mortgage Loan Trust 5.730% due 25/02/2037 \$	136	114	0.01	5.950% due 25/08/2036 Merrill Lynch Mortgage Investo	13	9	48 0.	
3.847% due 25/05/2037 3.972% due 25/10/2036 4.063% due 25/12/2036	27 224	29 21 173	0.00	Centex Home Equity Loan Trust 6.520% due 25/10/2035	4,024	3,561	0.26	4.471% due 25/11/2037 6.010% due 25/04/2047	59 1,50		89 0. 555 0.	
4.727% due 25/12/2035 6.250% due 25/10/2044	6 54	5 46	0.00	Citigroup Mortgage Loan Trust 6.851% due 25/05/2036	126	44	0.00	Morgan Stanley ABS Capital, In 5.580% due 25/02/2037	47		39 0.	
Washington Mutual Mortgage Certificates Trust	Pass-Thro	ough		Contego CLO BV 4.735% due 15/10/2030 €	1,297	1,286	0.09	5.600% due 25/01/2037 5.610% due 25/10/2036	9 10		39 0. 41 0.	
5.782% due 25/04/2047 6.000% due 25/07/2036	342 92	240 56	0.02	Contego CLO DAC				5.650% due 25/03/2037 5.670% due 25/09/2036	31 5		23 0. 18 0.	
6.000% due 25/06/2037	24	20	0.00	4.642% due 23/01/2030 Countrywide Asset-Backed Certif	5,531 icates Tr	5,453 <b>ust</b>	0.39	5.670% due 25/02/2037 5.720% due 25/03/2037	10 31	6	46 0. 23 0.	00.0
Wells Fargo Alternative Loan T 6.250% due 25/11/2037	rust 28	22	0.00	5.750% due 25/12/2046 \$ 6.010% due 25/03/2036	3,057 979	2,587 773	0.19 0.06	5.770% due 25/09/2036	32	5 1	04 0.	0.01
		291,596	21.02	Credit-Based Asset Servicing & So	ecuritizat	tion Trust		6.445% due 25/02/2035 6.520% due 25/06/2033	2,37	3 1,0	00 0. 2 0.	
ASSET-BACKED SECURITIES				3.201% due 25/01/2037 CVC Cordatus Loan Fund DAC	2,060	581	0.04	Morgan Stanley Home Equity L 5.640% due 25/04/2037	oan Trust 25		19 0.	0.01
Accunia European CLO DAC 4.915% due 15/07/2030 €	€ 487	486	0.04	4.652% due 21/07/2030 € 4.782% due 15/08/2032	10,300 198	10,184 197	0.73 0.01	Morgan Stanley Mortgage Loan 6.000% due 25/04/2037	n Trust 2,26	6 7	'40 O.	105
ACE Securities Corp. Home Equ	ity Loan	Trust		4.832% due 17/06/2032 4.852% due 26/08/2032	1,300 500	1,284		6.010% due 25/04/2037 6.465% due 25/09/2046	2,26 2,26 28	6 7	40 0. 40 0. 86 0.	0.05
5.690% due 25/12/2036	1,854 408	621 97	0.05	<b>Dryden Euro CLO DAC</b> 4.752% due 15/05/2032	576	568	0.04	Nomura Home Equity Loan, Inc 6.532% due 25/10/2036		quity Lo		ust
5.750% due 25/07/2036 5.750% due 25/02/2037 5.770% due 25/01/2037	100 2,756 6,819	70 1,055 3,325	0.01 0.08 0.24	4.862% due 15/05/2034 Fieldstone Mortgage Investment	299		0.02	NovaStar Mortgage Funding Tr	ust			
6.445% due 25/11/2033	685	605	0.24		9,291	7,319	0.53	5.770% due 25/06/2036 5.770% due 25/09/2036 5.790% due 25/05/2036	8 14 25	6	51 0. 55 0. 24 0.	

DESCRIPTION	PAR (000S)		OF NET ETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Oak Hill European Credit Par		2045 0		5.750% due 25/06/2037 \$ 6.145% due 25/06/2035 2	133 € .253	80 1.991	0.01 0.14	SHORT-TERM INST			
4.723% due 20/01/2032 OCP Euro CLO DAC	€ 2,873 €	2,845 0	21		,573	4,767	0.14	EUROPEAN STABILIT	Y MECHANIS	M TREASURY	BILLS
4.785% due 15/01/2032	3,566	3,548 0.2	26	Specialty Underwriting & Resident 5.770% due 25/09/2037	ial Finan 64	ce Trust 40	0.00	25/01/2024 (d)(e)	€ 1,700	€ 1,696	0.12
Option One Mortgage Loan 5.570% due 25/07/2036	Trust \$ 10.280	4.299 0.3	31	St. Paul's CLO DAC				GERMANY TREASUR	Y BILLS		
5.650% due 25/04/2037 5.690% due 25/01/2037	13,110	6,691 0.4	18	4.745% due 17/07/2030 € 1  Structured Asset Investment Loan	,491 Trust	1,478	0.11	3.604% due 20/03/2024 (d)(e)	1.690	1.677	0.12
5.800% due 25/04/2037	679	293 0.0		5.620% due 25/09/2036 \$	20		0.00	3.651% due	,	,	
Palmer Square European Loa 4.685% due 15/10/2031	an Funding DA € 5,127	<b>c</b> 5.045 0.3	36	Structured Asset Securities Corp. N 7.220% due 25/04/2031	<b>/lortgag</b> e ,879		0.12	21/02/2024 (d)(e) 3.655% due	7,360	7,324	0.53
Palmerston Park CLO DAC	·			<b>Toro European CLO DAC</b> 4.705% due 15/10/2030 €	890	884	0.06	20/03/2024 (d)(e) 3.677% due	9,500	9,428	0.68
4.625% due 18/04/2030 Park Place Securities, Inc. As	947 set-Backed	943 0.0	)/	4.885% due 15/07/2030	560	561	0.04	20/03/2024 (d)(e)	8,120	8,059	0.58
Pass-Through Certificates		212 0	12	4.908% due 12/01/2032 9 Voya Euro CLO DAC	,200	9,127	0.66			26,488	1.91
6.205% due 25/08/2035 Purple Finance CLO DAC	\$ 355	312 0.0	)2		,644	3,611	0.26	JAPAN TREASURY BI	LLS		
4.993% due 20/04/2032	€ 1,200	1,187 0.0	)9			202,231	14.58	(0.305)% due 09/01/2024 (d)(e)	¥ 2.497.000	16.034	1.16
Renaissance Home Equity Lo 5.879% due 25/06/2037	s 3.494	868 0.0	)6	SOVEREIGN ISSUES				(0.271)% due 09/01/2024 (d)(e)	7,314,000	46,966	3.38
7.238% due 25/09/2037 7.270% due 25/09/2037	210 141	81 0.0 105 0.0	)1	France Government International E 0.000% due 25/03/2024 (d) 9	<b>Bond</b> .800	9.721	0.70	(0.269)% due		•	
Residential Asset Mortgage			) [	Mexico Government International	,	9,721	0.70	09/01/2024 (d)(e) (0.260)% due	35,000	225	0.02
6.415% due 25/10/2035	3,000	2,257 0.	16	2.750% due 27/11/2031 (f) MXN 30	,330	1.432	0.10	09/01/2024 (d)(e)	34,000	218	0.01
Residential Asset Securities 5.730% due 25/11/2036	Corp. Trust 659	548 0.0	)4	4.000% due	•	,		T . ICI . T		63,443	4.57
6.430% due 25/01/2036	3,300	2,722 0.2	20	30/11/2028 (f) 75 Russia Government International E	,426	3,943	0.29	Total Short-Term Instrun		91,627	6.60
Rockford Tower Europe CLO 4.968% due 20/12/2031	DAC € 521	517 0.0	)4	2.875% due				Total Transferable Sec	urities	€ 1,698,144	122.41
Securitized Asset-Backed Re	ceivables LLC	Trust		04/12/2025 ^ € 4 Ukraine Government International	,000 Pond	3,640	0.26		SHARES		
5.650% due 25/07/2036 5.790% due 25/07/2036	\$ 187 183	59 0.0 57 0.0			,500	1,759	0.13	INVESTMENT FUND COLLECTIVE INVEST		IFC	
5.950% due 25/07/2036	157	49 0.0	00		_	20,495	1.48	PIMCO Funds: Global	VIEIVI SCHEIV	153	
5.970% due 25/03/2036 5.970% due 25/05/2036	2,976 645	1,650 0.° 306 0.0			HARES			Investors Series plo	-		
Segovia European CLO DAC	€ 237	225 0	12	COMMON STOCKS FINANCIALS				PIMCO European High Yield Bond			
4.745% due 18/01/2031 4.873% due 20/07/2032	€ 237 2,000	235 0.0 1,975 0.1		Corestate Capital Holding				Fund (g)	1,494,064	16,898	1.22
SLM Student Loan Trust 6.252% due 25/03/2026	\$ 13,052	11,697 0.8	2/1	S.A. (c)(h) 1,265	,902	0	0.00	EXCHANGE-TRADED	FUNDS		
Soundview Home Loan Trust		11,037 0.0	, т	REAL ESTATE				PIMCO ETFs plc - PIMe Euro Short Maturit			
4.350% due 25/04/2035 5.580% due 25/02/2037	1,650 257	1,472 0.1 64 0.0		Sunac Services	012	404	0.03	UCITS ETF (g)	1,198,900	118,616	8.55
5.650% due 25/02/2037	380	96 0.0		Holdings Ltd. 1,862	,515	404	0.03	Total Investment Fund	s	€ 135,514	9.77

## REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
COM	3.600%	29/12/2023	02/01/2024	€ 133,900	Land Brandenburg 0.010% due 26/06/2028	€ (80.782)	€ 133.900	€ 133.954	9.66
FICC	2.600	29/12/2023	02/01/2024	\$ 4.501	Landesbank Baden-Wuerttemberg 0.010% due 08/04/2025 U.S. Treasury Notes	(57,106)	u 1557500	u 133/33 1	3.00
1166	2.000	23/12/2023	02/01/2024	Ψ 4,501	4.875% due 30/11/2025	(4,156)	4,075	4,075	0.29
Total Repurcha	se Agreeme	ents				€ (142,044)	€ 137,975	€ 138,029	9.95

<sup>(1)</sup> Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond March Futures Euro-Schatz March Futures U.S. Treasury 10-Year Note March Futures U.S. Treasury 10-Year Ultra March Futures United Kingdom Long Gilt March Futures	Long Short Long Long Short	03/2024 03/2024 03/2024 03/2024 03/2024	204 3,569 1,006 662 21	€ 845 (2,206) 3,493 3,309 (170)	0.06 (0.16) 0.25 0.24 (0.01)
				€ 5,271	0.38
Total Financial Derivative Instruments Dealt in on a Regulated Market				€ 5,271	0.38

### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

			- SELL PROTECTION(1)

				Unrealised	
Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2024	\$ 13,000	€ (116)	(0.01)
AT&T, Inc.	1.000	20/06/2026	2,400	(17)	0.00
AT&T, Inc.	1.000	20/06/2028	1,100	16	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2025	200	3	0.00
General Electric Co.	1.000	20/06/2026	8,700	66	0.00
				€ (48)	(0.01)

CREDIT DEFAULT SWAPS ON CREDIT INDICES -	SELL PROTECTION(1)
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				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	Receive Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets
CDX.HY-39 5-Year Index	5.000%	20/12/2027	\$ 686	€ 47	0.01
CDX.HY-41 5-Year Index	5.000	20/12/2028	16,830	716	0.05
CDX.IG-41 5-Year Index	1.000	20/12/2028	36,900	181	0.01
				€ 944	0.07

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Pay/					Unrealised	
Receive Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 2,300	€ 343	0.02
Pay	1-Day GBP-SONIO Compounded-OIS	4.320	20/10/2033	900	91	0.01
Receive <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	5,300	(346)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	¥ 5,164,600	863	0.06
Pay	1-Day USD-SOFR Compounded-OIS	1.868	05/05/2032	\$ 15,100	(1,787)	(0.13)
Pay	1-Day USD-SOFR Compounded-OIS	2.040	25/05/2032	7,800	(811)	(0.06)
Pay	1-Day USD-SOFR Compounded-OIS	2.068	11/05/2032	15,400	(1,600)	(0.12)
Pay .	1-Day USD-SOFR Compounded-OIS	2.153	18/05/2032	15,400	(1,482)	(0.11)
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	39,900	3,180	0.23
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	3,085	(99)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.300	06/03/2033	2,600	(60)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.300	14/06/2033	9,700	(177)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	2,800	17	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.420 3.425	24/05/2033	7,600	(79) (530)	(0.01)
Pay	1-Day USD-SOFR Compounded OIS	3.450	01/03/2033 07/03/2033	40,200 5,000	(530) (57)	(0.04) 0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	12,200	(60)	0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	194,100	(2,417)	(0.17)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2033	8,100	(2,417)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	248,300	(364)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	1,800	(16)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	10/07/2033	4,600	40	0.00
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	1,200	(15)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	1,300	21	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	1,500	26	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	74,000	(1,094)	(0.08)
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	302,700	(949)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/03/2030	46,000	1,048	0.08
Pay	1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	4,000	67	0.00
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	1,200	(21)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.760	23/08/2033	4,700	93	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	5,000	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	05/09/2028	8,500	99	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	1,200	17	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	30/08/2033	2,300	53	0.00
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	1,200	(27)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	700	63	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	1,200	(29)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	2,200	(56)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	700	67	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	700	68	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	4,700	144	0.01
Receive	1-Day USD-SOFR Compounded OIS	3.950 4.030	19/12/2033	2,400	(78) 190	(0.01) 0.01
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033 15/12/2033	4,500 2,200	(84)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.050	12/10/2033	2,200	110	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	2,100	113	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.173	18/10/2033	1,800	100	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	2,200	126	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	1,100	64	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	2,200	(118)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	1,100	66	0.00
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1	Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
1	Pay						
1-1-yi USP-SOFR Compounded-OIS	Pay						
1-1-20   ISS-SOFR Companiede-OIS	Pay						
	Pay		4.450		2,200		
T-Yest BRL-CD	Pay					(8)	
Yes   1-Yes   FRICD    9.998   0.4011/2072   15.500   (1)   0.000   (1	Pay						
	Pay						
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Year SRL-CDI	Pay					·	
	Pay						
Telest Bill CD    10.099	Pay						
1   Year BRL-CD    10.138	Pay		10.090				
yy 3-Month CAD-CADMEPO Compounded-OIS 3.750 20112/0205 CAD 23,100 330 0.02 yy 3-Month EUR-FLURIBOR 0.0500 900/22024 € 115,000 (289) (0.02) yy 3-Month EUR-FLURIBOR 3.150 30011/0205 667,700 (745) (0.05) yy 3-Month ZAR-IRBAR 8.850 04/08/2008 1.1,000 11 0.000 yy 3-Month ZAR-IRBAR 8.850 04/08/2008 1.1,000 11 0.000 yy 3-Month ZAR-IRBAR 8.850 04/08/2008 1.1,000 11 0.000 yy 3-Month ZAR-IRBAR 8.810 04/08/2008 1.1,000 12 0.000 yy 3-Month ZAR-IRBAR 8.810 04/08/2008 2.8,000 25 0.000 yy 3-Month ZAR-IRBAR 8.810 04/08/2008 2.8,000 25 0.000 yy 3-Month ZAR-IRBAR 8.810 04/08/2008 2.8,000 25 0.000 yy 3-Month ZAR-IRBAR 8.810 04/08/2008 1.1,000 9 0.000 yy 3-Month ZAR-IRBAR 8.810 04/08/2008 1.1,000 9 0.000 yy 3-Month ZAR-IRBAR 8.815 31/07/2008 1.1,000 11 0.000 yy 3-Month ZAR-IRBAR 8.820 31/07/2008 2.5,100 11 0.000 yy 3-Month ZAR-IRBAR 8.820 31/07/2008 2.5,100 11 0.000 yy 3-Month ZAR-IRBAR 8.820 31/07/2008 2.5,100 11 0.000 yy 3-Month ZAR-IRBAR 8.840 00/08/2008 2.5,100 11 0.000 yy 3-Month ZAR-IRBAR 8.840 00/08/2008 2.5,100 11 0.000 yy 3-Month ZAR-IRBAR 8.840 00/08/2008 2.5,100 2.6 0.000 yy 3-Month ZAR-I	Pay	1-Year BRL-CDI					
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3-Month ZAR-IIBAR	Pay						
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3-Month ZAR-JIBAR   8.460   01/08/2028   25,700   26   0.00	Pay Pay						
3 - Month ZAR-JIBAR   8.460   02/08/2028   26,100   26   0.00	Pay						
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6-Month AUD-BBR-BSW	Pay						
Cecive   6-Month EUR-EURIBOR   0.830   091/2/2052   € 26,700   1,401   0.10	Pay	3-Month ZAR-JIBAR	8.550			28	
29   6-Month EUR-EURIBOR   1.520   0.707/27027   9,600   (397)   (0.03)	Pay						
Cervice	Receive <sup>(3)</sup>						
Seeive	Pay						
Service   G-Month EUR-EURIBOR   2.880   29/12/2028   2,600   (48)   0.00							
Seeive   6-Month EUR-EURIBOR   2.890   22/12/2033   2,100   (65)   0.00							
Service   G-Month EUR-EURIBOR   2.910   2.912/2033   1,400   (47)   0.00	Receive						
Service   G-Month EUR-EURIBOR   2.920   13/12/2028   3,100   (61)   0.00	Receive					, ,	
Service   G-Month EUR-EURIBOR   2.970   15/12/2033   2.200   (82)   (0.01)	Receive						
Service   G-Month EUR-EURIBOR   2.990	Receive	6-Month EUR-EURIBOR					
Sylin   G-Month EUR-EURIBOR   3.000   20/03/2034   293,450   16,980   1.22	Receive						
Service   6-Month EUR-EURIBOR   3.063   06/12/2033   1,300   (59)   0.00	Receive						
Service   6-Month EUR-EURIBOR   3.128   0.41/2/2033   1,000   (50)   0.00							
Secive   6-Month EUR-EURIBOR   3.148   20/11/2033   1,600   (83)   (0.01)					1,300		
eceive 6-Month EUR-EURIBOR 3.179 29/11/2028 1,300 (40) 0.00 a (90) 6-Month EUR-EURIBOR 3.250 20/03/2029 563,000 5,818 0.42 a ceive 6-Month EUR-EURIBOR 3.250 06/11/2033 1,600 (95) (0.01) a ceive 6-Month EUR-EURIBOR 3.255 22/11/2028 1,200 (41) 0.00 a ceive 6-Month EUR-EURIBOR 3.255 22/11/2028 1,200 (41) 0.00 a ceive 6-Month EUR-EURIBOR 3.270 08/11/2028 2,600 (88) (0.01) a ceive 6-Month EUR-EURIBOR 3.270 1/08/2033 1,600 108 0.01 a ceive 6-Month EUR-EURIBOR 3.270 21/08/2033 1,600 108 0.01 a ceive 6-Month EUR-EURIBOR 3.280 22/11/2033 800 (51) 0.00 a ceive 6-Month EUR-EURIBOR 3.280 22/11/2033 1,700 (111) (0.01) a ceive 6-Month EUR-EURIBOR 3.280 22/11/2033 1,700 (111) (0.01) a ceive 6-Month EUR-EURIBOR 3.350 20/03/2026 11,300 (180) (0.01) a ceive 6-Month EUR-EURIBOR 3.450 20/10/2028 2,700 122 0.01 a ceive 6-Month EUR-EURIBOR 3.450 20/10/2028 4,700 (122 0.01 a ceive 6-Month EUR-EURIBOR 3.500 20/03/2026 11,300 (180) (0.01) a ceive 6-Month EUR-EURIBOR 3.500 20/03/2026 11,300 (180) (0.01) a ceive 6-Month EUR-EURIBOR 3.500 20/03/2026 11,300 (180) (0.01) a ceive 6-Month EUR-EURIBOR 3.500 20/03/2028 48,100 (0.01) a ceive 6-Month EUR-EURIBOR 3.500 20/03/2028 48,100 (0.00 (0.00 a ceive 6-Month EUR-EURIBOR 3.500 20/03/2028 24,200 (9) 0.00 a ceive 6-Month EUR-EURIBOR 3.500 20/03/2028 24,200 (9) 0.00 a ceive 6-Month EUR-EURIBOR 3.500 20/03/2028 24,200 (9) 0.00 a ceive 6-Month EUR-EURIBOR 3.500 20/03/2028 24,200 (9) 0.00 a ceive 6-Month EUR-EURIBOR 3.500 20/03/2028 24,200 (9) 0.00 a ceive 6-Month EUR-EURIBOR 3.500 20/03/2028 24,200 (9) 0.00 a ceive 6-Month EUR-EURIBOR 3.500 20/03/2028 24,200 (9) 0.00 a ceive 6-Month EUR-EURIBOR 3.500 20/03/2028 24,200 (9) 0.00 a ceive 6-Month EUR-EURIBOR 3.500 20/03/2028 24,200 (9) 0.00 a ceive 6-Month EUR-EURIBOR 3.500 20/03/2028 23,500 0 0 0.00 a ceive 6-Month EUR-EURIBOR 3.500 20/03/2028 23,500 0 0 0.00 a ceive 6-Month EUR-EURIBOR 3.500 20/03/2028 23,500 0 0 0.00 a ceive 6-Month EUR-EURIBOR 3.500 20/03/2028 23,500 0 0 0.00 a ceive 6-Month EUR-EURIBOR 3.500 20/03/2028 23,500 0 0 0.00 a ceive 6-							
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Sective 6-Month EUR-EURIBOR cocive 6-Month EUR-EURIBOR device 6-Month EUR-	Pay <sup>(3)</sup>						
Service   6-Month EUR-EURIBOR   3.255   22/11/2028   1,200   (41)   0.00	Receive	6-Month EUR-EURIBOR	3.250	06/11/2033	1,600		(0.01)
ay 6-Month EUR-EURIBOR 3.270 21/08/2033 1,600 108 0.01 cecive 6-Month EUR-EURIBOR 3.280 22/11/2033 800 (51) 0.00 (51) 0.00 (51) 0.00 (51) 0.00 (51) 0.00 (51) 0.00 (51) 0.00 (51) 0.00 (51) 0.00 (51) 0.00 (51) 0.00 (51) 0.00 (51) 0.00 (51) 0.00 (51) 0.00 (52) 0.00 (52) 0.00 (53) 0.00 (53) 0.00 (53) 0.00 (54) 0.00 (54) 0.00 (54) 0.00 (55) 0.00 (56) 0.00 (5	Receive						0.00
Seceive 6-Month EUR-EURIBOR 3.280 22/11/2033 800 (51) 0.00 ceceive 6-Month EUR-EURIBOR 3.305 27/11/2033 1,700 (111) (0.01) avy 6-Month EUR-EURIBOR 3.450 20/10/2028 2,700 122 0.01 ceceive 6-Month EUR-EURIBOR 3.450 20/10/2028 2,700 122 0.01 ceceive 6-Month EUR-EURIBOR 3.500 20/03/2026 11,300 (180) (0.01) avy 28-Day MXN-TIIE 8.300 16/06/2028 MXN 20,600 (6) 0.00 ceceive 3.500 20/03/2026 11,300 (180) (0.01) ceceive 3.500 20/03/2028 48,100 (20) 0.00 ceceive 3.500 28-Day MXN-TIIE 8.444 25/07/2028 48,100 (20) 0.00 ceceive 3.500 28-Day MXN-TIIE 8.512 24/07/2028 36,400 (10) 0.00 ceceive 3.500 28-Day MXN-TIIE 8.550 27/07/2028 36,400 (10) 0.00 ceceive 3.500 28-Day MXN-TIIE 8.550 27/07/2028 12,300 (2) 0.00 ceceive 3.500 28-Day MXN-TIIE 8.600 31/07/2028 73,000 (13) 0.00 ceceive 3.500 28-Day MXN-TIIE 8.600 31/07/2028 23,500 0 0.00 ceceive 3.500 28-Day MXN-TIIE 8.636 28/07/2028 12,000 0 0.00 ceceive 3.500 28-Day MXN-TIIE 8.636 28/07/2028 12,000 0 0.00 ceceive 3.500 28-Day MXN-TIIE 8.636 28/07/2028 12,000 0 0.00 ceceive 3.500 0 0.00 cecei	Receive						
Caccive   6-Month EUR-EURIBOR   3.305   27/11/2033   1,700   (111)   (0.01)	ay						
ay 6-Month EUR-EURIBOR 3.450 20/10/2028 2,700 122 0.01 cecive (3) 6-Month EUR-EURIBOR 3.500 20/03/2026 11,300 (180) (0.01) cecive (3) 6-Month EUR-EURIBOR 3.500 20/03/2026 11,300 (180) (0.01) cecive (3) 8.300 16/06/2028 MXN 20,600 (6) 0.00 apy 28-Day MXN-TIIE 8.444 25/07/2028 48,100 (20) 0.00 apy 28-Day MXN-TIIE 8.471 26/07/2028 24,200 (9) 0.00 apy 28-Day MXN-TIIE 8.512 24/07/2028 36,400 (10) 0.00 apy 28-Day MXN-TIIE 8.550 27/07/2028 12,300 (2) 0.00 apy 28-Day MXN-TIIE 8.550 27/07/2028 73,000 (13) 0.00 apy 28-Day MXN-TIIE 8.600 31/07/2028 73,000 (13) 0.00 apy 28-Day MXN-TIIE 8.600 31/07/2028 23,500 0 0.00 apy 28-Day MXN-TIIE 8.620 28/07/2028 12,000 0 0.00 apy 28-Day MXN-TIIE 8.620 28/07/2028 12,000 0 0.00 apy 28-Day MXN-TIIE 8.630 28/07/2028 23,800 0 0.00 apy 28-Day MXN-TIIE 8.630 28/07/2028 23,800 0 0.00 apy 28-Day MXN-TIIE 8.640 28/07/2028 12,100 0 0.00 apy 28-Day MXN-TIIE 8.640 28/07/2028 12,100 0 0.00 apy 28-Day MXN-TIIE 8.640 28/07/2028 12,100 0 0.00 apy 28-Day MXN-TIIE 8.650 28/07/2028 12,100 0 0.00 apy 28-Day MXN-TIIE 8.650 28/07/2028 12,100 0 0.00 apy 28-Day MXN-TIIE 8.650 28/07/2028 12,100 0 0.00 apy 28-Day MXN-TIIE 8.660 28/07/2028 12,100 0 0.00 apy 28-Day MXN-TIIE 8.660 28/07/2028 12,100 0 0.00 apy 28-Day MXN-TIIE 8.660 28/07/2028 11,900 apy 28-Day M	Receive						
Serceive   G-Month EUR-EURIBOR   3.500   20/03/2026   11,300   (180)   (0.01)	receive Pay						(U.U1) 0.01
ay       28-Day MXN-TIIE       8.300       16/06/2028       MXN       20,600       (6)       0.00         ay       28-Day MXN-TIIE       8.444       25/07/2028       48,100       (20)       0.00         ay       28-Day MXN-TIIE       8.471       26/07/2028       24,200       (9)       0.00         ay       28-Day MXN-TIIE       8.512       24/07/2028       36,400       (10)       0.00         ay       28-Day MXN-TIIE       8.550       27/07/2028       12,300       (2)       0.00         ay       28-Day MXN-TIIE       8.556       27/07/2028       73,000       (13)       0.00         ay       28-Day MXN-TIIE       8.600       31/07/2028       23,500       0       0.00         ay       28-Day MXN-TIIE       8.636       28/07/2028       12,000       0       0.00         ay       28-Day MXN-TIIE       8.636       28/07/2028       23,800       0       0.00         ay       28-Day MXN-TIIE       8.640       28/07/2028       12,100       0       0.00         ay       28-Day MXN-TIIE       8.650       28/07/2028       12,100       0       0.00         ay       28-Day MXN-TIIE       8.660					2,700 11 300		
ay       28-Day MXN-TIIE       8.444       25/07/2028       48,100       (20)       0.00         ay       28-Day MXN-TIIE       8.471       26/07/2028       24,200       (9)       0.00         ay       28-Day MXN-TIIE       8.512       24/07/2028       36,400       (10)       0.00         ay       28-Day MXN-TIIE       8.550       27/07/2028       12,300       (2)       0.00         ay       28-Day MXN-TIIE       8.600       31/07/2028       23,500       0       0.00         ay       28-Day MXN-TIIE       8.620       28/07/2028       12,000       0       0.00         ay       28-Day MXN-TIIE       8.636       28/07/2028       12,000       0       0.00         ay       28-Day MXN-TIIE       8.636       28/07/2028       12,000       0       0.00         ay       28-Day MXN-TIIE       8.640       28/07/2028       12,100       0       0.00         ay       28-Day MXN-TIIE       8.650       28/07/2028       12,100       0       0.00         ay       28-Day MXN-TIIE       8.650       28/07/2028       12,100       0       0.00         ay       28-Day MXN-TIIE       8.660       28/07/2028	ay						
Sty   28-Day MXN-TIIE   8.471   26/07/2028   24,200   (9)   0.00	Pay						
xy 28-Day MXN-TIIE 8.512 24/07/2028 36,400 (10) 0.00 ay 28-Day MXN-TIIE 8.550 27/07/2028 12,300 (2) 0.00 ay 28-Day MXN-TIIE 8.556 27/07/2028 73,000 (13) 0.00 ay 28-Day MXN-TIIE 8.600 31/07/2028 23,500 0 0.00 ay 28-Day MXN-TIIE 8.620 28/07/2028 12,000 0 0.00 ay 28-Day MXN-TIIE 8.636 28/07/2028 12,000 0 0.00 ay 28-Day MXN-TIIE 8.636 28/07/2028 23,800 0 0.00 ay 28-Day MXN-TIIE 8.640 28/07/2028 23,800 0 0.00 ay 28-Day MXN-TIIE 8.640 28/07/2028 23,800 0 0.00 ay 28-Day MXN-TIIE 8.640 28/07/2028 12,100 0 0.00 ay 28-Day MXN-TIIE 8.650 28/07/2028 12,100 0 0.00 ay 28-Day MXN-TIIE 8.650 28/07/2028 12,100 0 0.00 ay 28-Day MXN-TIIE 8.660 28/07/2028 11,900 ay 28-Day MXN-TIIE 8.660 ay 28/Day Ay 28-Day MXN-TIIE 8.660 ay 28/Day Ay 28-Day MXN-TIIE 8.660 ay 28/Day Ay 28/Day Ay 28/Day Ay 28/Day A	ay						
Sty       28-Day MXN-TIIE       8.550       27/07/2028       12,300       (2)       0.00         aty       28-Day MXN-TIIE       8.556       27/07/2028       73,000       (13)       0.00         aty       28-Day MXN-TIIE       8.600       31/07/2028       23,500       0       0.00         aty       28-Day MXN-TIIE       8.630       28/07/2028       12,000       0       0.00         aty       28-Day MXN-TIIE       8.636       28/07/2028       23,800       0       0.00         aty       28-Day MXN-TIIE       8.640       28/07/2028       4,800       0       0.00         aty       28-Day MXN-TIIE       8.650       28/07/2028       12,100       0       0.00         aty       28-Day MXN-TIIE       8.660       28/07/2028       11,900       0       0.00         aty       28-Day MXN-TIIE       8.660       28/07/2028 <td>ay</td> <td></td> <td>8.512</td> <td></td> <td>36,400</td> <td>(10)</td> <td>0.00</td>	ay		8.512		36,400	(10)	0.00
ay       28-Day MXN-TIIE       8.600       31/07/2028       23,500       0       0.00         ay       28-Day MXN-TIIE       8.620       28/07/2028       12,000       0       0.00         ay       28-Day MXN-TIIE       8.636       28/07/2028       23,800       0       0.00         ay       28-Day MXN-TIIE       8.640       28/07/2028       4,800       0       0.00         ay       28-Day MXN-TIIE       8.650       28/07/2028       12,100       0       0.00         ay       28-Day MXN-TIIE       8.660       28/07/2028       11,900       0       0.00         ay       28-Day MXN-TIIE       8.660       28/07/2028       11,900       0       0.00         ay       28-Day MXN-TIIE       8.660       28/07/2028       11,900       0       0.00         eceive       CPTFEMU       2.500       15/01/2025       € 68,100       € 13,466       0.97	ay				12,300	(2)	
ay 28-Day MXN-TIIE 8.620 28/07/2028 12,000 0 0.00 ay 28-Day MXN-TIIE 8.636 28/07/2028 23,800 0 0.00 ay 28-Day MXN-TIIE 8.640 28/07/2028 4,800 0 0.00 ay 28-Day MXN-TIIE 8.650 28/07/2028 12,100 0 0.00 ay 28-Day MXN-TIIE 8.660 28/07/2028 12,100 0 0.00 ay 28-Day MXN-TIIE 8.660 28/07/2028 11,900 0 0.00 cecive CPTFEMU 2.500 15/01/2025 € 68,100 (64) 0.00	Pay						
xy 28-Day MXN-TIIE 8.636 28/07/2028 23,800 0 0.00 xy 28-Day MXN-TIIE 8.640 28/07/2028 4,800 0 0.00 xy 28-Day MXN-TIIE 8.650 28/07/2028 12,100 0 0.00 xy 28-Day MXN-TIIE 8.660 28/07/2028 11,900 0 0.00 xy 28-Day MXN-TIIE 8.660 28/07/2028 11,900 0 0.00 xeceive CPTFEMU 2.500 15/01/2025 € 68,100 (64) 0.00 xeceive CPTFEMU 2.500 0.97	Pay						
28-Day MXN-TIIE 8.640 28/07/2028 4,800 0 0.00 ay 28-Day MXN-TIIE 8.650 28/07/2028 12,100 0 0.00 ay 28-Day MXN-TIIE 8.660 28/07/2028 11,900 0 0.00 ay 28-Day MXN-TIIE 8.660 28/07/2028 11,900 0 0.00 acceive CPTFEMU 2.500 15/01/2025 € 68,100 € 13,466 0.97	Pay						
xy 28-Daý MXN-TIIE 8.650 28/07/2028 12,100 0 0.00 ay 28-Day MXN-TIIE 8.660 28/07/2028 11,900 0 0.00 eceive CPTFEMU 2.500 15/01/2025 € 68,100 € 13,466 0.97	Pay						
xy 28-Daý MXN-TIIE 8.660 28/07/2028 11,900 0 0.00 eceive CPTFEMU 2.500 15/01/2025 € 68,100 € 13,466 0.97	Pay						
Sceive CPTFEMU 2.500 15/01/2025 € 68,100 (64) 0.00 € 13,466 0.97	Pay						
€ 13,466 0.97	Pay Receive						
		5 Emo	2.300	13/3/1/2023	G 00,100		
tal Centrally Cleared Financial Derivative Instruments € 14,362 1.03							
	otal Centr	ally Cleared Financial Derivative Instruments				€ 14,362	1.03

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

## Schedule of Investments Euro Income Bond Fund (cont.)

- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### WRITTEN OPTIONS

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount(1)	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	700	€ (3)	€ (3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	700	(3)	(1)	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	1,200	(5)	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	2,400	(10)	(27)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	1,200	(5)	0	0.00
6811	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	2,400	(10)	(1)	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	2,300	(9)	(7)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	2,300	(9)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	Receive Receive	2.310 2.590	18/01/2024 05/01/2024	1,000 1,600	(4) (5)	(3) (16)	0.00 0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	1,000	(4)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.760	05/01/2024	1,600	(5)	0	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.273	16/01/2024	1,300	(5)	(3)	0.00
1741	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	1,300	(6)	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	1,100	(4)	(13)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.723	16/01/2024	1,300	(5)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.989	08/01/2024	1,300	(6)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	1,100	(4)	0	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	2,300	(8)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	1,200	(4)	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	2,300	(9)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	2,300	(11)	(22)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	2,300	(11)	(27)	0.00
	Call - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Receive Pay	3.648 3.665	04/01/2024 22/01/2024	2,300 2,300	(10) (8)	(34) (7)	(0.01) 0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	1,200	(5)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	2,300	(9)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	2,300	(11)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	2,300	(11)	Ö	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	2,600	(5)	(8)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	2,600	(5)	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	1,200	(5)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	1,300	(5)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.350	18/01/2024	1,200	(5)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	1,100	(5)	(16)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.620	29/01/2024	1,200	(5)	(6)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	1,300	(5) (5)	(4) (2)	0.00 0.00
	Put - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay	3.750 4.050	18/01/2024 12/01/2024	1,200 1,100	(5)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay Receive	2.490	12/01/2024	1,100	(6)	(11)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	2,200	(7)	(31)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	1,600	(6)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	2,200	(7)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	2,500	(11)	(13)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	1,200	(5)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	1,100	(5)	(16)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	2,500	(11)	(40)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	2,500	(11)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	1,200	(5)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	1,100	(5)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	2,500	(11)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	1,500	(6)	(4)	0.00
UAG	Put - OTC 10-Year Interest Rate Swap Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR 3-Month USD-LIBOR	Pay	2.740	15/01/2024 18/01/2024	1,500	(6)	(2)	0.00 0.00
DAU	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive Pay	3.344 3.744	18/01/2024	1,200 1,200	(5) (5)	(5) (2)	0.00
	Tut OTC 10-Teal Illelest Nate 3Wap	אוטוונוו טאר-דומטוע	ıay	5.744	10/01/2024	1,200			
							€ (361)	€ (393)	(0.03)

<sup>(1)</sup> Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE	E, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)
CILEDIT DEL AGET SWALS ON CONTONATI	L, JOVENEIGIN AND C.J. MONICH AL 1330E3 SEEL I NOTECTION

Counterpart	y Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets	
GST	ADLER Real Estate AG	5.000%	20/12/2026	€ 1,200	€ (6)	€ (207)	€ (213)	(0.01)	

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

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

ounterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Asse
PS	01/2024	AUD 567	€ 342	<b>€</b> 0	€ (9)	<b>€</b> (9)	0.00
	01/2024	€ 27,631	\$ 30,219	5	(286)	(281)	(0.02
	01/2024	£ 1,040	€ 1,206	6	0	6	0.00
	01/2024	\$ 16,606	15,233	203	0	203	0.01
	01/2024	178	ZAR 3,304	2	0	2	0.00
	02/2024	TWD 493	\$ 16	0	(1)	(1)	0.00
	03/2024	1,267	41	0	(1) 0	(1) 0	0.00
RC	03/2024 01/2024	\$ 176 DKK 743	IDR 2,719,663 € 100	0	0	0	0.00
ii.C	01/2024	€ 5,285	\$ 5,785	0	(49)	(49)	0.00
	01/2024	¥ 54,300	€ 346	Õ	(2)	(2)	0.00
	01/2024	\$ 14,632	13,484	241	0	241	0.02
	01/2024	1,473	TRY 44,155	3	(1)	2	0.00
	02/2024	TRY 59	\$ 2	0	0	0	0.00
	02/2024	\$ 2,402	TRY 73,239	2	(8)	(6)	0.00
	03/2024	4,482	140,627	0	(36)	(36)	0.00
BK	04/2024 01/2024	4,520 BRL 70,418	145,688 \$ 14,463	0	(55) (31)	(55) (31)	0.00
DK	01/2024	MXN 107,439	6,026	0	(263)	(263)	(0.02
	01/2024	\$ 17,800	€ 16,368	258	0	258	0.02
	01/2024	5,650	MXN 103,209	378	0	378	0.03
	04/2024	14,463	BRL 71,131	54	0	54	0.00
	06/2024	15	KRW 18,727	0	0	0	0.00
LM	01/2024	€ 12,574	¥ 2,029,876	467	0 (4.4.3)	467	0.03
	01/2024	4,924	\$ 5,317 4	0	(112)	(112)	(0.0)
	01/2024 01/2024	MXN 78 \$ 13,986	BRL 70,459	0 470	0	0 470	0.00
	01/2024	4,698	€ 4,283	31	0	31	0.00
	01/2024	9,404	MXN 164,936	265	0	265	0.02
	01/2024	891	TRY 27,198	11	0	11	0.00
	01/2024	173	ZAR 3,226	3	0	3	0.00
	03/2024	1,168	IDR 17,978,700	0	(1)	(1)	0.00
20.4	03/2024	804	TRY 25,236	0	(8)	(8)	0.00
PM	01/2024 02/2024	£ 5,678 \$ 6,855	€ 6,552 INR 572,704	10	0	0 10	0.00
	02/2024	368	TRY 11,248	0	(1)	(1)	0.00
	03/2024	CNH 934	\$ 130	Õ	(2)	(2)	0.00
	03/2024	\$ 1,422	IDR 21,956,651	2	O´	2	0.00
IBC	01/2024	€ 2,885	\$ 3,160	0	(25)	(25)	0.00
	01/2024	MXN 5,043	271	0	(23)	(23)	0.00
	01/2024	\$ 2,858	€ 2,616	30	0	30	0.00
	03/2024 03/2024	TWD 2,139 \$ 1,735	\$ 68 IDR 26,743,584	0	(3)	(3) (1)	0.00
ΥI	01/2024		\$ 2,716	0	(1) (58)	(58)	0.00
11	01/2024	£ 1,049	€ 1,217	7	0	7	0.00
	01/2024	TRY 114	\$ 4	0	0	0	0.00
	01/2024	\$ 382,891	€ 348,421	1,884	0	1,884	0.13
	02/2024	4	TRY 117	0	0	0	0.00
	03/2024	2,779	IDR 42,769,560	0	(5)	(5)	0.00
3C	06/2024 04/2024	2 13	KRW 2,565 MXN 236	0	0	0	0.00
YL	04/2024	¥ 9,880,000	WAN 236 € 63,248	0	(224)	(224)	(0.02
CX	01/2024	CAD 3,090	2,071	0	(50)	(50)	0.00
	01/2024	£ 121,097	139,477	0	(246)	(246)	(0.0)
	03/2024	\$ 155	IDR 2,380,042	0	(1)	(1)	0.0
4G	01/2024	TRY 4,128	\$ 140	1	0	1	0.0
	01/2024	\$ 16	ZAR 313	1	0	1,	0.00
	02/2024	140	TRY 4,257	0 € 4,334	(1) € (1,503)	(1) € 2,831	0.00
tal OTC Financial	Derivative Instrume	ents		3 .,551	3 (.,,505)	€ 2,225	0.1
tal Investments						€ 1,993,491	143.7
her Current Asse	ts & Liahilities					€ (606,264)	(43.7

## NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.

## Schedule of Investments Euro Income Bond Fund (cont.)

- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Affiliated to the Fund.
- (h) Restricted Securities (31 December 2022: 0.06%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Corestate Capital Holding S.A.	22/08/2023	€ 0	€ 0	0.00
Deutsche Bank AG 2.129% due 24/11/2026	11/01/2023	2,385	2,377	0.17
Deutsche Bank AG 3.035% due 28/05/2032	29/07/2021	173	151	0.01
		€ 2,558	€ 2,528	0.18

(i) Securities with an aggregate fair value of €4,450 (31 December 2022: €Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of €49,537 (31 December 2022: €41,642) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of €317 (31 December 2022: €5,462) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 1,696,971	€ 1,173	€ 1,698,144
Investment Funds	135,514	0	0	135,514
Repurchase Agreements	0	137,975	0	137,975
Financial Derivative Instruments <sup>(3)</sup>	(1,531)	23,389	0	21,858
Totals	€ 133,983	€ 1,858,335	€ 1,173	€ 1,993,491

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 1,098,581	€ 1,860	€ 1,100,441
Investment Funds	134,815	0	0	134,815
Repurchase Agreements	0	120,458	0	120,458
Financial Derivative Instruments <sup>(3)</sup>	3,623	(5,077)	0	(1,454)
Totals	€ 138,438	€ 1,213,962	€ 1,860	€ 1,354,260

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- $\,^{(2)}$   $\,$  Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
BPS	3.200%	28/09/2023	TBD <sup>(1)</sup>	€ (321)	€ (324)	(0.03)
BRC	3.250	30/11/2023	TBD <sup>(1)</sup>	(3,754)	(3,765)	(0.27)
JML	2.250	14/11/2023	TBD <sup>(1)</sup>	(179)	(179)	(0.01)
<b>Total Reverse Repurchase Agreements</b>					€ (4,268)	(0.31)

Payable for

(1) Open maturity reverse repurchase agreement.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
BOA	€ (4)	€ 0	€ (4)	€ 149	€ (272)	€ (123)
BPS	(117)	0	(117)	275	(290)	(15)
BRC	95	0	95	175	0	175
CBK	361	(290)	71	(16)	0	(16)
FAR	(26)	0	(26)	N/A	N/A	N/A
GLM	1,014	(643)	371	(3,563)	3,382	(181)
GST	(221)	317	96	(289)	328	39
JPM	(74)	0	(74)	(2,314)	1,752	(562)
MBC	(22)	0	(22)	3,869	(3,429)	440
MYC	(82)	0	(82)	N/A	N/A	N/A
MYI	1,828	(3,757)	(1,929)	(128)	0	(128)
RBC	N/A	N/A	N/A	(168)	0	(168)
RYL	(224)	(40)	(264)	83	0	83
SCX	(297)	0	(297)	(42)	0	(42)
SSB	N/A	N/A	N/A	428	(272)	156
UAG	(6)	0	(6)	65	0	65

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	54.60	60.94
Transferable securities dealt in on another regulated market*	67.81	19.96
Other transferable securities	0.00	0.44
Investment funds	9.77	9.96
Repurchase agreements	9.95	8.90
Financial derivative instruments dealt in on a regulated market	0.38	0.20
Centrally cleared financial derivative instruments	1.03	(0.20)
OTC financial derivative instruments	0.16	(0.11)
Reverse repurchase agreements	(0.31)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	0.88	2.26
Corporate Bonds & Notes	29.42	43.78
Convertible Bonds & Notes	0.07	0.11
U.S. Government Agencies	47.18	6.78
U.S. Treasury Obligations	1.15	N/A
Non-Agency Mortgage-Backed Securities	21.02	3.46
Asset-Backed Securities	14.58	11.18
Sovereign Issues	1.48	1.15
Common Stocks	0.03	N/A
Short-Term Instruments	6.60	12.62
Investment Funds	9.77	9.96
Repurchase Agreements	9.95	8.90
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.38	0.20
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.01)	(0.02)
Credit Default Swaps on Credit Indices — Sell Protection	0.07	0.16
Interest Rate Swaps	0.97	(0.34)
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	(0.03)	(0.24)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.01)	(0.02)
Forward Foreign Currency Contracts	0.20	0.15
Other Current Assets & Liabilities	(43.70)	(0.09)
Net Assets	100.00	100.00

DESCRIPTION TRANSFERANCE SECURITIES	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION  5.0000/ dup.01/02/2054	¢ 1	PAR (000S)		% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
TRANSFERABLE SECURITIES  CORPORATE BONDS & NOTI	FS			6.000% due 01/02/2054	\$ I	6,500	70,528	7.63	Ripon Mortgages PLC 5.920% due 28/08/2056	£ 0€	€ 0	0.00
BANKING & FINANCE				U.S. TREASURY OBLIGATION	NIC		•		RMAC Securities PLC	470	400	
AMCO - Asset Management Co.	. SpA						- (-D)		5.489% due 12/06/2044 Silverstone Master Issuer PLC	172	190	0.02
4.625% due 06/02/2027 €	500 €	514	0.06	U.S. Treasury Inflation Protecte 0.125% due 15/07/2024	ea 5	518		0.05	5.510% due 21/01/2070	1,516	1,744	0.19
<b>Banco BPM SpA</b> 3.750% due 27/06/2028	300	308	0.03	0.125% due 15/01/2032 0.500% due 15/01/2028		3,885 1,996	3,091 1.710		Stratton Mortgage Funding PLO 5.920% due 12/12/2043	1,394	1,598	0.17
Banco di Desio e della Brianza 9 4.000% due 13/03/2028	SpA 1,600	1,648	Λ 1Q	1.125% due 15/01/2033		4,958	4,249	0.46	6.069% due 25/09/2051	245	283	0.03
Barclays PLC	1,000	1,040	0.10	1.375% due 15/07/2033 1.625% due 15/10/2027		6,382 3,681	5,606 21,281	0.61 2.30	6.120% due 12/03/2052 Structured Asset Mortgage Inv	172 estments T		0.02
5.829% due 09/05/2027 \$	1,900	1,736	0.19				36,398	3.94	5.970% due 19/07/2035	\$ 9		0.00
Credit Suisse Schweiz AG 3.390% due 05/12/2025 €	1,100	1,102	0.12	NON-AGENCY MORTGAGE-	ВА	CKED !	SECURITI	ES	Thornburg Mortgage Securities 6.110% due 25/09/2043	Trust 16	14	0.00
Federation des Caisses Desjard	-		0.20	Alba PLC					Towd Point Mortgage Funding	PLC		
3.250% due 18/04/2028 Hamburg Commercial Bank AG	2,600	2,635	0.29		€	180	174	0.02	6.570% due 20/05/2045	£ 3,117	3,602	0.39
4.875% due 17/03/2025	150	151	0.02	<b>Atlas Funding PLC</b> 6.348% due 20/01/2061	£	774	898	0.10	<b>Tower Bridge Funding PLC</b> 0.000% due 20/01/2066 (a)	1,800	2,081	
Jyske Realkredit A/S 1.000% due 01/10/2050 DKK	. 12	1	0.00	Barley Hill PLC		7.0	00	0.01	5.940% due 20/12/2063 Tudor Rose Mortgages	99	113	0.01
1.000% due 01/10/2053	0		0.00	6.118% due 27/08/2058  Bear Stearns Adjustable Rate N	Vlori	76 tgage T		0.01	5.820% due 20/06/2048	1,029	1,181	0.13
1.500% due 01/10/2050 2.000% due 01/10/2050	16		0.00	5.142% due 25/07/2033	\$	3		0.00	Twin Bridges PLC 5.880% due 12/09/2055	2,321	2.657	n 20
Liberty Mutual Group, Inc. 3.625% due 23/05/2059 €	1,600	1.566	0.17	Brants Bridge PLC 6.120% due 14/06/2066	f	3.258	3,753	0.41	5.990% due 01/12/2055	606	694	0.07
National Bank of Canada	1,000	1,300	0.17	Canada Square Funding PLC	_	3,230	·		6.432% due 15/05/2056	1,500 _	1,735 <b>42,121</b>	
3.500% due 25/04/2028	100	102	0.01	6.000% due 17/06/2058 6.070% due 17/01/2059		1,451 1,760	1,667 2,019			-	42,121	4.30
Nordea Kredit Realkreditakties 1.000% due 01/10/2050 DKK		0	0.00	6.170% due 17/06/2058		292		0.22	ASSET-BACKED SECURITIES			
1.500% due 01/10/2050	0	0	0.00	Charter Mortgage Funding PLC 5.796% due 16/01/2057		54	62	0.01	Accunia European CLO DAC	€ 81	01	0.01
2.000% due 01/10/2047 2.000% due 01/10/2050	0 19		0.00	Cheshire PLC		54	02	0.01	4.895% due 15/10/2030 4.915% due 15/07/2030	426		0.01
Nykredit Realkredit A/S		_		6.120% due 20/08/2045		1,115	1,285	0.14	Ares European CLO DAC	100	100	0.00
1.000% due 01/10/2050 1.000% due 01/10/2053	0 10		0.00	Credit Suisse First Boston Mort Pass-Through Certificates	tgag	je-Back	ed		4.625% due 15/10/2030 4.843% due 20/04/2032	190 1,000		0.02
1.500% due 01/10/2047	1	0	0.00		\$	3	2	0.00	5.122% due 21/10/2033	1,100		0.12
1.500% due 01/10/2050 1.500% due 01/10/2053	0		0.00	<b>Dilosk RMBS DAC</b> 4.863% due 20/07/2061	€	382	383	0.04	Asset-Backed European Securit Twenty-One BV	isation Tra	nsaction	
2.000% due 01/10/2047 2.000% due 01/10/2050	0 22		0.00	4.956% due 20/10/2062		1,411	1,417		4.553% ďue 21/09/2031	1,412	1,416	0.15
2.000% due 01/10/2053	0	0	0.00	<b>Domi BV</b> 4.815% due 15/04/2054		784	706	0.08	Aurium CLO DAC 4.635% due 16/04/2030	1,783	1,763	0.19
3.000% due 01/10/2053 3.500% due 01/10/2053	0		0.00	4.882% due 15/11/2052		736		0.08	Avoca CLO DAC	.,, 05	•	
5.000% due 01/10/2053	10	-	0.00	<b>Dutch Property Finance BV</b> 4.702% due 28/10/2059		2,858	2.857	0.21	4.855% due 15/04/2033 Avoca Static CLO DAC	2,000	1,966	0.21
Permanent TSB Group Holdings 5.250% due 30/06/2025 €		100	0.01	4.852% due 28/04/2064		190	190	0.02	5.690% due 15/10/2030	1,700	1,699	0.18
Realkredit Danmark A/S				5.202% due 28/04/2050		105	104	0.01	Bain Capital Euro CLO DAC 4.733% due 20/01/2032	197	104	0.02
1.000% due 01/10/2050 DKK 1.500% due 01/10/2053	0 0		0.00	Eurohome UK Mortgages PLC 5.490% due 15/06/2044	£	100	113	0.01	4.733% due 20/01/2032 Bavarian Sky S.A.	197	194	0.02
2.000% due 01/10/2047	0	0	0.00	Friary PLC		1 600	1,853	0.20	4.309% due 20/11/2031	1,400	1,401	0.15
3.000% due 01/10/2053 SLM Student Loan Trust	0	0	0.00	0.000% due 21/10/2071 Great Hall Mortgages PLC		1,600	1,603	0.20	<b>BBVA Consumer Auto</b> 0.270% due 20/07/2031	30	29	0.00
4.475% due 15/12/2033 €	402	374	0.04	4.062% due 18/03/2039	€	19		0.00	Black Diamond CLO DAC	30		0.00
Sumitomo Mitsui Banking Corp 0.267% due 18/06/2026	900	836	0.09	5.812% due 18/06/2039 Jubilee Place BV	\$	11	10	0.00	4.853% due 20/01/2032 4.982% due 15/05/2032	302 977		0.03
3.602% due 16/02/2026	100		0.03		€	83	83	0.01	BlueMountain Fuji EUR CLO DA			
UniCredit Bank Czech Republic 3.625% due 15/02/2026	& Slovakia 100		0.01	Jupiter Mortgage PLC 6.021% due 20/07/2060	f	1,250	1,443	0.16	1.050% due 15/01/2031 4.875% due 15/01/2033	99 400		0.01
UniCredit SpA	100	101	0.01	Landmark Mortgage Securities			1,445	0.10	BNPP AM Euro CLO DAC	400	334	0.04
3.375% due 31/01/2027	1,500	1,519		5.539% due 17/06/2039		152	170	0.02	4.615% due 15/10/2031	246	243	0.03
	_	12,803	1.39	London Wall Mortgage Capital 5.970% due 15/05/2051	PLC	614	704	0.08	<b>Bumper BE NV/S.A.</b> 4.576% due 23/10/2031	505	506	0.06
INDUSTRIALS				Ludgate Funding PLC		475	405	0.00	Bumper De S.A.	2 000	2.006	0.22
<b>Nokia Oyj</b> 4.375% due 21/08/2031	100	101	0.01	5.539% due 01/12/2060 5.574% due 01/01/2061		175 69		0.02 0.01	4.456% due 23/08/2032 Cairn CLO DAC	3,000	3,006	0.33
SK Hynix, Inc.	100	101	0.01	Mortimer BTL PLC					4.745% due 15/10/2031	600	590	0.06
1.000% due 19/01/2024 \$	200 _		0.02	0.000% due 22/12/2056 5.920% due 23/06/2053		1,000 1,388	1,157 1,592		Carlyle Global Market Strategie 4.752% due 15/11/2031	es Euro CLO 299	O Ltd.	0.03
Total Corporato Ponde & Notos	_	13,085	0.03	Newgate Funding PLC		•			Cars Alliance Auto Leases France		233	0.03
Total Corporate Bonds & Notes	_	13,063	1.42		€	628	616	0.07	4.503% due 21/10/2038	3,000	3,009	0.33
U.S. GOVERNMENT AGENCI	ES			<b>Pierpont BTL PLC</b> 6.320% due 21/09/2054	£	286	330	0.04	Citizen Irish Auto Receivables T 4.653% due 15/12/2029	rust DAC 380	381	0.04
Fannie Mae 4.560% due 01/08/2036	1	1	0.00	Precise Mortgage Funding PLC		116	124	0.01	Compartment VCL			
5.692% due 25/07/2037	5		0.00	6.420% due 12/12/2055 Primrose Residential DAC		116	134	0.01	4.273% due 21/08/2029 Contego CLO DAC	1,677	1,678	0.18
Uniform Mortgage-Backed Sect 4.000% due 01/02/2054	urity, TBA 33,850	29,012	3 1/1	4.626% due 24/03/2061	€	292		0.03	4.785% due 15/01/2031	1,797	1,780	0.19
4.500% due 01/02/2054 4.500% due 01/02/2054	30,000	26,344		4.876% due 24/10/2061		476	4/4	0.05				
	33,000	20,077	03									

PAR DESCRIPTION (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (000S)	FAIR % OF VALUE NET (000S) ASSETS	FAIR
<b>Cumulus Static CLO DAC</b> 5.499% due 25/04/2033 € 1,800 €	1.799	0.20	Red & Black Auto Lease France 4.556% due 27/06/2035 € 5,900 €	5,910 0.64	Netherlands Government International Bond 0.000% due
CVC Cordatus Loan Fund DAC 4.652% due 21/07/2030 1,687	1,668		<b>Revocar UG</b> 4.513% due 21/04/2036 254	255 0.03	15/01/2038 (b) € 27,300 € 19,326 2.09 0.000% due
<b>Driver UK Multi-Compartment S.A.</b> 5.847% due 25/04/2031	1,850	0.20	SC Germany S.A. Compartment Consumer 4.578% due 15/09/2037 1,600	1,607 0.17	15/01/2052 (b) 35,500 18,304 1.98 2.000% due 15/01/2054 10,600 9,573 1.04 2.750% due 15/01/2047 28,950 30,359 3.29
<b>Dryden Euro CLO DAC</b> 4.752% due 15/05/2032 € 3,070	3,027	0.33	<b>Silver Arrow Athlon NL BV</b> 4.576% due 26/04/2031 533	533 0.06	4.000% due 15/01/2037 7,100 8,287 0.90  Region Wallonne Belgium
<b>FCT CA Leasing</b> 4.736% due 26/02/2042 1,439	1,444	0.16	<b>Silver Arrow S.A.</b> 4.313% due 15/09/2030 1,512	1,514 0.16	3.500% due 15/03/2043 2,000 2,021 0.22  Republic of Germany
<b>FTA Santander Consumo</b> 4.773% due 21/03/2036 1,555	1,558	0.17	<b>SLM Student Loan Trust</b> 4.475% due 15/12/2033 119	110 0.01	1.800% due 15/08/2053 (g) 1,200 1,083 0.12
<b>Ginkgo Personal Loans</b> 4.666% due 23/09/2044 1,600	1,605	0.17	<b>Tikehau CLO DAC</b> 4.844% due 04/08/2034 400	395 0.04	2.500% due 04/07/2044 13,500 13,963 1.51 4.250% due 04/07/2039 1,400 1,763 0.19
<b>Ginkgo Sales Finance</b> 4.576% due 25/11/2049 221	222	0.02	<b>Toro European CLO DAC</b> 4.812% due 15/02/2034 400	395 0.04	4.750% due 04/07/2040 13,300 17,810 1.93  Slovenia Government International Bond 0.000% due
Harvest CLO DAC 4.725% due 15/07/2031 300		0.03	<b>Vesey Park CLO DAC</b> 4.947% due 16/11/2032 2,000	1,977 0.21	12/02/2031 (b) 4,600 3,780 0.41 1.500% due
4.815% due 15/01/2032 2,900 4.872% due 18/11/2030 853	2,863 846	0.31	<b>Voya Euro CLO DAC</b> 4.715% due 15/10/2030 339	336 0.04	25/03/2035 (f) 16,700 14,115 1.53 3.625% due 11/03/2033 100 106 0.01
Hayfin Emerald CLO DAC 0.000% due 25/01/2037 (a) 1,800	1,800	0.20	- CONTENTION ISSUES	81,386 8.81	<b>Societe Du Grand Paris EPIC</b> 3.500% due 25/05/2043 3,300 3,360 0.36
<b>Laurelin DAC</b> 4.713% due 20/10/2031 380	376	0.04	SOVEREIGN ISSUES		<b>Ville de Paris</b> 0.010% due 02/01/2024 1,800 1,799 0.19
Madison Park Euro Funding DAC 4.696% due 25/10/2030 1,688	1,664	0.18	Action Logement Services 3.625% due 25/05/2043 4,800	4,925 0.53	639,714 69.23
4.715% due 15/01/2032 2,700	2,661	0.29	Austria Government International Bond 0.850% due 30/06/2120 110	52 0.01	SHORT-TERM INSTRUMENTS
Man GLG Euro CLO DAC 4.645% due 15/10/2030 204 4.835% due 15/01/2030 262 5.779% due 15/10/2036 1.000		0.02 0.03 0.11	Belgium Government International Bond           1.400% due 22/06/2053         12,300           3.750% due 22/06/2045         5,400	8,252 0.89 5,974 0.65	COMMERCIAL PAPER  SGS Nederland Holding BV 4.339% due 15/01/2024 1,700 1,697 0.18
Marlay Park CLO DAC 4.705% due 15/10/2030 1,630	1,619	0.18	<b>Cassa Depositi e Prestiti SpA</b> 5.750% due 05/05/2026 \$ 600	543 0.06	4.339% due 22/01/2024 1,800 1,795 0.20 4.481% due 24/01/2024 1,800 1,795 0.19
<b>Marzio Finance SRL</b> 4.955% due 28/02/2048 1,119	1,124	0.12	<b>European Union</b> 3.000% due 04/03/2053 € 300	295 0.03	5,287 0.57
NovaStar Mortgage Funding Trust	176	0.00	France Government International Bond 0.500% due 25/05/2072 6.750	2.832 0.31	HUNGARY TREASURY BILLS 10.900% due
6.175% due 25/01/2036 \$ 197  Oak Hill European Credit Partners DAC  4.723% due 20/01/2032 € 2.656		0.02	0.750% due 25/05/2052 9,200 0.750% due 25/05/2053 17,800	5,277 0.57 10,000 1.08	04/01/2024 (b)(c) HUF 798,000 2,086 0.23 Total Short-Term Instruments 7,373 0.80
Palmer Square European Loan Funding DAC			1.250% due 25/05/2038 15,300 1.500% due 25/05/2050 20,600	12,454 1.35 14,971 1.62	Total Transferable Securities € 890,605 96.39
0.000% due 15/05/2033 1,100 4.685% due 15/10/2031 4.866	1,097 4.789		1.750% due 25/05/2066 14,370 2.000% due 25/05/2048 14,800	10,291 1.11 12,246 1.32	
5.589% due 15/01/2033 3,000 5.938% due 12/04/2032 277	3,015		2.500% due 25/05/2043 39,100 3.000% due 25/05/2054 56.100	36,394 3.94 55,130 5.97	SHARES INVESTMENT FUNDS
Pony S.A. Compartment German Auto Loans 4.502% due 14/11/2032 1,600			3.250% due 25/05/2045 40,100 4.000% due 25/10/2038 44,600	41,855 4.53 51,022 5.52	EXCHANGE-TRADED FUNDS PIMCO ETFs plc - PIMCO
<b>Providus CLO DAC</b> 4.732% due 14/05/2031 984	,	0.11	4.000% due 25/04/2055 49,600 4.000% due 25/04/2060 39,450	58,616 6.34 47,255 5.11	Euro Short Maturity UCITS ETF (e) 384,700 38,073 4.12
<b>Red &amp; Black Auto Italy SRL</b> 4.865% due 28/07/2034 1,412	1,418	0.15	4.500% due 25/04/2041 94,850	115,681 12.52	Total Investment Funds € 38,073 4.12

## REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
BPS	3.650%	29/12/2023	02/01/2024	€ 50,700	Bpifrance SACA 3.000% due 10/09/2026	€ (51,761)	€ 50,700	€ 50,721	5.48
FICC	2.600	29/12/2023	02/01/2024	\$ 1,805	U.S. Treasury Notes 4.875% due 30/11/2025	(1,667)	1,634	1,634	0.18
Total Repurcha	se Agreeme	ents				€ (53,428)	€ 52,334	€ 52,355	5.66

<sup>(1)</sup> Includes accrued interest.

## FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Long	03/2024	131	€ 183	0.02
Euro-BTP Italy Government Bond March Futures	Long	03/2024	3	9	0.00
Euro-Bund 10-Year Bond March Futures	Short	03/2024	109	(277)	(0.03)
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	1,944	9,930	1.07

## Schedule of Investments Euro Long Average Duration Fund (Cont.)

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-OAT France Government 10-Year Bond March Futures	Short	03/2024	22	€ (58)	(0.01)
Euro-Schatz March Futures	Short	03/2024	1,498	(779)	(0.08)
U.S. Treasury 2-Year Note March Futures	Short	03/2024	595	(847)	(0.09)
U.S. Treasury 5-Year Note March Futures	Short	03/2024	1,074	(1,760)	(0.19)
U.S. Treasury 10-Year Note March Futures	Long	03/2024	570	1,354	0.15
U.S. Treasury 10-Year Ultra March Futures	Long	03/2024	342	753	0.08
U.S. Treasury 30-Year Bond March Futures	Short	03/2024	215	(1,002)	(0.11)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	107	(659)	(0.07)
				€ 6,847	0.74
Total Financial Derivative Instruments Dealt in on a Regulated Market				€ 6,847	0.74

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION <sup>(1)</sup>							
	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of		
Reference Entity	Receive Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets		
British Telecommunications PLC	1.000%	20/12/2028	€ 100	€ 1	0.00		

Pay/ Receive Floating Rate	RATE SWAPS  Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	5.500%	20/03/2026	£ 15,000	€ 202	0.02
Pay <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	\$ 1.100	51	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	5,300	(443)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	6,300	247	0.03
Pay	1-Day USD-SOFR Compounded-OIS	4.611	31/10/2025	49,900	297	0.03
Receive(3)	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 9,500	(655)	(0.07)
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	72,000	3,006	0.32
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2039	19,800	1,134	0.12
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2044	4,800	333	0.04
Receive(3)	6-Month EUR-EURIBOR	3.250	20/03/2029	20,200	(502)	(0.05)
Pay	6-Month EUR-EURIBOR	3.345	04/04/2044	5,300	373	0.04
					€ 4,043	0.44
Total Centra	ally Cleared Financial Derivative Instruments				€ 4,044	0.44

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

WRITTEN O	PTIONS								
INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
CBK	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.950%	15/09/2025	16,000	€ (181)	€ (338)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.950	15/09/2025	16,000	(181)	(79)	(0.01)
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	4,500	(53)	(89)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	4,500	(54)	(21)	0.00
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	9,800	(115)	(181)	(0.02)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	9,800	(115)	(49)	(0.01)
							€ (699)	€ (757)	(0.08)

<sup>(1)</sup> Notional Amount represents the number of contracts.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	€ 557	\$ 600	€ 0	€ (14)	€ (14)	0.00
BOA	01/2024	\$ 100	MXN 1,702	0	, O	0	0.00
	02/2024	34	CNY 243	0	0	0	0.00
	03/2024	CNH 35,256	\$ 4,904	0	(68)	(68)	(0.01)
	06/2024	KRW 3,175,239	2,441	0	(28)	(28)	0.00
BPS	01/2024	€ 1,167	1,274	0	(14)	(14)	0.00
	01/2024	£ 205	€ 238	1	0	1	0.00
	01/2024	HUF 183,844	\$ 523	0	(8)	(8)	0.00
	01/2024	KRW 65,689	50	0	(1)	(1)	0.00
	01/2024	\$ 1,232	BRL 6,014	6	0	6	0.00
	01/2024	5,770	€ 5,321	99	0	99	0.01
	01/2024	2	HUF 660	0	0	0	0.00
	01/2024	100	IDR 1,546,618	0	0	0	0.00
	01/2024	2,240	ZAR 41,523	25	0	25	0.00
	02/2024	61	CNY 434	0	0	0	0.00
BRC	01/2024	KRW 129,230	\$ 100	0	0	0	0.00
	01/2024	\$ 2,584	€ 2,336	0	(3)	(3)	0.00
	01/2024	1,282	MXN 22,499	36	0	36	0.00
	01/2024	99 CNV 124	ZAR 1,849	2	0	2	0.00
	03/2024 03/2024	CNY 124 \$ 1,349	\$ 18	10	0	10	0.00 0.00
CBK	03/2024		IDR 20,976,731	0	(2)		
CBK	01/2024	BRL 5,768 HUF 71,161	\$ 1,185 203	0	(2)	(2) (2)	0.00 0.00
	01/2024	IDR 1,542,854	100	0	0	0	0.00
	03/2024	CNY 12,996	1,833	0	(8)	(8)	0.00
	03/2024	ILS 146	40	0	0	0	0.00
	03/2024	\$ 100	IDR 1,543,250	0	0	0	0.00
	04/2024	1,185	BRL 5,826	4	0	4	0.00
	06/2024	KRW 2,030,924	\$ 1,579	0	(1)	(1)	0.00
DUB	01/2024	CAD 2,038	€ 1,389	0	(9)	(9)	0.00
DOD	01/2024	KRW 64,985	\$ 50	0	0	0	0.00
GLM	01/2024	€ 1,251	¥ 201,891	46	Ő	46	0.01
02	01/2024	1.787	\$ 1,930	0	(41)	(41)	0.00
	01/2024	£ 5,056	€ 5,891	58	0	58	0.01
	01/2024	\$ 1,265	MXN 21,907	21	Ö	21	0.00
	01/2024	1,267	ZAR 23,670	23	Ō	23	0.00
JPM	01/2024	£ 874	€ 1,009	0	Ō	0	0.00
	01/2024	HUF 333,175	\$ 950	0	(11)	(11)	0.00
	01/2024	\$ 150	IDR 2,308,050	0	° O	° 0	0.00
	01/2024	50	KRW 64,807	0	0	0	0.00
	02/2024	1,850	BRL 9,072	13	0	13	0.00
	03/2024	CNH 839	\$ 116	0	(2)	(2)	0.00
	06/2024	KRW 64,252	50	0	0	0	0.00
MBC	01/2024	€ 1,008	£ 869	0	(5)	(5)	0.00
	01/2024	\$ 36,701	€ 33,522	305	0	305	0.03
MYI	01/2024	€ 2,932	\$ 3,193	0	(42)	(42)	0.00

Total OTC Financial Derivative Instruments	€ (668)	(0.07)
Total Investments	€ 991,235	107.28
Other Current Assets & Liabilities	€ (67,266)	(7.28)
Net Assets	€ 923,969	100.00

590

254

468

7,045

28,193

12,224

1,086

4,122

1,291

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## NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) When-issued security.

RBC

SCX

SSB

UAG

- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.

01/2024

01/2024

02/2024

03/2024

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696

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39,748

1,463

1,165

104

7,680

128,186

## Schedule of Investments Euro Long Average Duration Fund (Cont.)

- (e) Affiliated to the Fund.
- (f) Security with an aggregate fair value of €10,903 (31 December 2022: €Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (g) Security with an aggregate fair value of €84 (31 December 2022: €Nil) and cash of €Nil (31 December 2022: €190) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Cash of €743 (31 December 2022: €Nil) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of €20,472 (31 December 2022: €4,192) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

#### Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 888,522	€ 2,083	€ 890,605
Investment Funds	38,073	0	0	38,073
Repurchase Agreements	0	52,334	0	52,334
Financial Derivative Instruments <sup>(3)</sup>	9,008	1,215	0	10,223
Totals	€ 47,081	€ 942,071	€ 2,083	€ 991,235

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 103,959	€ 0	€ 103,959
Investment Funds	4,940	0	0	4,940
Repurchase Agreements	0	1,500	0	1,500
Financial Derivative Instruments(3)	(7,079)	(7,962)	0	(15,041)
Totals	€ (2,139)	€ 97,497	€ 0	€ 95,358

Quetad Drices

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BRC	3.250% 3.250	13/07/2023 31/07/2023	TBD <sup>(1)</sup> TBD <sup>(1)</sup>	€ (5,175) (5,159)	€ (5,254) (5,231)	(0.57) (0.56)
Total Reverse Repurchase Agreements					€ (10,485)	(1.13)

#### 3 .....

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>			
AZD	€ (14)	€ 0	€ (14)	€ N/A	€ N/A	€ N/A			
BOA	(96)	84	(12)	(20)	0	(20)			
BPS	108	0	108	(57)	190	133			
BRC	45	0	45	(84)	0	(84)			
CBK	(426)	0	(426)	(44)	0	(44)			
DUB	(9)	0	(9)	Ň/A	N/A	N/A			
GLM	(3)	0	(3)	(46)	0	(46)			
GST	(230)	0	(230)	(68)	0	(68)			
JPM	N/A	N/A	N/A	(85)	0	(85)			
MBC	300	(470)	(170)	` 3	0	` 3			
MYC	N/A	N/A	N/A	4	0	4			
MYI	(37)	0	(37)	33	0	33			
RBC	(11)	0	(11)	27	0	27			
RYL	Ň/A	N/A	Ň/A	(3)	0	(3)			
SCX	(278)	0	(278)	(8)	0	(8)			
SSB	(22)	0	(22)	167	0	167			
UAG	5	0	5	5	0	5			

<sup>(1)</sup> Open maturity reverse repurchase agreement.

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	84.69	87.44
Transferable securities dealt in on another regulated market*	11.18	7.03
Other transferable securities	0.52	N/A
Investment funds	4.12	4.49
Repurchase agreements	5.66	1.36
Financial derivative instruments dealt in on a regulated market	0.74	(6.40)
Centrally cleared financial derivative instruments	0.44	(7.11)
OTC financial derivative instruments	(0.07)	(0.16)
Reverse repurchase agreements	(1.13)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	1.42	7.89
U.S. Government Agencies	7.63	5.28
U.S. Treasury Obligations	3.94	3.51
Non-Agency Mortgage-Backed Securities	4.56	12.44
Asset-Backed Securities	8.81	10.28
Sovereign Issues	69.23	53.89
Short-Term Instruments	0.80	1.18
Investment Funds	4.12	4.49
Repurchase Agreements	5.66	1.36
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.74	(6.40)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.09)
Interest Rate Swaps	0.44	(7.02)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	N/A	0.33
Written Options		
Foreign Currency Options	N/A	(0.04)
Interest Rate Swaptions	(0.08)	(0.74)
Forward Foreign Currency Contracts	0.01	0.29
Other Current Assets & Liabilities	(7.28)	13.35
Net Assets	100.00	100.00

	PAR	FAIR VALUE			PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
DESCRIPTION  TRANSFER ARLE SECURITIES	(000S)	(000S)	ASSETS	DESCRIPTION	(000S)	(000S)	ASSETS	DESCRIPTION	(000S)		ASSETS
TRANSFERABLE SECURITIES				Federation des Caisses Desjardins 0.010% due 08/04/2026 €	du Quebe 900 €		0.44		€ 1,700 <b>€</b> \$    400	£ 1,715	0.89
CORPORATE BONDS & NOTES BANKING & FINANCE				2.000% due 31/08/2026 Hamburg Commercial Bank AG	900 €	878		6.553% due 14/09/2026 Toronto-Dominion Bank	600	547	0.28
American Honda Finance Corp. 6.094% due 22/11/2024	\$ 500 €	453	0.23	1.375% due 27/05/2025 5.560% due 05/12/2025	1,500 600	1,458 600			€ 1,000 900	938 905	0.49 0.47
American Tower Corp. 0.450% due 15/01/2027	€ 600	549	0.28	<b>Hana Bank</b> 0.010% due 26/01/2026	1,000	937	0.48	UniCredit Bank Czech Republic 8 3.625% due 15/02/2026	& Slovaki 900	ia <b>A/S</b> 906	0.47
1.375% due 04/04/2025 ANZ New Zealand International Lt	1,100	1,068		3.750% due 04/05/2026 ING Bank Australia Ltd.	1,400	1,417		Vseobecna Uverova Banka A/S 3.500% due 13/10/2026	900	908	0.47
0.895% due 23/03/2027	1,000		0.49		2,400 1,200	1,484 743		Wells Fargo & Co. 1.338% due 04/05/2025	1,470	1,455	0.75
AyT Cedulas Cajas Fondo de Tituli: 3.750% due 30/06/2025	1,100	1,104		ING Groep NV 0.125% due 29/11/2025 €	300	290		Westpac Securities NZ Ltd.	900	·	
Banca Monte dei Paschi di Siena S 2.125% due 26/11/2025	919		0.46	JAB Holdings BV				1.777% due 14/01/2026	900 _	87,660	0.45 <b>45.29</b>
2.875% due 16/07/2024 Banco BPM SpA	2,500	2,482	1.28	1.750% due 25/06/2026 Komercni Banka A/S	700	675		INDUSTRIALS			
1.500% due 02/12/2025 3.875% due 18/09/2026	500 900		0.25 0.47	0.010% due 20/01/2026 Kookmin Bank	800	750	0.39	Burberry Group PLC 1.125% due 21/09/2025	E 1,100	1,189	0.61
<b>Banco Santander S.A.</b> 4.734% due 21/11/2024	200	201	0.10	2.375% due 27/01/2026 Kreditanstalt fuer Wiederaufbau	1,000	984	0.51	Carrier Global Corp.	€ 500	505	0.26
Banco Santander Totta S.A.				0.375% due 09/03/2026 2.875% due 29/05/2026	600 600	574 605		Coca-Cola HBC Finance BV			
3.750% due 11/09/2026	900	916	0.47	Landesbank Baden-Wuerttemberg	000	003	0.51	1.000% due 14/05/2027	400	375	0.19
Bank of America Corp. 4.962% due 24/08/2025	1,600	1,607	0.83	2.000% due 24/02/2025 \$ Liberty Mutual Finance Europe DAG	1,200	1,050	0.54	Comcast Corp. 0.250% due 20/05/2027	400	367	0.19
Bank of Montreal 0.125% due 26/01/2027	1,000		0.47	1.750% due 27/03/2024 €	1,600	1,590	0.82	<b>DH Europe Finance SARL</b> 0.200% due 18/03/2026	400	376	0.19
1.000% due 05/04/2026 Bank of Nova Scotia	900		0.45	Lloyds Bank PLC 0.125% due 18/06/2026	900	841	0.44	<b>Eni SpA</b> 3.625% due 19/05/2027	300	305	0.16
0.010% due 14/01/2027  Banque Federative du Credit Mutu	1,000 uel S.A.	917	0.47	Lloyds Banking Group PLC 0.500% due 12/11/2025	900	874		Haleon Netherlands Capital BV 1.250% due 29/03/2026	700	672	0.35
5.720% due 26/01/2025 Barclays PLC	£ 1,200	1,382	0.71	3.500% due 01/04/2026 Lseg Netherlands BV	700	698		<b>Heineken NV</b> 3.625% due 15/11/2026	200	203	0.10
3.375% due 02/04/2025	€ 600	598	0.31	4.125% due 29/09/2026 Mediobanca Banca di Credito Finar	400 nziario Sp	411 • <b>A</b>	0.21	JDE Peet's NV	800	748	0.39
Bendigo & Adelaide Bank Ltd. 4.020% due 04/10/2026	900	923	0.48	0.500% due 01/10/2026 Mitsubishi HC Capital UK PLC	1,000	936	0.48	0.000% due 16/01/2026 (a)  Medtronic Global Holdings S.C.A	Α.		
BNP Paribas S.A. 0.500% due 15/07/2025	1,200	1,178	0.61	0.250% due 03/02/2025	1,000	961	0.50	1.125% due 07/03/2027 Netflix, Inc.	400	378	0.20
BNZ International Funding Ltd. 0.625% due 03/07/2025	2,700	2,595	1.34	Mitsubishi UFJ Financial Group, Inc 2.264% due 14/06/2025 3.273% due 19/09/2025	600 900	595 895		3.625% due 15/05/2027 Sandoz Finance BV	700	710	0.37
CaixaBank S.A. 0.375% due 03/02/2025	900	869	0.45	National Australia Bank Ltd.				3.970% due 17/04/2027 Sartorius Finance BV	300	306	0.16
4.625% due 16/05/2027 Canadian Imperial Bank of Commo	700	715	0.37	5.820% due 17/06/2026 £ National Bank of Canada	600		0.36	4.250% due 14/09/2026 Tesco Corporate Treasury Service	800	819	0.42
0.010% due 07/10/2026	1,000	923	0.48	0.010% due 29/09/2026 € 0.125% due 27/01/2027	1,000 1,000	926 920	0.48	0.875% due 29/05/2026		1,138	0.59
0.375% due 10/03/2026	1,000		0.49	Nationwide Building Society	1,000	920	0.40		.,	8,091	4.18
3.250% due 31/03/2027	900		0.47	4.473% due 10/11/2025	500	501	0.26			· · · · · · · · · · · · · · · · · · ·	
Cedulas TDA Fondo de Titulizacion 3.875% due 23/05/2025	2,800	2,816	1.45	5.264% due 10/11/2026 \$ NatWest Group PLC	900	830	0.43	UTILITIES  BP Capital Markets PLC			
<b>Cie de Financement Foncier S.A.</b> 0.375% due 09/04/2027	1,000	926	0.48	0.750% due 15/11/2025 € 7.472% due 10/11/2026 \$	300 700	292 656	0.15 0.34	1.573 due 16/02/2027 Cadent Finance PLC	400	382	0.20
<b>Citigroup, Inc.</b> 6.780% due 24/05/2025	\$ 1,700	1,543	0.80	Nomura Holdings, Inc. 2.648% due 16/01/2025	1,500	1,318	0.68	0.625% due 22/09/2024	500	488	0.25
Clydesdale Bank PLC 0.010% due 22/09/2026	€ 500	460	0.24	Nordea Kredit Realkreditaktieselsk	'	1,780		EnBW International Finance BV 3.625% due 22/11/2026	700	713	0.37
Commonwealth Bank of Australia 0.500% due 27/07/2026			0.49	PKO Bank Hipoteczny S.A.				Enel Finance International NV 0.000% due 28/05/2026 (a)	600	557	0.29
4.928% due 09/12/2026	1,000 \$ 2,600	2,360		Prima Banka Slovensko A/S	1,000	981		Fortum Oyj 1.625% due 27/02/2026	1,200	1,157	0.60
Coventry Building Society 0.125% due 20/06/2026	€ 1,000	932	0.48	4.250% due 06/10/2025 Royal Bank of Canada	900	913	0.47	<b>GAS Networks Ireland</b> 0.125% due 04/12/2024	600	580	0.30
Credit Agricole Italia SpA 0.625% due 13/01/2026	900	857	0.44	0.010% due 21/01/2027 0.625% due 23/03/2026	1,000 900	917 855		Orsted A/S 3.625% due 01/03/2026	300	302	0.15
Credit Suisse AG 5.185% due 31/05/2024	1,600	1,606	0.83	Santander UK Group Holdings PLC 6.833% due 21/11/2026 \$	400	369	0.19	Verizon Communications, Inc.			
Credit Suisse Schweiz AG 3.390% due 05/12/2025	700		0.36	Societe Generale S.A.				0.875% due 08/04/2027 Vodafone Group PLC	400	374	0.19
Deutsche Bank S.A. Espanola				Sparebanken Soer Boligkreditt A/S		389		0.900% due 24/11/2026	400 _	380 <b>4,933</b>	0.20 <b>2.55</b>
3.625% due 23/11/2026 Deutsche Boerse AG	500		0.26	0.010% due 26/10/2026 Standard Chartered PLC	900	833		Total Corporate Bonds & Notes		100,684	
3.875% due 28/09/2026  Deutsche Pfandbriefbank AG	300	307	0.16	1.214% due 23/03/2025 (c) \$ Sumitomo Mitsui Banking Corp.	1,500	1,349	0.70	NON-AGENCY MORTGAGE-B	ACKED	SECURITI	ES
	£ 1,500	1,733			1,000 690	929 694	0.48 0.36	<b>Atlas Funding PLC</b> 6.120% due 25/07/2058	£ 1,122	1,296	0.67
Frankfurt am Main				Sumitomo Mitsui Trust Bank Ltd. 2.550% due 10/03/2025 \$	200		0.09	Barley Hill PLC 6.118% due 27/08/2058	382	439	0.23
4.637% due 16/11/2026	€ 600	bUΙ	0.31	2.330 /0 due 10/03/2023 \$	200	170	0.03	0.4 TO /0 duc 27/00/2030	302	433	0.23

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Cheshire PLC 6.120% due 20/08/2045	£ 637 €	735	0.38	<b>Bavarian Sky UK PLC</b> 5.818% due 20/04/2031 £	700 €	810	0.42	SOVEREIGN ISSUES			
Dilosk RMBS DAC				Black Diamond CLO DAC				Cassa Depositi e Prestiti 5.750% due 05/05/2026	\$ 800	€ 724	0.37
4.863% due 20/07/2061 <b>Domi BV</b>	€ 763	765	0.39	4.853% due 20/01/2032 € BlueMountain Fuji EUR CLO DAC		120	0.06	<b>State of North Rhine-We</b> 3.150% due 20/11/2026	estphalia € 600	610	0.32
4.775% due 15/06/2051 4.882% due 15/11/2052	90 818	90 820	0.05 0.42	4.615% due 15/07/2030 BNPP AM Euro CLO DAC	494	491	0.25	Ville de Paris 0.010% due 02/01/2024	600	600	0.31
<b>Dutch Property Finance BV</b> 4.652% due 28/04/2059	576	574	0.30	4.565% due 15/04/2031 Cairn CLO DAC	200	197	0.10			1,934	1.00
4.702% due 28/10/2059 Eurosail PLC	1,212	1,212	0.63	4.552% due 30/04/2031 Cars Alliance Auto Loans Germany	946	935	0.48	SHORT-TERM INSTRU	MENTS		
6.289% due 13/06/2045 Formentera Issuer PLC	£ 544	625	0.32	4.354% due 18/03/2035	900	902	0.47	COMMERCIAL PAPER Banco Santander S.A.			
6.020% due 28/07/2047	1,133	1,306	0.67	Citizen Irish Auto Receivables Trus 4.623% due 15/12/2032	538	541	0.28	4.045% due 06/06/2024 Bayer AG	600	590	0.31
Harbour Energy PLC 6.020% due 28/01/2054	489	565	0.29	Cumulus Static CLO DAC 5.499% due 25/04/2033	300	300	0.16	4.279% due 30/08/2024	800	780	0.40
Hops Hill PLC 6.148% due 27/05/2054	302	349	0.18	CVC Cordatus Loan Fund DAC 4.652% due 21/07/2030	533	527	0.27	4.339% due 15/01/2024	600 600	599 599	0.31 0.31
<b>Kinbane DAC</b> 4.685% due 25/09/2062	€ 1,168	1,158	0.60	Euro-Galaxy CLO DAC 4.693% due 11/04/2031	518	513	0.27	4.339% due 22/01/2024 4.481% due 24/01/2024	600	598	0.31
Lanebrook Mortgage Transac 6.320% due 12/06/2057	ction PLC £ 459	531	0.27	FCT CA Leasing 4.736% due 26/02/2042	480	481	0.25			3,166	1.64
Mansard Mortgages PLC 5.989% due 15/12/2049	470	535	0.28	Ginkgo Auto Loans 4.576% due 25/07/2043	500	501	0.26	3.873% due			
Mortimer BTL PLC	500		0.30	Ginkgo Personal Loans				08/02/2024 (a)(b)	110	110	0.06
0.000% due 22/12/2056 Precise Mortgage Funding PL	.C			4.666% due 23/09/2044 Ginkgo Sales Finance	700	702	0.36	FRANCE TREASURY BIL 3.859% due			
6.126% due 16/10/2056 Residential Mortgage Securit	28 ties PLC	33	0.02	4.576% due 25/11/2049 Harvest CLO DAC	589	591	0.31	04/04/2024 (a)(b) 3.867% due	640	634	0.33
6.470% due 20/06/2070 Rochester Financing PLC	54	62	0.03	4.566% due 26/06/2030 4.695% due 15/01/2031	1,059 782	1,047 776	0.54 0.40	04/04/2024 (a)(b)	2,780	2,754 <b>3,388</b>	1.42 1.75
5.920% due 18/12/2044 Stanlington PLC	640	733	0.38	Jubilee CLO DAC 4.575% due 15/04/2030	94	94	0.05	HUNGARY TREASURY E	BILLS		
6.170% due 12/06/2045 Stratton BTL Mortgage Fundi	715	825	0.43	Man GLG Euro CLO DAC 4.645% due 15/10/2030	536	533	0.28	10.900% due 04/01/2024 (a)(b)	HUF 132,000	345	0.18
5.951% due 20/01/2054	643	740	0.38	4.835% due 15/01/2030 OCP Euro CLO DAC	105	105	0.05	JAPAN TREASURY BILL	S		
Stratton Mortgage Funding P 5.920% due 12/12/2043	303	347	0.18	4.785% due 15/01/2032	601	598	0.31	(0.238)% due 15/01/2024 (a)(b)	¥ 92,000	591	0.30
6.069% due 25/09/2051  Towd Point Mortgage Fundin		2,336	1.21	<b>OZLME DAC</b> 4.723% due 24/08/2030	1,428	1,414	0.73	(0.226)% due 15/01/2024 (a)(b)	268,000	1,721	0.89
5.891% due 20/10/2051 6.365% due 20/10/2051	1,700 656	1,955 758	1.01 0.39	Palmer Square European Loan Fun 0.000% due 15/05/2033	ding DAC 500	499	0.26	(0.217)% due 19/02/2024 (a)(b)	531,000	3,410	1.76
6.570% due 20/05/2045 6.571% due 20/07/2045	390 572	450 662	0.23	4.685% due 15/10/2031 4.695% due 15/07/2031	521 710	513 702	0.27 0.36	(0.198)% due 19/02/2024 (a)(b)	59,000	379	0.20
6.690% due 20/02/2045	1,987	2,287	1.18	4.745% due 15/04/2031	220	217	0.11	(0.184)% due			
<b>Tudor Rose Mortgages</b> 5.820% due 20/06/2048	1,276	1,465	0.76	PBD Germany Auto Lease Master 9 4.576% due 26/11/2030	883		o.46	11/03/2024 (a)(b) (0.177)% due	222,000	1,426	0.74
<b>Twin Bridges PLC</b> 6.432% due 15/05/2056	500	578	0.30	Pony S.A. Compartment German A 4.502% due 14/11/2032	uto Loan: 500		0.26	11/03/2024 (a)(b)	248,000	1,593 <b>9,120</b>	0.82 <b>4.71</b>
	_	24,809	12.82	Retail Automotive CP Germany UG 4.553% due 21/07/2034	589	590	0.30	SWITZERLAND TREASU	RY BILLS		
ASSET-BACKED SECURITIE	S			Revocar UG				1.625% due 29/02/2024 (a)(b)	CHE 3 000	4,077	2 11
Accunia European CLO DAC 4.863% due 20/01/2031	€ 2,924	2,897	1.50	4.513% due 21/04/2036 Silver Arrow S.A.	2,542	2,549	1.32	1.636% due 22/02/2024 (a)(b)	CHF 3,800 800	859	0.44
4.895% due 15/10/2030	202	202	0.10	4.273% due 15/02/2030 4.313% due 15/09/2030	520 472	521 473	0.27 0.24	2210212024 (a)(b)	000	4,936	
Asset-Backed European Secur Twenty-One BV	ritisation Trai	nsaction		Toro European CLO DAC	112			Total Short-Term Instrumer	nts	21,065	
4.553% due 21/09/2031	471	472	0.24	4.705% due 15/10/2030 Willow Park CLO DAC	371	368	0.19	Total Transferable Securi	ties	€ 174,163	89.99
Autonoria FCT 4.346% due 26/01/2043	719	719	0.37	4.805% due 15/01/2031	800	796 <b>25,671</b>	0.41 13.26				
<b>Bavarian Sky S.A.</b> 4.269% due 20/03/2030	588	589	0.30			_5,571	. 5.20				

## REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
BPS	3.650%	29/12/2023	02/01/2024	€ 12,400	Bpifrance SACA 3.000% due 10/09/2026	€ (12,736)	€ 12,400	€ 12,405	6.41
Total Repurcha	ase Agreeme	ents				€ (12,736)	€ 12,400	€ 12,405	6.41

<sup>(1)</sup> Includes accrued interest.

#### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

#### **FUTURES** Unrealised Expiration # of Appreciation/ % of Month (Depreciation) **Net Assets** Description Type **Contracts** 3-Month Euribor September Futures 09/2025 78 € (61) (0.03)Short 3-Month Euribor September Futures Long 09/2026 78 48 0.02 Euro-Bobl March Futures Short 03/2024 118 (221)(0.11)Euro-Schatz March Futures Short 03/2024 430 (290)(0.15)(0.27)€ (524) Total Financial Derivative Instruments Dealt in on a Regulated Market € (524) (0.27)

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)									
Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets				
AT&T, Inc.	1.000%	20/06/2024	\$ 1,000	€ 0	0.00				
Total Centrally Cleared Financial Derivative Instruments				€ 0	0.00				

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

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

BOA BPS BRC	01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024	¥ 740,000 AUD 3,408 CHF 3,835 € 643 £ 410 HUF 18,239 \$ 219 € 887 £ 126	€ 4,774 2,056 4,022 \$ 702 € 476 \$ 52 € 200 HUF 819 £ 769	€ 16 0 0 0 2 0 2	€ 0 (49) (104) (8) 0 (1) 0	€ 16 (49) (104) (8) 2 (1) 2	0.01 (0.03) (0.05) (0.01) 0.00 0.00 0.00
	01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024	CHF 3,835 € 643 £ 410 HUF 18,239 \$ 219	4,022 \$ 702 € 476 \$ 52 € 200 HUF 819	0 0 2 0 2 0	(104) (8) 0 (1) 0	(104) (8) 2 (1) 2	(0.05) (0.01) 0.00 0.00 0.00
BRC	01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024	€ 643 £ 410 HUF 18,239 \$ 219 2 € 887	\$ 702 € 476 \$ 52 € 200 HUF 819	0 2 0 2 0	(8) 0 (1) 0	(8) 2 (1) 2	(0.01) 0.00 0.00 0.00
BRC	01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024	£ 410 HUF 18,239 \$ 219 2 € 887	€ 476 \$ 52 € 200 HUF 819	2 0 2 0	0 (1) 0	2 (1) 2	0.00 0.00 0.00
BRC	01/2024 01/2024 01/2024 01/2024 01/2024 01/2024	HUF 18,239 \$ 219 2 € 887	\$ 52 € 200 HUF 819	0 2 0	(1) 0	(1) 2	0.00 0.00
BRC	01/2024 01/2024 01/2024 01/2024 01/2024	\$ 219 2 € 887	€ 200 HUF 819	2	0	2	0.00
BRC	01/2024 01/2024 01/2024 01/2024	€ 887	HUF 819	0	-		
BRC	01/2024 01/2024 01/2024	€ 887		-	0	Λ	0.00
BRC	01/2024 01/2024		£ 769		-	-	
	01/2024	£ 126		0	0	0	0.00
			€ 145	0	0	0	0.00
		\$ 377	341	0	0	0	0.00
CBK	01/2024	CHF 673	701	0	(23)	(23)	(0.01)
	01/2024	HUF 3,152	\$ 9	0	0	0	0.00
DUB	01/2024	\$ 30	CAD 41	1	0	1	0.00
GLM	01/2024	€ 885	¥ 142,940	33	0	33	0.02
JPM	01/2024	HUF 89,152	\$ 254	0	(3)	(3)	0.00
MBC	01/2024	€ 679	£ 582	0	(7)	(7)	0.00
	01/2024	HUF 21,822	\$ 62	0	(1)	(1)	0.00
	01/2024	¥ 75,200	€ 479	0	(4)	(4)	0.00
	01/2024	\$ 14,178	12,895	64	0	64	0.03
	10/2024	DKK 13,040	1,755	1	0	1	0.00
RBC	01/2024	€ 2,402	¥ 380,000	41	0	41	0.02
SCX	01/2024	£ 23,845	€ 27,464	0	(49)	(49)	(0.03)
UAG	01/2024	€ 241	£ 208	0	(1)	(1)	0.00
	02/2024	¥ 590,000	€ 3,698	0	(112)	(112)	(0.05)
	03/2024	470,000	2,944	0	(97)	(97)	(0.05)
				€ 160	€ (459)	€ (299)	(0.15)
Total OTC Financial Der	ivative Instruments					€ (299)	(0.15)
Total Investments						€ 185,740	95.98
Other Current Assets &	Liabilities					€ 7,774	4.02
Net Assets						€ 193,514	100.00

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Restricted Securities (31 December 2022: 0.48%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Standard Chartered PLC	1.214%	23/03/2025	24/10/2022	€ 1,455	€ 1,349	0.70

Cash of €1,368 (31 December 2022: €6,376) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of €260 (31 December 2022: €20) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 174,163	€ 0	€ 174,163
Repurchase Agreements	0	12,400	0	12,400
Financial Derivative Instruments(3)	(524)	(299)	0	(823)
Totals	€ (524)	€ 186,264	€ 0	€ 185,740

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 330,698	€ 0	€ 330,698
Repurchase Agreements	0	14,100	0	14,100
Financial Derivative Instruments <sup>(3)</sup>	2,474	623	0	3,097
Totals	€ 2,474	€ 345,421	€ 0	€ 347,895

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	
BOA	€ 16	€ 0	€ 16	€ 57	€ 0	€ 57	
BPS	(158)	0	(158)	(9)	0	(9)	
BRC	N/A	N/A	N/A	(9)	0	(9)	
CBK	(23)	0	(23)	77	0	77	
DUB	1	0	1	N/A	N/A	N/A	
GLM	33	0	33	N/A	N/A	N/A	
JPM	(3)	0	(3)	31	0	31	
MBC	53	0	53	371	(230)	141	
MYI	N/A	N/A	N/A	(25)	0	(25)	
RBC	41	0	41	(190)	20	(170)	
SCX	(49)	0	(49)	1,972	(1,890)	82	
UAG	(210)	260	50	(51)	0	(51)	

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	84.63	82.88
Transferable securities dealt in on another regulated market*	5.05	10.78
Other transferable securities	0.31	N/A
Repurchase agreements	6.41	3.99
Financial derivative instruments dealt in on a regulated market	(0.27)	0.70
Centrally cleared financial derivative instruments	0.00	(0.45)
OTC financial derivative instruments	(0.15)	0.63

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	52.02	56.35
U.S. Government Agencies	N/A	1.90
Non-Agency Mortgage-Backed Securities	12.82	14.24
Asset-Backed Securities	13.26	6.88
Sovereign Issues	1.00	3.88
Short-Term Instruments	10.89	10.41
Repurchase Agreements	6.41	3.99
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.27)	0.70
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Interest Rate Swaps	N/A	(0.45)
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	(0.15)	0.63
Other Current Assets & Liabilities	4.02	1.47
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				Ubisoft Entertainment S.A.				ITALY			
AUSTRIA				0.878% due 24/11/2027	€ 2,100 €	1,793	0.49	CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES				Unibail-Rodamco-Westfield SE 7.250% due 03/07/2028 (e)	900	903	0.25	Banca Monte dei Paschi di Sien		2.750	0.75
ams-OSRAM AG				Vallourec SACA	300	303	0.23	1.875% due 09/01/2026 2.625% due 28/04/2025	€ 2,900 € 500	2,758 488	
10.500% due 30/03/2029	€ 1,600 €	1,741	0.47	8.500% due 30/06/2026	750 _	756	0.21	6.750% due 02/03/2026	1,300	1,331	
Erste Group Bank AG 4.250% due 15/10/2027 (e)(g)	600	515	0.14	Total France	_	42,102	11.44	7.708% due 18/01/2028	900		0.25
Total Austria	000 _	2,256		GERMANY				10.500% due 23/07/2029 Cerved Group SpA	100	110	0.03
		2/250	0.01	CORPORATE BONDS & NOTES				6.000% due 15/02/2029	1,400	1,282	0.35
BELGIUM				Bayer AG				FIS Fabbrica Italiana Sintetici S <sub>I</sub>			
CORPORATE BONDS & NOTES				7.000% due 25/09/2083	2,500	2,587	0.70	5.625% due 01/08/2027	700	655	0.18
KBC Group NV	000	054	0.22	Cheplapharm Arzneimittel Gmb				Inter Media and Communication 6.750% due 09/02/2027	n <b>SpA</b> 800	773	0.21
8.000% due 05/09/2028 (e)(g)	800	851	0.23	3.500% due 11/02/2027 5.500% due 15/01/2028	800 \$ 700	776 600	0.21	Intesa Sanpaolo SpA	000	775	0.21
Ontex Group NV 3.500% due 15/07/2026	2,200	2,128	0.58	7.500% due 15/05/2030	€ 1,400	1,495	0.41	4.198% due 01/06/2032	\$ 4,200	3,139	0.85
Total Belgium	_,	2,979		Clearstream Banking AG				5.875% due 01/09/2031 (e)(g)	€ 800	724	0.20
		· ·		0.000% due 01/12/2025 (c)	100	95	0.02	Italmatch Chemicals SpA 9.393% due 06/02/2028	100	100	0.03
CHINA				Commerzbank AG 4.000% due 05/12/2030	2,000	1,968	0.53	10.000% due 06/02/2028	400	414	
CORPORATE BONDS & NOTES				6.500% due 06/12/2032	100	106	0.03	Mundys SpA			
Yango Justice International Ltd.	¢ 200	2	0.00	8.625% due 28/02/2033	£ 1,300	1,598	0.43	1.875% due 12/02/2028	3,300	3,040	0.83
8.250% due 25/11/2023 ^	\$ 300 _		0.00	CT Investment GmbH 5.500% due 15/04/2026	€ 800	797	0.22	Nexi SpA 2.125% due 30/04/2029	4,400	3,895	1.06
CZECH REPUBLIC				Ctec GmbH	€ 000	797	0.22	Telecom Italia SpA	4,400	3,033	1.00
CORPORATE BONDS & NOTES				5.250% due 15/02/2030	100	90	0.02	1.625% due 18/01/2029	600	520	0.14
EP Infrastructure A/S				Deutsche Bank AG				2.375% due 12/10/2027 6.875% due 15/02/2028	3,000 2,000	2,812 2,135	
1.816% due 02/03/2031	€ 4,300 _	3,338	0.91	5.625% due 19/05/2031 7.079% due 10/02/2034	500 \$ 300	507 279	0.14	7.875% due 31/07/2028	4,800	5,346	
FRANCE				Douglas GmbH	\$ 500	2/9	0.06	UniCredit SpA	,	,	
CORPORATE BONDS & NOTES				6.000% due 08/04/2026	€ 2,300	2,280	0.62	5.459% due 30/06/2035	\$ 1,600	1,364	
Accor S.A.				IHO Verwaltungs GmbH (3.8759				7.296% due 02/04/2034 Total Italy	400 _	32,161	0.10
7.250% due 11/01/2029 (e)	700	763	0.21	3.875% due 15/05/2027 (b)	1,300	1,277		Total Italy	_	32,101	0.73
Altarea S.C.A.	2 200	1.054	0.50	<b>IHO Verwaltungs GmbH (6.375</b> 9 6.375% due 15/05/2029 (b)	% <b>Cash or</b> 7 \$ 1,100		0.26	JAPAN			
1.875% due 17/01/2028 Altice France S.A.	2,200	1,854	0.50	IHO Verwaltungs GmbH (8.750%)				CORPORATE BONDS & NOTES			
2.125% due 15/02/2025	1,200	1,160	0.32	8.750% due 15/05/2028 (b)	€ 500	546	0.15	SoftBank Group Corp.			
2.500% due 15/01/2025	500		0.13	Nidda Healthcare Holding Gmb 7.500% due 21/08/2026	<b>H</b> 2,800	2,891	0.79	2.875% due 06/01/2027 3.375% due 06/07/2029	€ 300 300	281	0.08
3.375% due 15/01/2028 4.125% due 15/01/2029	1,400 1,200	1,115	0.30	PrestigeBidCo GmbH	2,000	2,031	0.73	4.000% due 19/09/2029	600	550	0.15
4.250% due 15/10/2029	1,000		0.22	9.965% due 15/07/2027	500	509	0.14	5.000% due 15/04/2028	2,200 _	2,189	0.60
5.875% due 01/02/2027	700	626	0.17	ProGroup AG	2.400	2.047	0.50	Total Japan	_	3,290	0.90
11.500% due 01/02/2027 (a)(h) BNP Paribas S.A.	1,500	1,511	0.41	3.000% due 31/03/2026 Schaeffler AG	2,100	2,047	0.56	JERSEY, CHANNEL ISLANDS			
7.750% due 16/08/2029 (e)(g)	\$ 900	834	0.23	3.375% due 12/10/2028	2,300	2,234	0.61	<b>CORPORATE BONDS &amp; NOTES</b>			
8.500% due 14/08/2028 (e)(g)	500	475	0.13	TK Elevator Holdco GmbH				CPUK Finance Ltd.			
CAB SELAS 3.375% due 01/02/2028	C 1 000	1 600	0.46	6.625% due 15/07/2028	900	834	0.23	4.875% due 28/02/2047	£ 1,600	1,793	0.49
Cerba Healthcare SACA	€ 1,900	1,698	0.40	TK Elevator Midco GmbH 4.375% due 15/07/2027	2,100	2,037	0.55	<b>G City Europe Ltd.</b> 4.250% due 11/09/2025	€ 700	6.15	0.17
3.500% due 31/05/2028	2,400	2,016	0.55	ZF Finance GmbH	2,100	2,037	0.55	Kennedy Wilson Europe Real Es		043	0.17
Crown European Holdings S.A.				2.000% due 06/05/2027	700	649	0.18	3.250% due 12/11/2025	1,900 _	1,727	0.47
4.750% due 15/03/2029	1,300	1,327	0.36	2.250% due 03/05/2028 2.750% due 25/05/2027	500 2,700	460 2,576	0.12	Total Jersey, Channel Islands	_	4,165	1.13
Electricite de France S.A. 2.625% due 01/12/2027 (e)	1,000	902	0.24	5.750% due 03/08/2026	200	2,370	0.76	LUXEMBOURG			
2.875% due 15/12/2026 (e)	3,600	3,347		Total Germany	_		8.27	CONVERTIBLE BONDS & NOTE	c		
3.000% due 03/09/2027 (e)	1,400	1,280		IDELAND.						ch ou	
3.375% due 15/06/2030 (e)	1,000 600		0.24	IRELAND				Corestate Capital Holding S.A. ( 9.000% PIK)	8.000% Cas	sn or	
4.000% due 04/07/2024 (e) 5.875% due 22/01/2029 (e)	£ 100		0.16 0.03	CORPORATE BONDS & NOTES				8.000% due 31/12/2026 ^(b)	43 _	23	0.01
6.000% due 29/01/2026 (e)	2,200	2,479	0.67	<b>AIB Group PLC</b> 6.250% due 23/06/2025 (e)(g)	900	894	0.24	CORPORATE BONDS & NOTES			
9.125% due 15/03/2033 (e)	\$ 200	203	0.05	Bank of Ireland Group PLC	300	031	0.21	Albion Financing SARL			
<b>ELO SACA</b> 6.000% due 22/03/2029	€ 300	305	0.08	6.750% due 01/03/2033	200	216	0.06	5.250% due 15/10/2026	800	802	0.22
Eramet S.A.	u 500	505	0.00	7.594% due 06/12/2032	£ 600	723	0.20	Altice Financing S.A.			
7.000% due 22/05/2028	1,300	1,331	0.36	James Hardie International Fina 3.625% due 01/10/2026	€ 200	198	0.05	3.000% due 15/01/2028 4.250% due 15/08/2029	1,900 400		0.46
Forvia SE	4.400	4 222	1 1 4	Permanent TSB Group Holdings	PLC			Altice France Holding S.A.	400	330	0.10
2.750% due 15/02/2027 iliad S.A.	4,400	4,223	1.14	3.000% due 19/08/2031	1,200	1,136		8.000% due 15/05/2027	450	260	0.07
5.375% due 14/06/2027	2,700	2,780	0.76	Total Ireland	_	3,167	0.86	ARD Finance S.A. (5.000% Cash			
5.375% due 15/02/2029	1,400	1,440		ISRAEL				5.000% due 30/06/2027 (b)	350		0.05
Loxam S.A.S.	F00	405	0.42	CORPORATE BONDS & NOTES				ARD Finance S.A. (6.500% Cash 6.500% due 30/06/2027 (b)	or <b>7.250</b> % \$ 500	-	0.06
2.875% due 15/04/2026 4.500% due 15/02/2027	500 200		0.13 0.05	Energian Israel Finance Ltd.				Cidron Aida Finco SARL	<b>300</b>	212	0.00
4.500% due 15/04/2027	300	286	0.08	8.500% due 30/09/2033	\$ 2,000	1,736	0.47	5.000% due 01/04/2028	€ 600		0.16
6.375% due 15/05/2028	2,100	2,192	0.60					6.250% due 01/04/2028	£ 1,700	1,857	0.51

# Schedule of Investments PIMCO European High Yield Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
<b>Cirsa Finance International SAI</b> 4.500% due 15/03/2027 8.448% due 31/07/2028	<b>RL</b> € 4,100 € 250	₹ 3,958 254	1.08 0.07	<b>Teva Pharmaceutical Finance Ne</b> 1.875% due 31/03/2027 3.750% due 09/05/2027		€ 5,658	1.54 0.03	SWITZERLAND CORPORATE BONDS & NOTES			
<b>CPI Property Group S.A.</b> 4.875% due 16/07/2025 (e) 4.875% due 18/08/2026 (e)	300 300	89 90	0.02 0.02	7.375% due 15/09/2029 <b>United Group BV</b> 3.625% due 15/02/2028	1,300	1,426 744	0.39	UBS Group AG 6.442% due 11/08/2028 9.016% due 15/11/2033 9.250% due 13/11/2028 (e)(g)	\$ 1,550 € 600 250	€ 1,458 668 245	0.18
<b>Ephios Subco SARL</b> 7.875% due 31/01/2031	900	933	0.25	4.000% due 15/11/2027 Wintershall Dea Finance BV	1,200	1,139	0.31	Total Switzerland	230 _	2,371	0.65
InPost S.A. 2.250% due 15/07/2027	700	652	0.18	2.499% due 20/04/2026 (e) ZF Europe Finance BV	4,100	3,733		UNITED KINGDOM  CORPORATE BONDS & NOTES			
LHMC Finco 2 SARL (7.250% Ca 7.250% due 02/10/2025 (b) Loarre Investments SARL	ash or <b>8.00</b> 0 416	0% <b>PIK)</b> 414	0.11	2.000% due 23/02/2026 3.000% due 23/10/2029 6.125% due 13/03/2029	500 100 1,400	478 92 1,492	0.02	Barclays PLC 8.875% due 15/09/2027 (e)(g)	£ 600	692	
6.500% due 15/05/2029	2,400	2,371	0.64	<b>Ziggo BV</b> 4.875% due 15/01/2030	\$ 400	323	0.09	9.625% due 15/12/2029 (e)(g) BCP Modular Services Finance		566	
<b>Logicor Financing SARL</b> 0.625% due 17/11/2025 2.250% due 13/05/2025	200 2,400	187 2,326	0.05 0.63			33,933	9.22	4.750% due 30/11/2028 6.750% due 30/11/2029 Bellis Acquisition Co. PLC	€ 2,000 500	1,863 413	
<b>Monitchem HoldCo S.A.</b> 8.750% due 01/05/2028	400	410	0.11	LOAN PARTICIPATIONS AND A Nouryon Finance BV	SSIGNMI			3.250% due 16/02/2026 Burford Capital PLC	£ 3,100	3,329	0.90
PLT Finance SARL 4.625% due 05/01/2026	1,400	1,396	0.38	8.182% due 03/04/2028 Total Netherlands	€ 944	947 34,880		5.000% due 01/12/2026 Deuce Finco PLC	1,500	1,625	0.44
Stena International S.A. 3.750% due 01/02/2025	400	399	0.11	NORWAY	-	,		5.500% due 15/06/2027 Gatwick Airport Finance PLC	1,600	1,727	0.47
Summer BC Holdco SARL 5.750% due 31/10/2026	750	721	0.20	CORPORATE BONDS & NOTES				4.375% due 07/04/2026 Harbour Energy PLC	3,200	3,550	0.96
Telecom Italia Capital S.A. 6.375% due 15/11/2033	\$ 700	621	0.17	<b>Var Energi ASA</b> 7.862% due 15/11/2083	1,700	1,815	0.49	5.500% due 15/10/2026 Heathrow Finance PLC	\$ 1,400	1,240	0.34
<b>Trafigura Funding S.A.</b> 3.875% due 02/02/2026	€ 700	669	0.18	PANAMA CORPORATE BONDS & NOTES				3.875% due 01/03/2027 4.125% due 01/09/2029	£ 400 1,214	427 1,215	
Total Luxembourg	-	<b>21,434</b> 21,457	<b>5.83</b> 5.84	Carnival Corp. 7.000% due 15/08/2029	\$ 100	95	0.03	Iceland Bondco PLC 4.375% due 15/05/2028	100	97	0.03
MULTINATIONAL				SPAIN				INEOS Finance PLC 2.125% due 15/11/2025 2.875% due 01/05/2026	€ 500 900	485 874	
CORPORATE BONDS & NOTES  Ardagh Packaging Finance PLC				CORPORATE BONDS & NOTES Aedas Homes Opco SLU				INEOS Quattro Finance PLC 2.500% due 15/01/2026	2,600	2,525	
2.125% due 15/08/2026 Clarios Global LP	2,800	2,504	0.68	4.000% due 15/08/2026  Banco Santander S.A.	€ 700	663	0.18	8.500% due 15/01/2020 8.500% due 15/03/2029 John Lewis PLC	200	2,323	
4.375% due 15/05/2026 Total Multinational	900 _	896 3,400	0.24	4.375% due 14/01/2026 (e)(g) CaixaBank S.A.	800	738	0.20	4.250% due 18/12/2034 6.125% due 21/01/2025	£ 540 400	453 461	
NETHERLANDS				5.875% due 09/10/2027 (e)(g)  Cellnex Finance Co. S.A.	600		0.16	Lloyds Banking Group PLC 4.947% due 27/06/2025 (e)(g) 7.500% due 27/09/2025 (e)(q)	€ 700 \$ 600	684 533	
CORPORATE BONDS & NOTES ABN AMRO Bank NV				2.000% due 15/09/2032 Grifols S.A.	800		0.18	Market Bidco Finco PLC 4.750% due 04/11/2027	€ 1,300		
4.750% due 22/09/2027 (e)(g) Boels Topholding BV	700	641	0.17	2.250% due 15/11/2027 3.200% due 01/05/2025	300 3,600	3,532		5.500% due 04/11/2027 Pinnacle Bidco PLC	£ 1,500	1,530	
6.250% due 15/02/2029  Citycon Treasury BV	900		0.26	3.875% due 15/10/2028 <b>Grupo Antolin-Irausa S.A.</b> 3.500% due 30/04/2028	1,600 1,700	1,466		8.250% due 11/10/2028 10.000% due 11/10/2028	€ 1,700 £ 1,500	1,772 1,804	
1.250% due 08/09/2026 (i)  Cooperatieve Rabobank UA	2,300	2,012		<b>Lorca Telecom Bondco S.A.</b> 4.000% due 18/09/2027	1,800	1,762		<b>SIG PLC</b> 5.250% due 30/11/2026	€ 200	181	0.05
4.875% due 29/06/2029 (e)(g)	600		0.15	Total Spain	.,,,,,,	11,013		Thames Water Kemble Finance 4.625% due 19/05/2026	PLC £ 300	177	0.05
0.500% due 21/06/2025 <b>Dufry One BV</b>	1,600	1,509		SWEDEN				Travis Perkins PLC 3.750% due 17/02/2026	700	763	0.21
2.000% due 15/02/2027 3.625% due 15/04/2026 CI Energizer Gamma Acquisition I	1,800 HF 1,700	1,688 1,822		CORPORATE BONDS & NOTES  Akelius Residential Property AB 2.249% due 17/05/2081	1,300	1,098	0.30	Virgin Media Secured Finance   4.250% due 15/01/2030	<b>PLC</b> 5,000	5,060	1.38
3.500% due 30/06/2029 GTCR W-2 Merger Sub LLC	€ 1,700	1,471	0.40	Castellum AB		,		Vmed O2 UK Financing PLC 3.250% due 31/01/2031 4.000% due 31/01/2029	€ 700 £ 1,600	646 1,641	
8.500% due 15/01/2031	£ 2,200	2,753	0.75	3.125% due 02/12/2026 (e)  Dometic Group AB	1,600	1,221		4.250% due 31/01/2031 Zenith Finco PLC	\$ 200	158	
ING Groep NV 3.875% due 16/05/2027 (e)(g) IPD BV	\$ 700	516	0.14	2.000% due 29/09/2028 3.000% due 08/05/2026 Intrum AB	900 500	790 493	0.21	6.500% due 30/06/2027	£ 800 _	754 <b>38,626</b>	
8.000% due 15/06/2028 OI European Group BV	€ 1,300	1,392	0.38	4.875% due 15/08/2025 9.250% due 15/03/2028 (i)	1,400 1,700	1,313 1,560		LOAN PARTICIPATIONS AND	ASSIGNME	NTS	
6.250% due 15/05/2028 Q-Park Holding BV	1,100	1,155		Verisure Holding AB 3.250% due 15/02/2027	3,600	3,466		Lorca Holdco Ltd. 7.604% due 17/09/2027	€ 2,300 _	2,295	
3.500% due 01/02/2025 Sagax Euro MTN NL BV	1,200	1,161		3.875% due 15/07/2026 Verisure Midholding AB	2,000	1,969		Total United Kingdom		40,921	11.13
1.000% due 17/05/2029 Sigma Holdco BV	100		0.02	5.250% due 15/02/2029 Total Sweden	600	574 12,484	0.16 3.39	UNITED STATES  CORPORATE BONDS & NOTES			
5.750% due 15/05/2026 <b>Summer BidCo BV (9.000% Cas</b> 9.000% due 15/11/2025 (b)	900 sh or <b>9.750</b> 9 254	% PIK)	0.22					American Airlines Pass-Through 3.375% due 01/11/2028 3.700% due 01/04/2028	<b>h Trust</b> \$ 892 1,740	740 1.467	0.20 0.40
2020 (2)		_55							.,, 10	., .0,	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
<b>AT&amp;T, Inc.</b> 2.875% due 02/03/2025 (e)	€ 4,100	€ 3,950	1.07	Olympus Water U.S. Holding Co 3.875% due 01/10/2028	orp. € 2,900 €	€ 2,666	0.73	3.867% due 08/02/2024 (c)(d) € 3.869% due 08/02/2024 (c)(d)	300 2,940	2,929	0.08
<b>Avantor Funding, Inc.</b> 3.875% due 15/07/2028	900	884	0.24	<b>Organon &amp; Co.</b> 2.875% due 30/04/2028	2,000	1,842	0.50	EDANCE TREACURY BULL		12,953	3.53
<b>Boxer Parent Co., Inc.</b> 6.500% due 02/10/2025	600	601	0.16	<b>Rio Oil Finance Trust</b> 8.200% due 06/04/2028	\$ 1,275	1,183	0.32	FRANCE TREASURY BILLS 3.816% due 04/01/2024 (c)(d) 3.818% due 04/01/2024 (c)(d)	800 2,010	800 2,010	0.22 0.55
Burford Capital Global Finance 9.250% due 01/07/2031	e LLC \$ 300	289	0.08	SCIL LLC 9.500% due 15/07/2028 (i)	€ 600	641	0.18	3.823% due 04/01/2024 (c)(d) 3.853% due 04/04/2024 (c)(d)	1,280	1,280 495	0.35
<b>Chemours Co.</b> 4.000% due 15/05/2026	€ 1,600	1,580	0.43	<b>Spectrum Brands, Inc.</b> 4.000% due 01/10/2026	2,600	2,573	0.70	3.854% due 14/02/2024 (c)(d) 3.867% due 04/04/2024 (c)(d)	300 940	299 931	0.08
<b>Coty, Inc.</b> 3.875% due 15/04/2026	2,100	2,101		Standard Industries, Inc. 2.250% due 21/11/2026	3,300	3,131	0.85	Total Short-Term Instruments		<b>5,815</b> 18,768	<b>1.58</b> 5.11
Credit Suisse AG AT1 Claim Ford Motor Credit Co. LLC	\$ 800	87	0.02	UGI International LLC 2.500% due 01/12/2029	1,400	1,196	0.33	Total Transferable Securities		€ 306,261	
3.625% due 17/06/2031 Freedom Mortgage Corp. 12.000% due 01/10/2028	1,700	,-		Venture Global LNG, Inc. 8.125% due 01/06/2028 8.375% due 01/06/2031	\$ 900 900		0.22		SHARES		
Gap, Inc. 3.875% due 01/10/2031	1,100	1,088	0.30	WMG Acquisition Corp. 2.250% due 15/08/2031	€ 1,500	1,320		INVESTMENT FUNDS EXCHANGE-TRADED FUNDS			
Graphic Packaging Internation 2.625% due 01/02/2029			0.16	Total United States	- 1,222	33,438		PIMCO ETFs plc - PIMCO Euro Short Maturity			
IQVIA, Inc. 2.250% due 15/03/2029	800		0.20	SHORT-TERM INSTRUMENTS EUROPEAN STABILITY MECHA		ASURY E	ILLS	UCITS ETF (f)	184,900	18,291	4.97
Kronos International, Inc. 3.750% due 15/09/2025	1,600	1,539		3.711% due 25/01/2024 (c)(d) 3.849% due 23/05/2024 (c)(d)	2,900 6,930		0.79	Total Investment Funds		€ 18,291	4.97

REPURCHAS	E AGREE	MENTS							
Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
BPS	3.500%	29/12/2023	02/01/2024	€ 30,300	Belgium Government International Bond 0.650% due 22/06/2071	€ (29,918)	€ 30,300	€ 30,312	8.24
Total Repurcha	ase Agreeme	ents				€ (29,918)	€ 30,300	€ 30,312	8.24

<sup>(1)</sup> Includes accrued interest.

# FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Long	03/2024	165	€ 319	0.09
Euro-Bund 10-Year Bond March Futures	Long	03/2024	1	0	0.00
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	1	11	0.00
Euro-Schatz March Futures	Long	03/2024	591	384	0.11
J.S. Treasury 2-Year Note March Futures	Short	03/2024	20	(38)	(0.01)
J.S. Treasury 5-Year Note March Futures	Short	03/2024	136	(327)	(0.09)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	29	(135)	(0.04)
United Kingdom Long Gilt March Futures	Long	03/2024	27	218	0.06
				€ 432	0.12
Total Financial Derivative Instruments Dealt in on a Regulated Market				€ 432	0.12

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

#### CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1) Unrealised **Fixed Deal** Maturity **Notional** % of Appreciation/ **Reference Entity** Amount(2) Net Assets **Receive Rate** Date (Depreciation) € 4,400 Cellnex Telecom S.A. 5.000% 20/12/2030 € 212 0.05 Jaguar Land Rover Automotive PLC 5.000 20/12/2027 100 22 0.01 Jaguar Land Rover Automotive PLC 5.000 20/06/2028 1,000 70 0.02 United Group BV 5.000 177 20/12/2027 700 0.05 € 481 0.13

# Schedule of Investments PIMCO European High Yield Bond Fund (Cont.)

# CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	Receive Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets
iTraxx Crossover 40 5-Year Index	5.000%	20/12/2028	€ 35.300	€ 1.600	0.44

#### **INTEREST RATE SWAPS**

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive(3)	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 400	€ (71)	(0.02)
Receive(3)	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	1,500	(99)	(0.03)
Pay <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	4,400	70	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2025	\$ 3,800	317	0.09
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	3,000	447	0.12
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	800	22	0.01
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	1,300	(17)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	1,300	(15)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	1,300	(15)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	400	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	1,300	(13)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	1,300	(13)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	1,300	(13)	0.00
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	€ 1,500	53	0.01
Receive(3)	6-Month EUR-EURIBOR	2.750	20/03/2054	200	(21)	(0.01)
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	11,200	476	0.13
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.500	20/03/2026	1,100	15	0.00
					€ 1,119	0.30
Total Centr	ally Cleared Financial Derivative Instruments				€ 3,200	0.87

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### WRITTEN OPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
GLM	Call - OTC 1-Year Interest Rate Swap Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Receive Pay	2.721% 2.721	08/04/2024 08/04/2024	100 100	€ 0 (1)	€ 0 (1)	0.00 0.00
							€ (1)	€ (1)	0.00

<sup>(1)</sup> Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS GST	Deutsche Bank AG EP Infrastructure A/S	1.000% 5.000	20/06/2027 20/06/2028	€ 600 600	€ (81) (12)	€ 69 70	€ (12) 58	0.00 0.01
					€ (93)	€ 139	€ 46	0.01

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

#### FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appre	realised ciation/ ciation)	% of Net Assets
BOA	01/2024	€ 373	£ 321	€ 0	€ (2)	€	(2)	0.00
BPS	01/2024	866	\$ 945	0	(11)		(11)	0.00
	01/2024	£ 1,252	€ 1,453	8	0		8	0.00
	01/2024	\$ 457	416	3	0		3	0.00
GLM	01/2024	CHF 1,517	1,577	0	(55)		(55)	(0.02)
	01/2024	\$ 264	241	2	0		2	0.00
MBC	01/2024	28,521	25,944	131	0		131	0.05
SCX	01/2024	£ 30,513	35,144	0	(62)		(62)	(0.02)
				€ 144	€ (130)	€	14	0.01
Total OTC Financial Derivative Ir	nstruments					€	59	0.02
Total Investments						€ 35	8,543	97.49
Other Current Assets & Liabilitie	S					€	9,224	2.51
Net Assets						€ 36	7,767	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2022: Nil):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Altice France S.A.	11.500%	01/02/2027	20/12/2023	€ 1455	€ 1511	0.41

(i) Securities with an aggregate fair value of €1,895 (31 December 2022: €Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of €9,183 (31 December 2022: €2,986) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of €20 (31 December 2022: €Nil) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 306,261	€ 0	€ 306,261
Investment Funds	18,291	0	0	18,291
Repurchase Agreements	0	30,300	0	30,300
Financial Derivative Instruments <sup>(3)</sup>	932	2,759	0	3,691
Totals	€ 19,223	€ 339,320	€ 0	€ 358,543

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 157,222	€ 0	€ 157,222
Investment Funds	8,700	0	0	8,700
Repurchase Agreements	0	3,700	0	3,700
Financial Derivative Instruments(3)	(769)	1,671	0	902
Totals	€ 7,931	€ 162,593	€ 0	€ 170,524

Ounted Drices

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

# Schedule of Investments PIMCO European High Yield Bond Fund (Cont.)

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
BPS	4.500%	22/11/2023	TBD <sup>(1)</sup>	€ (598)	€ (601)	(0.17)
MYI	0.750	02/08/2023	TBD <sup>(1)</sup>	(632)	(638)	(0.17)
	3.000	02/08/2023	TBD <sup>(1)</sup>	(614)	(619)	(0.17)
Total Reverse Repurchase Agreements					€ (1,858)	(0.51)

Develope for

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2022					
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	
BOA	€ (2)	€ 0	€ (2)	€ (11)	€ 0	€ (11)	
BPS	(12)	20	8	(22)	0	(22)	
BRC	N/A	N/A	N/A	80	0	80	
CBK	N/A	N/A	N/A	19	0	19	
GLM	(54)	0	(54)	(198)	0	(198)	
GST	58	0	58	N/A	N/A	N/A	
MBC	131	(260)	(129)	230	0	230	
MYI	N/A	N/A	N/A	(8)	0	(8)	
SCX	(62)	0	(62)	207	0	207	

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	75.86	80.86
Transferable securities dealt in on another regulated market*	7.39	8.16
Other transferable securities	0.02	1.26
Investment funds	4.97	5.00
Repurchase agreements	8.24	2.12
Financial derivative instruments dealt in on a regulated market	0.12	(0.40)
Centrally cleared financial derivative instruments	0.87	0.74
OTC financial derivative instruments	0.02	0.17
Reverse repurchase agreements	(0.51)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value 31-Dec-2023 (%) 31-D	ec-2022 (%)
Austria 0.61	N/A
Belgium 0.81	N/A
Cayman Islands N/A	0.02
China 0.00	0.01
Czech Republic 0.91	1.23
Denmark <sup>'</sup> N/A	1.34
France 11.44	12.16
Germany 8.27	6.94
Ireland 0.86	1.03
Isle of Man N/A	1.03
Israel 0.47	N/A
Italy 8.75	8.16
Japan 0.90	0.97
Jersey, Channel Islands 1.13	1.28
Luxembourg 5.84	8.62
Multinational 0.92	0.53
Netherlands 9.48	6.59
Norway 0.49	N/A
Panama 0.03	0.74
Spain 2.99	2.40
Sweden 3.39	4.04
Switzerland 0.65	0.90
United Kingdom 11.13	12.74
United States 9.09	8.45
Short-Term Instruments 5.11	11.10
Investment Funds 4.97	5.00
Repurchase Agreements 8.24	2.12

<sup>(1)</sup> Open maturity reverse repurchase agreement.

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.12	(0.40)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.13	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.44	0.17
Interest Rate Swaps	0.30	0.57
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	0.00	(0.12)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	(0.02)
Forward Foreign Currency Contracts	0.01	0.31
Other Current Assets & Liabilities	2.51	2.09
Net Assets	100.00	100.00

# Schedule of Investments PIMCO European Short-Term Opportunities Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	P.A (000		UE NE
TRANSFERABLE SECURITIES				1.000% due 01/10/2053 DKI 1.500% due 01/10/2053	K 2 273	€ 0 28	0.00	Glenbeigh Issuer DAC 4.666% due 24/06/2050	€ 25	.6. <i>€</i> 2 <sup>r</sup>	56 0.20
CORPORATE BONDS & NOTES BANKING & FINANCE				2.000% due 01/10/2053 3.000% due 01/10/2053 5.000% due 01/10/2053	37,231 29 20,800	3,804 4 2,807	2.91 0.00 2.15	Harbour Energy PLC 6.020% due 28/01/2054	£ 48		
ABN AMRO Bank NV 4.375% due 22/09/2025 (d)(f) €	800 €	€ 767	0.59	Santander UK Group Holdings P	•	750		Harmony French Home Loans 4.606% due 27/05/2062	€ 29	9 30	00 0.23
Banco Santander S.A. 3.625% due 21/03/2029 (d)(f) Bank of Ireland Group PLC	600	450	0.35	Sirius Real Estate Ltd. 1.125% due 22/06/2026	€ 400	362	0.28	Hops Hill PLC 6.498% due 27/11/2054	£ 28	32	26 0.25
7.500% due 19/05/2025 (d)(f) Barclays PLC	300	305	0.23	Sumitomo Mitsui Trust Bank Ltd 3.629% due 06/04/2026	I. 400	404	0.31	Jubilee Place BV 4.985% due 17/10/2057	€ 16	55 16	56 0.13
2.885% due 31/01/2027 Cooperatieve Rabobank UA	900	886	0.68	Virgin Money UK PLC 4.625% due 29/10/2028	500	500	0.38	Landmark Mortgage Securities I 5.620% due 17/04/2044 Lanebrook Mortgage Transactio	£ 52	3 58	37 0.45
4.875% due 29/06/2029 (d)(f) Credit Suisse AG	200		0.14	Volkswagen Bank GmbH 1.875% due 31/01/2024 Volkswagen Leasing GmbH	2,700	2,695	2.06	5.871% due 20/07/2058 6.320% due 12/06/2057	45 32		
5.185% due 31/05/2024  Credit Suisse AG AT1 Claim \$	900 700		0.69 0.06	4.500% due 25/03/2026 Westpac Banking Corp.	400	409	0.31	Miravet SARL 4.806% due 26/05/2065	€ 45	52 44	18 0.34
Credit Suisse Schweiz AG 3.390% due 05/12/2025 €	900	902	0.69	3.457% due 04/04/2025	700	701 <b>33,568</b>	0.54 <b>25.70</b>	Polaris PLC 5.985% due 23/12/2058	£ 60		
CTP NV 0.500% due 21/06/2025 0.625% due 27/09/2026	800 500		0.58 0.34	INDUSTRIALS				5.995% due 23/10/2059 Precise Mortgage Funding PLC 6.420% due 12/12/2055	36 19		
Deutsche Bank AG 3.875% due 12/02/2024 £			0.34	<b>GN Store Nord A/S</b> 0.875% due 25/11/2024	1,300	1,246	0.95	Primrose Residential DAC 4.626% due 24/03/2061	£ 2,33		
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	300	370	0.11	<b>Prosus NV</b> 3.257% due 19/01/2027	\$ 1,100	920	0.71	4.876% due 24/10/2061 Residential Mortgage Securities	71		
	1,400	1,206	0.92	Silfin NV 2.875% due 11/04/2027	€ 700	657	0.50	6.470% due 20/06/2070 Resloc UK PLC	£ 37	5 43	33 0.33
1.744% due 19/07/2024 2.748% due 14/06/2024 £	400 900	394 1,025	0.30 0.79	UTILITIES		2,823	2.16	5.499% due 15/12/2043 <b>Stanlington PLC</b>	24		76 0.21
	1,100	1,101	0.84	Electricite de France S.A.	900	712	0.55	6.170% due 12/06/2045 Stratton Mortgage Funding PLC			
ING Groep NV 4.875% due 16/05/2029 (d)(f) \$	200	150	0.12	2.625% due 01/12/2027 (d) 2.875% due 15/12/2026 (d)	800 1,000	930		5.920% due 12/12/2043 6.069% due 25/09/2051 6.120% due 12/03/2052	42 79 45	8 92	20 0.70
<b>Jyske Realkredit A/S</b> 0.500% due 01/10/2040 DKK 1.000% due 01/10/2050	0 1		0.00	Total Corporate Bonds & Notes		38,034		6.121% due 20/07/2060 Towd Point Mortgage Funding F	1,45		
1.000% due 01/10/2053 1.500% due 01/10/2050	0	0	0.00	U.S. GOVERNMENT AGENCIE				5.891% due 20/10/2051 6.570% due 20/05/2045	50 58	4 67	75 0.52
	1,200	1,200	0.92	Uniform Mortgage-Backed Secu 4.000% due 01/02/2054 4.500% due 01/02/2054	\$ 3,050 10,100	2,614 8,869		6.571% due 20/07/2045  Tower Bridge Funding PLC	26		
	1,200	1,347	1.03	6.000% due 01/02/2054	2,900	2,666 14,149	2.04	6.000% due 20/11/2063 <b>Trinity Square PLC</b> 6.070% due 15/07/2059	50 67		
Lloyds Banking Group PLC 6.942% due 07/08/2027 \$	600	544	0.42	U.S. TREASURY OBLIGATION	IS			Tudor Rose Mortgages 5.820% due 20/06/2048	20		36 0.18
Logicor Financing SARL 0.750% due 15/07/2024 € NatWest Group PLC	700	684	0.52	U.S. Treasury Inflation Protected 0.125% due 15/07/2031	1,492	1,202	0.92	Twin Bridges PLC 6.470% due 12/12/2054	45		20 0.40
3.073% due 22/05/2028 4.269% due 22/03/2025	200 300		0.13 0.21	0.375% due 15/07/2025 0.500% due 15/01/2028 1.625% due 15/10/2027	7,266 873 2,493	6,373 748 2,240				21,63	33 16.56
Nordea Kredit Realkreditaktiesels 0.500% due 01/10/2040 DKK	kab 0	0	0.00	2.375% due 15/01/2025	490	440 11,003	0.34	ASSET-BACKED SECURITIES  Adagio CLO DAC			
1.000% due 01/10/2050 1.000% due 01/10/2053	0		0.00	NON-AGENCY MORTGAGE-B	ACKED			4.685% due 15/10/2031	€ 30	0 29	96 0.23
1.500% due 01/10/2050 1.500% due 01/10/2053	21 599		0.00 0.05	Alba PLC				Ares European CLO DAC 4.745% due 15/10/2031	49	48	39 0.37
Nova Kreditna Banka Maribor d.d. 1.875% due 27/01/2025 €		796	0.61	Atlas Funding PLC	£ 563		0.48	<b>Armada Euro CLO DAC</b> 4.685% due 15/07/2031	69	6 68	39 0.53
Nova Ljubljanska Banka d.d. 3.650% due 19/11/2029	400		0.27	6.348% due 20/01/2061 Barley Hill PLC	97		0.09	Aurium CLO DAC 4.635% due 16/04/2030 4.695% due 16/01/2031	19 99		
10.750% due 28/11/2032 Nykredit Realkredit A/S	900		0.75	6.118% due 27/08/2058 Canterbury Finance PLC 6.046% due 16/05/2058	191 421		0.17	4.966% due 23/03/2032 Bain Capital Euro CLO DAC	75		
0.500% due 01/10/2040 DKK 1.000% due 01/01/2024 1.000% due 01/10/2050	0 1,700 2	228	0.00 0.18 0.00	Charter Mortgage Funding PLC 5.796% due 16/01/2057	135		0.37	4.733% due 20/01/2032 BBVA Consumer Auto	59	0 58	33 0.45
1.000% due 01/10/2053 1.500% due 01/10/2050	2	0	0.00	Cheshire PLC 6.120% due 20/08/2045	212		0.19	0.270% due 20/07/2031 Black Diamond CLO DAC	6	6 6	55 0.05
1.500% due 01/10/2053 2.000% due 01/10/2053	1,287	5	0.09		€ 731		0.56	4.853% due 20/01/2032 4.982% due 15/05/2032	36 48		
3.000% due 01/10/2053 3.500% due 01/10/2053 5.000% due 01/10/2053	2,130 12,494 8,727	1,624 1,175		4.752% due 20/02/2060 <b>Domi BV</b>	331		0.25	BlueMountain Fuji EUR CLO DAC 1.050% due 15/01/2031 4.615% due 15/07/2030			94 0.07 93 0.30
Permanent TSB Group Holdings PL 5.250% due 30/06/2025 €	.c		0.46	4.775% due 15/06/2051 <b>Dutch Property Finance BV</b> 4.603% due 28/07/2058	126	127		4.615% due 15/07/2030 4.685% due 15/01/2031 4.875% due 15/01/2033	59 59 80	6 58	
Realkredit Danmark A/S 1.000% due 01/01/2024 DKK	4,100	550	0.42	4.602% due 28/07/2058 4.652% due 28/04/2059 4.702% due 28/10/2059	621 648 693	620 646 693	0.47 0.49 0.53	BNPP AM Euro CLO DAC 4.615% due 15/10/2031	29	5 29	92 0.22
1.000% due 01/10/2050	0	0	0.00	5.202% due 28/04/2050	235	234		4.822% due 22/07/2032	80	0 79	90 0.60

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	FAIR   % 0
<b>Bridgepoint CLO DAC</b> 5.175% due 15/01/2034 €	300 €	298	0.23	Marzio Finance SRL 4.955% due 28/02/2048	€ 466 €	468	0.36	Slovenia Government International Bond 1.175% due 13/02/2062 € 1,200 € 739 0.57
<b>Bumper UK Finance PLC</b> 5.698% due 20/12/2030 £	55	63	0.05	Palmer Square European Loan Fu 4.685% due 15/10/2031 4.695% due 15/07/2031	Inding DAC 956 789	941 780	0.72 0.60	South Korea Government International Bond           0.000% due 16/09/2025 (a)         500         473         0.36
Carlyle Euro CLO DAC 4.632% due 15/08/2030 €	401	397	0.30	5.015% due 15/10/2031	1,170	1,157	0.89	16,786 12.85
4.665% due 15/01/2031 4.892% due 15/08/2032	397 800	393 789	0.30 0.60	Red & Black Auto Italy SRL 4.865% due 28/07/2034	471	473	0.36	PREFERRED SECURITIES
Carlyle Global Market Strategies Eur 4.686% due 25/01/2032	<b>o CLO D</b> 783	AC 773	0.59	Red & Black Auto Lease France 4.556% due 27/06/2035	400	401	0.31	Nationwide Building Society 10.250% 3,504 527 0.40
Carlyle Global Market Strategies Eur 4.752% due 15/11/2031		<b>td.</b> 1,083	0.83	Sculptor European CLO DAC 4.755% due 14/01/2032	700	690	0.53	PAR (0005)
Citizen Irish Auto Receivables Trust I 4.653% due 15/12/2029	<b>DAC</b> 99	99	0.08	Segovia European CLO DAC 4.745% due 18/01/2031 4.873% due 20/07/2032	158 800	157 790	0.12 0.60	SHORT-TERM INSTRUMENTS HUNGARY TREASURY BILLS
Contego CLO DAC 4.642% due 23/01/2030	498	491	0.38	4.8/3% due 20/07/2032 Silver Arrow Merfina SRL 4.559% due 20/07/2033	234	234	0.00	10.900% due 04/01/2024 (a)(b) HUF 116,000 303 0.23
CVC Cordatus Loan Fund DAC 4.555% due 15/09/2031 4.615% due 15/10/2031	299 1.796	294 1.772	0.23 1.36	Tikehau CLO DAC 4.844% due 04/08/2034	600	593	0.16	Total Short-Term Instruments 303 0.23
Dryden Euro CLO DAC	1,730	,		Toro European CLO DAC				Total Transferable Securities € 132,036 101.09
4.625% due 15/04/2033 Harvest CLO DAC	398	392	0.30	4.812% due 15/02/2034 4.908% due 12/01/2032	1,000 1,200	986 1,191	0.75 0.91	SHARES INVESTMENT FUNDS
1.040% due 15/07/2031	400	379	0.29	Voya Euro CLO DAC 4.715% due 15/10/2030	254	252	0.19	EXCHANGE-TRADED FUNDS
4.566% due 26/06/2030 4.605% due 15/10/2031	463 586		0.35 0.44	4.71370 duc 13/10/2030		29,601		PIMCO ETFs plc -
4.673% due 20/10/2031 4.725% due 15/07/2031	1,771 700	1,745 690		SOVEREIGN ISSUES				PIMCO Euro Short Maturity
4.815% due 15/01/2032	1,200	1,185		Italy Buoni Poliennali Del Tesoro				UCITS ETF (e) 77,600 7,680 5.88
Man GLG Euro CLO DAC 4.645% due 15/10/2030 4.775% due 15/10/2032	204 573	203 566	0.16 0.43	1.400% due 26/05/2025 (c) 2.350% due 15/09/2024 (c) 4.100% due 01/02/2029	9,795 2,989 2,800	9,641 2,996 2,937	7.38 2.29 2.25	Total Investment Funds <u>€ 7,680 5.88</u>

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Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
BPS	3.500%	29/12/2023	02/01/2024	€ 1,000	Belgium Government International Bond 0.650% due 22/06/2071	€ (987)	€ 1.000	€ 1.000	0.77
Total Repurch	nase Agreen	nents			0.000 /0 dae 22/00/201	€ (987)	€ 1,000	€ 1,000	0.77

<sup>(1)</sup> Includes accrued interest.

# FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

 $\ensuremath{^{\star}}$  A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month Euribor September Futures	Short	09/2025	54	€ (42)	(0.03)
3-Month Euribor September Futures	Long	09/2026	54	33	0.03
Euro-Bobl March Futures	Long	03/2024	60	116	0.09
Euro-BTP Italy Government Bond March Futures	Short	03/2024	4	(16)	(0.01)
Euro-Bund 1Ó-Year Bond March Futures	Short	03/2024	44	(191)	(0.15)
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	11	(126)	(0.10)
Euro-Schatz March Futures	Long	03/2024	260	145	0.11
U.S. Treasury 2-Year Note March Futures	Short	03/2024	75	(110)	(0.08)
U.S. Treasury 5-Year Note March Futures	Short	03/2024	211	(511)	(0.39)
U.S. Treasury 10-Year Note March Futures	Long	03/2024	144	538	0.41
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	79	(411)	(0.31)
U.S. Treasury 30-Year Bond March Futures	Short	03/2024	15	(125)	(0.10)
U.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	6	66	0.05
United Kingdom Long Gilt March Futures	Short	03/2024	2	(16)	(0.01)
-				€ (650)	(0.49)

WRITTEN OPTIONS						
FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS						
Description	Exercise Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - EUREX Euro-Bund February 2024 Futures	€ 137.000	26/01/2024	6	€ (4)	€ (8)	(0.01)
Total Financial Derivative Instruments Dealt in on a Regulated Market					€ (658)	(0.50)

# Schedule of Investments PIMCO European Short-Term Opportunities Fund (Cont.)

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

#### **CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(1)**

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	(Pay) Rate	Date	Amount(3)	(Depreciation)	Net Assets
iTraxx Crossover 40 5-Year Index	(5.000)%	20/12/2028	€ 3,000	€ (131)	(0.10)

#### CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(2)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-41 5-Year Index iTraxx Europe Main 40 5-Year Index	1.000% 1.000	20/12/2028 20/12/2028	\$ 1,700 € 5,200	€ 10 26	0.01 0.02
That Europe Main 40 3-Teal index	1.000	20/12/2020	€ 3,200	€ 36	0.02

#### **INTEREST RATE SWAPS**

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive(4)	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 200	€ (30)	(0.02)
Receive(4)	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	\$ 1,200	61	0.05
Pay <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	5,000	(96)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	3,000	87	0.07
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	6,900	(76)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	1,400	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.827	15/12/2025	2,700	(23)	(0.02)
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	€ 800	(24)	(0.02)
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	0.819	19/12/2034	6,800	(499)	(0.38)
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	0.854	19/12/2039	3,100	(421)	(0.32)
Receive	6-Month EUR-EURIBOR	1.700	15/03/2073	300	21	0.01
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	700	25	0.02
Receive(4)	6-Month EUR-EURIBOR	2.750	20/03/2054	8,200	(953)	(0.73)
Pay	6-Month EUR-EURIBOR	2.804	19/05/2033	2,700	189	0.14
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	14,650	941	0.72
Receive(4)	6-Month EUR-EURIBOR	3.000	20/03/2044	200	(25)	(0.02)
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	3,500	3	0.00
Receive(4)	6-Month EUR-EURIBOR	3.500	20/03/2026	42,400	(676)	(0.52)
					€ (1,494)	(1.15)
Total Centrally Cleared Financial Derivative Instruments						(1.22)

# Total Centrally Cleared Financial Derivative Instruments

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

### WRITTEN OPTIONS

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BPS	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	16/01/2024	2,700	€ (12)	€ (34)	(0.03)
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	7,400	(88)	(147)	(0.11)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	7,400	(88)	(34)	(0.02)
MYC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	0.008	17/12/2029	10,900	(352)	(142)	(0.11)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	0.008	17/12/2029	5,500	(342)	(127)	(0.10)
							€ (882)	€ (484)	(0.37)

<sup>(1)</sup> Notional Amount represents the number of contracts.

## FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	03/2024	CNH 8,360	\$ 1,163	€ 0	€ (16)	€ (16)	(0.01)
5071	06/2024	KRW 777,610	598	0	(7)	(7)	(0.01)
BPS	01/2024	€ 139	DKK 1,035	0	, O	, O	0.00
	01/2024	745	\$ 815	0	(8)	(8)	(0.01)
	01/2024	£ 88	€ 102	1	O O	1	0.00
	01/2024	HUF 32,217	\$ 92	0	(1)	(1)	0.00
	01/2024	\$ 365	€ 334	4	0	4	0.00
	01/2024	557	ZAR 10,326	6	0	6	0.01
BRC	01/2024	DKK 1,200	€ 161	0	0	0	0.00
	01/2024	\$ 1,893	1,728	15	0	15	0.01
	03/2024	300	IDR 4,661,496	2	0	2	0.00
CBK	01/2024	DKK 42,500	€ 5,702	1	0	1	0.00
	01/2024	HUF 2,276	\$ 7	0	0	0	0.00
	01/2024	MXN 2	0	0	0	0	0.00
GLM	01/2024	DKK 29,080	€ 3,902	0	0	0	0.00
	01/2024	€ 323	¥ 52,188	12	0	12	0.01
	01/2024	330	\$ 356	0	(7)	(7)	(0.01)
	01/2024	\$ 75	MXN 1,314	2	0	2	0.00
JPM	01/2024	HUF 77,433	\$ 220	0	(3)	(3)	0.00
	01/2024	\$ 506	MXN 8,703	5	0	5	0.01
	02/2024	450	BRL 2,207	3	0	3	0.00
MBC	01/2024	DKK 1,300	€ 174	0	0	0	0.00
N 43/1	01/2024	\$ 14,531	13,216	66	0	66	0.05
MYI	01/2024	€ 779	£ 670	0	(6)	(6)	0.00
	01/2024	953	\$ 1,045	0	(7)	(7)	(0.01)
	01/2024	HUF 3,976	11 € 195	0 5	0	0 5	0.00
DDC	01/2024	\$ 210 0		0	0	0	0.00
RBC RYL	04/2024 01/2024	€ 140	MXN 2 £ 122	0	0	0	0.00 0.00
SCX	01/2024	CAD 1,932	€ 1,295	0	(32)	(32)	(0.02)
3CA	01/2024	£ 16,290	18,763	0	(34)	(34)	(0.02)
	03/2024	TWD 26,892	\$ 865	0	(24)	(24)	(0.02)
	03/2024	\$ 281	INR 23,477	0	0	0	0.00
UAG	01/2024	DKK 5,715	€ 768	1	0	1	0.00
OAG	01/2024	€ 200	£ 172	Ó	(1)	(1)	0.00
	03/2024	\$ 267	INR 22,331	1	0	1	0.00
		•		€ 124	€ (146)	€ (22)	(0.02)
Total OTC Financial	Derivative Instruments	5				€ (506)	(0.39)
Total Investments						€ 137,963	105.63
Other Current Asset	ts & Liabilities					€ (7,353)	(5.63)
Net Assets						€ 130,610	100.00

## NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.

Cash of €1,867 (31 December 2022: €3,688) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of €39 (31 December 2022: €1,165) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 132,036	€ 0	€ 132,036
Investment Funds	7,680	0	0	7,680
Repurchase Agreements	0	1,000	0	1,000
Financial Derivative Instruments <sup>(3)</sup>	(105)	(2,648)	0	(2,753)
Totals	€ 7,575	€ 130,388	€ 0	€ 137,963

# Schedule of Investments PIMCO European Short-Term Opportunities Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 193,346	€ 0	€ 193,346
Investment Funds	18,800	0	0	18,800
Repurchase Agreements	0	4,400	0	4,400
Financial Derivative Instruments <sup>(3)</sup>	731	(1,267)	0	(536)
Totals	€ 19,531	€ 196,479	€ 0	€ 216,010

Ounted Prices

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023	As at 31-Dec-2022				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	
AZD	€ N/A	€ N/A	€ N/A	€ 3	€ 0	€ 3	
BOA	(23)	0	(23)	(9)	(440)	(449)	
BPS	(32)	0	(32)	(397)	360	(37)	
BRC	17	0	17	(93)	0	(93)	
CBK	1	0	1	(65)	290	225	
CLY	N/A	N/A	N/A	1	0	1	
GLM	(174)	0	(174)	(80)	(169)	(249)	
GST	N/A	N/A	N/A	(312)	253	(59)	
JPM	5	0	5	(326)	262	(64)	
MBC	66	0	66	(27)	0	(27)	
MYC	(269)	(244)	(513)	(309)	(253)	(562)	
MYI	(8)	9	1	(18)	0	(18)	
RYL	N/A	N/A	N/A	6	0	6	
SCX	(90)	30	(60)	6	0	6	
SSB	N/A	N/A	N/A	391	(328)	63	
UAG	1	0	1	N/A	N/A	N/A	

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

### Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	89.78	78.37
Transferable securities dealt in on another regulated market*	10.88	13.20
Other transferable securities	0.43	N/A
Investment funds	5.88	8.90
Repurchase agreements	0.77	2.08
Financial derivative instruments dealt in on a regulated market	(0.50)	0.34
Centrally cleared financial derivative instruments	(1.22)	(0.02)
OTC financial derivative instruments	(0.39)	(0.58)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	29.12	39.32
U.S. Government Agencies	10.83	5.19
U.S. Treasury Obligations	8.43	2.49
Non-Agency Mortgage-Backed Securities	16.56	14.49
Asset-Backed Securities	22.67	15.94
Sovereign Issues	12.85	7.09
Preferred Securities	0.40	0.30
Short-Term Instruments	0.23	6.75
Investment Funds	5.88	8.90
Repurchase Agreements	0.77	2.08
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.49)	0.34
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	(0.01)	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Buy Protection	(0.10)	(0.21)
Credit Default Swaps on Credit Indices — Sell Protection	0.03	0.01
Interest Rate Swaps	(1.15)	0.18

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	N/A	0.48
Written Options		
Interest Rate Swaptions	(0.37)	(1.25)
Forward Foreign Currency Contracts	(0.02)	0.19
Other Current Assets & Liabilities	(5.63)	(2.29)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)		% OF NET ASSETS
ARGENTINA				Venture CLO Ltd. 6.535% due 15/04/2027 6.727% due 20/07/2030	\$	112 \$ 1,170	112 1,169	0.03 0.27	2.500% due 01/04/2036 DKK 2.500% due 01/04/2047 Total Denmark	0 \$		0.00 0.00 2.49
Argentina Government Internation 0.750% due 09/07/2030 1.000% due 09/07/2029	\$ 254 \$ 3	1	0.02	Wind River CLO Ltd. 6.707% due 18/07/2031		1,177 _ -	1,176 11,847		DOMINICAN REPUBLIC SOVEREIGN ISSUES Dominican Republic Government	Internati	ional Ron	od.
3.625% due 09/07/2035 Total Argentina AUSTRALIA	91 _	131	0.01	CORPORATE BONDS & N Gaci First Investment Co. 4.750% due 14/02/2030 4.875% due 14/02/2035	OTES	1,400 1,500	1,402 1,468		4.875% due 23/09/2032 \$ 6.500% due 15/02/2048  Total Dominican Republic	600 800 _	548	0.12 0.18
NON-AGENCY MORTGAGE-BAC RESIMAC Bastille Trust 6.390% due 05/09/2057	36 _		0.01	5.125% due 14/02/2053 <b>KSA Sukuk Ltd.</b> 5.268% due 25/10/2028		700 400		0.15	FRANCE CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES Australia Government Internatio				QNB Finance Ltd. 1.375% due 26/01/2026 Sands China Ltd.		400	370	0.09	BNP Paribas S.A. 3.800% due 10/01/2024 Societe Generale S.A.	300		0.07
0.500% due 21/09/2026 Al 0.750% due 21/11/2027 1.000% due 21/11/2030 1.250% due 21/05/2032 1.750% due 21/06/2051	UD 4,100 2,565 700 500 700	1,731 397 277	0.60 0.40 0.09 0.06 0.07	4.300% due 08/01/2026 5.375% due 08/08/2025 Total Cayman Islands		200 400 _			1.488% due 14/12/2026 6.446% due 10/01/2029 6.691% due 10/01/2034	2,800 900 1,000 _	2,579 932 1,057 <b>4,868</b>	0.22 0.24
2.500% due 21/05/2030 4.500% due 21/04/2033	500 2,100 _		0.07 0.35	CHILE SOVEREIGN ISSUES					SOVEREIGN ISSUES France Government International 0.100% due	Bond		
Total Australia  BRAZIL	_	7,110		<b>Bonos de la Tesoreria de l</b> 4.500% due 01/03/2026			<b>esos</b> 1,262	0.29	25/07/2031 (e) € 0.250% due 25/07/2024 (e)	1,774 1,888	1,933 2,072	
CORPORATE BONDS & NOTES Odebrecht Oil & Gas Finance Ltd. 0.000% due 29/01/2024 (c)(f)	\$ 254 _	9	0.00	CHINA SOVEREIGN ISSUES China Government Interna 3.190% due 15/04/2053	a <b>tion</b> al CNY	<b>Bond</b> 2,000	300	0.07	0.500% due 25/05/2072 0.750% due 25/05/2052 1.500% due 25/05/2050 3.000% due 25/05/2054 3.250% due 25/05/2045	100 3,550 200 400 200	2,249 161 434	0.01 0.52 0.04 0.10 0.05
BULGARIA SOVEREIGN ISSUES				COLOMBIA SOVEREIGN ISSUES					Total France	_	<b>7,126</b> 11,994	
Bulgaria Government Internation 4.375% due 13/05/2031	nal Bond € 1,600 _	1,861	0.43	Colombia Government Int 7.500% due 02/02/2034	ernati	onal Bond 1,900	2,010	0.47	GERMANY CORPORATE BONDS & NOTES			
CANADA CORPORATE BONDS & NOTES Air Canada Pass-Through Trust 3.300% due 15/07/2031	\$ 372	335	0.08	Total Colombia	COP	570,000 _ _	131 2,141	0.03	Deutsche Bank AG 0.050% due 20/11/2024 1.375% due 03/09/2026 1.375% due 17/02/2032	3,800 400 400	364	0.10 0.09
Fairfax Financial Holdings Ltd. 2.750% due 29/03/2028 Royal Bank of Canada 4.851% due 14/12/2026	€ 400 \$ 1,000	422 1,008	0.10	CZECH REPUBLIC SOVEREIGN ISSUES Czech Republic Governme					1.625% due 20/01/2027 1.750% due 19/11/2030 3.035% due 28/05/2032 (h) \$	2,500 400 1,050 _		0.60 0.09 0.20
SOVEREIGN ISSUES	\$ 1,000 <u></u>	1,765		DENMARK		12,100 _	458	0.11	Total Germany <b>GUATEMALA</b>	_	8,715	2.02
Canada Government Internation 2.750% due 01/12/2033	AD 4,000	3,073	0.71		DKK	18,440	2,101		SOVEREIGN ISSUES  Guatemala Government Internati 5.375% due 24/04/2032	onal Bon 400		0.09
Canadian Government Real Retu 1.500% due 01/12/2044 (e)	2,607 _	1,957 <b>5,030</b>	1.16	1.500% due 01/10/2037 1.500% due 01/07/2050 1.500% due 01/10/2050 1.500% due 01/10/2053		0 0 0 1,138	0	0.00 0.00 0.00 0.03	HUNGARY SOVEREIGN ISSUES		500	0.05
Total Canada  CAYMAN ISLANDS  ASSET-BACKED SECURITIES		6,795	1.57	2.000% due 01/10/2047 <b>Nordea Kredit Realkredita</b> 1.000% due 01/10/2050 1.500% due 01/10/2037	aktiese	0	0 4,751	0.00	Hungary Government Internation 5.000% due 22/02/2027 € 5.375% due 12/09/2033 6.250% due 22/09/2032 \$	al Bond 100 1,300 1,500	116 1,538 1,604	
Atlas Senior Loan Fund Ltd. 6.745% due 15/01/2031 6.805% due 16/01/2030 Bain Capital Credit CLO 6.634% due 23/04/2031	\$ 801 608		0.19 0.14	1.500% due 01/10/2050 1.500% due 01/10/2053 2.000% due 01/10/2047 2.000% due 01/10/2050 2.500% due 01/10/2047		0 379 0 0	46 0 0	0.00 0.01 0.00 0.00 0.00	6.750% due 25/09/2052 Magyar Export-Import Bank 6.125% due 04/12/2027 Total Hungary	500 2,100 _		0.13
Barings CLO Ltd. 6.667% due 20/01/2031 CBAM Ltd. 6.684% due 17/04/2031	1,052	1,051	0.24	Nykredit Realkredit A/S 1.000% due 01/10/2050 1.000% due 01/10/2053 1.500% due 01/10/2037 1.500% due 01/10/2050		14,944 0 0 0	0	0.40 0.00 0.00 0.00	INDONESIA  CORPORATE BONDS & NOTES  Perusahaan Perseroan Persero PT	Perusah	aan	
Dryden CLO Ltd. 6.675% due 15/04/2031 Dryden Senior Loan Fund	1,353	1,353		1.500% due 01/10/2053 2.000% due 01/10/2047 2.500% due 01/10/2036		10,540 0 0	1,213 0 0	0.28 0.00 0.00	Listrik Negara 3.000% due 30/06/2030 SOVEREIGN ISSUES	3,500 _	3,124	0.72
6.852% due 15/08/2030 OCP CLO Ltd. 6.797% due 20/07/2029 Octagon Loan Funding Ltd.	1,143 755	1,143 755	0.26	2.500% due 01/10/2047 3.000% due 01/10/2047 <b>Realkredit Danmark A/S</b> 1.000% due 01/10/2050		0 0 3,548	0	0.00 0.00	<b>Indonesia Government Internatio</b> 8.375% due 15/03/2034 IDR 22,9 Total Indonesia		1,688 4,812	
6.809% due 18/11/2031	1,300	1,302	0.30	1.500% due 01/10/2053		3,301		0.09				

DESCRIPTION	PAI (000S		% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	, ,	% OF NET ASSETS
IRELAND				Italy Government International B		1 240	0.21	NON-AGENCY MORTGAGE-BACKI	D SECU	JKITIES	
ASSET-BACKED SECURITIES				6.000% due 04/08/2028 £	1,000 \$	1,340 <b>28,280</b>		Miravet SARL 4.806% due 26/05/2065 €	452 '	\$ 495	0.11
Accunia European CLO DAC 4.915% due 15/07/2030	€ 365	5 \$ 403	0.09	Total Italy	-	31,473		Total Luxembourg	732	5,375	
Ares European CLO DAC				,		5.,.,5	7120	MALAYCIA			
4.745% due 15/10/2031	1,086	5 1,188	0.27	IVORY COAST				MALAYSIA CORPORATE BONDS & NOTES			
Armada Euro CLO DAC 4.685% due 15/07/2031	398	3 435	0.10	SOVEREIGN ISSUES				Petronas Capital Ltd.			
Aurium CLO DAC				Ivory Coast Government Internat 5.250% due 22/03/2030 €	ional Bon 1,600	ıd 1,593	0.37	2.480% due 28/01/2032 \$	500	427	0.10
4.695% due 16/01/2031	1,097	7 1,199	0.28	5.875% due 17/10/2031	700 _	695	0.16	3.500% due 21/04/2030	200 200		0.04
BNPP AM Euro CLO DAC 4.822% due 22/07/2032	1,000	1,090	0.25	Total Ivory Coast	_	2,288	0.53	4.550% due 21/04/2050 4.800% due 21/04/2060	200		0.04
Cairn CLO DAC				JAPAN						989	0.23
4.552% due 30/04/2031	379	9 413	0.10	CORPORATE BONDS & NOTES				SOVEREIGN ISSUES			
Carlyle Euro CLO DAC 4.665% due 15/01/2031	992	2 1,085	0.25	Nomura Holdings, Inc.				Malaysia Government Internationa	Rond		
Dryden Euro CLO DAC		,		2.329% due 22/01/2027 \$	400	367	0.09	3.519% due 20/04/2028 MYR		1,004	0.23
4.625% due 15/04/2033 4.862% due 15/05/2034	696 998		0.18	Sumitomo Mitsui Banking Corp.	1 200	1 227	0.20	Total Malaysia		1,993	0.46
GoldenTree Loan Managemen		,	0.23	0.409% due 07/11/2029 €  Sumitomo Mitsui Financial Group	1,300	1,227	0.28	MULTINATIONAL			
4.893% due 20/01/2032	1,000		0.25	5.520% due 13/01/2028 \$	1,200	1,229	0.28	CORPORATE BONDS & NOTES			
Harvest CLO DAC 4.566% due 26/06/2030	728	705	0.18	Sumitomo Mitsui Trust Bank Ltd.				Preferred Term Securities Ltd.			
4.673% due 20/10/2031	787		0.18	0.010% due 15/10/2027 €	1,000	984	0.23	6.039% due 23/06/2035 \$	949	912	0.21
4.725% due 15/07/2031 4.815% due 15/01/2032	1,100 1,100				-	3,807	0.88	NETHERLANDS			
Jubilee CLO DAC	1,100	1,200	0.20	SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
4.565% due 15/04/2030	550		0.14	Japan Government International		7.450	4.70	Cooperatieve Rabobank UA			
4.615% due 15/04/2031	400	) 435	0.10		)50,000 )07,398	7,452 6,764	1.72	3.758% due 06/04/2033	400	359	0.08
Madison Park Euro Funding DA 4.765% due 15/07/2032	1,100	1,199	0.28	0.100% due 10/03/2029 (e)	35,115	3,999	0.93	<b>CTP NV</b> 0.500% due 21/06/2025 €	1,100	1 1 1 1 6	0.27
Man GLG Euro CLO DAC					238,000 254,000	1,310 1,432	0.30	ING Groep NV	1,100	1,146	0.27
4.615% due 15/12/2031	554	1 605	0.14		360,000	2,601	0.60	2.125% due 23/05/2026	500	541	0.13
Oak Hill European Credit Partr 4.733% due 20/10/2031	1,097	7 1,199	0.28			23,558	5.45	Prosus NV	1 500	1 562	0.26
OCP Euro CLO DAC	-			Total Japan		27,365	6.33	1.207% due 19/01/2026 3.257% due 19/01/2027 \$	1,500 1,600	1,563 1,479	
4.882% due 22/09/2034	800		0.20	KAZAKHSTAN					,	5,088	
Palmer Square European Loan 4.695% due 15/07/2031	Funaing 868		0.22	CORPORATE BONDS & NOTES				NON-AGENCY MORTGAGE-BACKI	D SECI	IDITIES	
Sculptor European CLO DAC				KazMunayGas National Co. JSC				Jubilee Place BV	D SEC	JKIIIES	
4.755% due 14/01/2032	1,100			3.500% due 14/04/2033 \$	1,550	1,292	0.30	4.985% due 17/10/2057 €	413	457	0.10
		19,857	4.60	5.750% due 19/04/2047 6.375% due 24/10/2048	200 400	176 377	0.04	Total Netherlands		5,545	1.28
CORPORATE BONDS & NOTE	S			Total Kazakhstan	400 _		0.03	NEW ZEALAND			
AerCap Ireland Capital DAC	¢ 400	270	0.00			.,05	01.15	SOVEREIGN ISSUES			
2.450% due 29/10/2026 3.000% due 29/10/2028	\$ 400 500		0.08	LUXEMBOURG				New Zealand Government Internati	onal Ro	nd	
			0.19		SHARES			1.500% due 15/05/2031 NZD	600		0.07
Total Ireland		20,684	4.79	COMMON STOCKS				NORWAY			
ISRAEL				DrillCo Holding Lux S.A. (b)	6,700		0.04	SOVEREIGN ISSUES			
SOVEREIGN ISSUES				DrillCo Holding Lux S.A. (b)(h) Total Common Stocks	16,048 _	399 565	0.09	Kommunalbanken A/S			
Israel Government Internation	nal Bond			Total Common Stocks	D4.5	505	0.15	1.900% due 19/01/2027 AUD	400	255	0.06
1.750% due 31/08/2025	ILS 2,100		0.13		PAR (000S)			Norway Government International 1.750% due 13/03/2025 NOK	<b>Bond</b> 6,000	576	0.13
2.000% due 31/03/2027 4.500% due 17/01/2033	2,700 \$ 2,200	) 713 ) 2,095	0.17 0.48	CORPORATE BONDS & NOTES				Total Norway	0,000		0.13
5.000% due 30/10/2026	€ 4,200	4,748	1.10	<b>Aroundtown S.A.</b> 0.375% due 15/04/2027 €	700	624	0.15	,			
Total Israel		8,120	1.88	0.375% due 15/04/2027 €  CBRE Global Investors Open-Ende			0.13	PERU			
ITALY				SICAV-SIF Pan European Core	Fund			CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTE	S			0.900% due 12/10/2029	300	276	0.06	Banco de Credito del Peru S.A. 4.650% due 17/09/2024 PEN	1,700	446	0.11
AMCO - Asset Management Co				Chile Electricity Lux MPC SARL 6.010% due 20/01/2033 \$	1,000	1,026	0.24	Credicorp Capital Sociedad Tituliza			0.11
4.625% due 06/02/2027	600	682	0.16	CPI Property Group S.A.	.,000	.,020	J.27	10.100% due 15/12/2043	4,000	1,090	
Banca Monte dei Paschi di Sier 0.875% due 08/10/2027	<b>na SpA</b> 1,300	1,340	0.31	1.625% due 23/04/2027 €	700	570	0.13			1,536	0.36
6.750% due 05/09/2027	400		0.11	1.750% due 14/01/2030 FORESEA Holding S.A.	300	189	0.04	SOVEREIGN ISSUES			
Intesa Sanpaolo SpA 5.125% due 29/08/2031	EU.	700	0.16	7.500% due 15/06/2030 \$	284	263	0.06	Peru Government International Bor	ıd		
J. 12J /0 UUE ZY/UO/ZUJ I	600	3,193		Logicor Financing SARL				8.200% due 12/08/2026	2,100		0.14
		3,133	517 T	0.625% due 17/11/2025 € 0.750% due 15/07/2024	200 300	206 324	0.05	Total Peru	-	2,139	0.50
SOVEREIGN ISSUES				TMS Issuer SARL	200	324	0.08	PHILIPPINES			
Cassa Depositi e Prestiti SpA 5.750% due 05/05/2026	\$ 600	) 600	0.14	5.780% due 23/08/2032 \$	800	837	0.19	SOVEREIGN ISSUES			
Italy Buoni Poliennali Del Teso		, 000	0.14			4,315	1.00	Philippines Government Internation			
2.350% due 15/09/2024 (e)	€ 23,788	3 26,340	6.09					6.250% due 14/01/2036 PHP 2	21,000	362	0.08

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		AR 0S)	FAIR VALUE (000S)	% OF NET ASSETS
POLAND SOVEREIGN ISSUES	Daniel			SLOVENIA  CORPORATE BONDS & NOTES  Nova Kreditna Banka Maribor d.d.				MDGH GMTN RSC Ltd. 5.500% due 28/04/2033 Total United Arab Emirates	\$ 2	00 \$	212 1,999	0.05
Poland Government International 3.875% due 14/02/2033 € 4.250% due 14/02/2043 4.875% due 04/10/2033 \$ 5.500% due 16/11/2027 5.500% due 04/04/2053	1,300 \$ 900	1,049 406 104		Nova Kreditna Banka Maribor d.d.  1.875% due 27/01/2025 €  Nova Ljubljanska Banka d.d.  3.400% due 05/02/2030  Total Slovenia	400 \$	383 823	0.09	UNITED KINGDOM CORPORATE BONDS & NOTES Antofagasta PLC				
Total Poland	_	3,370		SOUTH AFRICA SOVEREIGN ISSUES				2.375% due 14/10/2030 Barclays PLC 6.224% due 09/05/2034		00		0.08
PORTUGAL  CORPORATE BONDS & NOTES				South Africa Government Internation 5.375% due 24/07/2044 \$	300	240		7.437% due 02/11/2033 Haleon UK Capital PLC	3	00	336	0.08
Banco Espirito Santo S.A. 4.000% due 21/01/2019 ↑ 4.750% due 15/01/2018 ↑	1,900 600 _	182		5.750% due 30/09/2049 Total South Africa	200	160 400		3.125% due 24/03/2025 <b>HSBC Holdings PLC</b> 2.251% due 22/11/2027		00		0.16
Total Portugal  QATAR	_	759	0.18	SOUTH KOREA SOVEREIGN ISSUES				4.041% due 13/03/2028 4.583% due 19/06/2029 5.887% due 14/08/2027	1,0	00 00 00	970	0.04 0.22 0.09
QatarEnergy	200	170	0.04	South Korea Government Internati 2.000% due 10/06/2031 KRW 1,01: 2.125% due 10/06/2027 68	8,830 0,000	730 510	0.12	Nationwide Building Society 2.972% due 16/02/2028 NatWest Group PLC	1,3	00	1,210	0.28
2.250% due 12/07/2031 \$ 3.300% due 12/07/2051 Total Qatar	200 200 _	147	0.04 0.03 0.07	2.625% due 10/06/2028 98 3.250% due 10/03/2028 97	3,730 1,020 5,810	2,902 745 768	0.17 0.18	5.076% due 27/01/2030 Santander UK Group Holdings F			1,084	
ROMANIA SOVEREIGN ISSUES				3.250% due 10/09/2042 34 4.250% due 10/12/2032 4,95	0,490 7,960 0,810 0,000	906 275 4,155 541	0.06 0.96	2.469% due 11/01/2028 6.534% due 10/01/2029 7.482% due 29/08/2029 Standard Chartered PLC	5 1,3 £ 1,0		456 1,347 1,387	
Romania Government Internation: 1.375% due 02/12/2029 € 1.750% due 13/07/2030 2.000% due 28/01/2032 2.000% due 14/04/2033		1,165 86	0.08 0.27 0.02 0.15	Total South Korea  SPAIN ASSET-BACKED SECURITIES		11,532	2.67	0.991% due 12/01/2025 2.608% due 12/01/2028 2.678% due 29/06/2032 2.819% due 30/01/2026	4	00 00 00 00	549 326	0.18 0.13 0.08 0.09
2.124% due 16/07/2031 2.625% due 02/12/2040 2.750% due 14/04/2041	300 100 200	265 74 149	0.06 0.02 0.03	BBVA Consumer Auto 0.270% due 20/07/2031 €	81	88	0.02	<b>TP ICAP Finance PLC</b> 2.625% due 18/11/2028	£ 4	_	427 <b>11,879</b>	0.10 <b>2.75</b>
2.875% due 13/04/2042 6.375% due 18/09/2033	500 500	585	0.09	CORPORATE BONDS & NOTES  Banco Santander S.A.				NON-AGENCY MORTGAGE-BA	CKED	SECL	JRITIES	
6.625% due 27/09/2029 Total Romania	800 _	947 4,637	1.07	1.849% due 25/03/2026 \$ 3.496% due 24/03/2025	200 800		0.05 0.18 <b>0.23</b>	Alba PLC 5.509% due 17/03/2039 Canada Square Funding PLC	7	83	968	0.22
RUSSIA SOVEREIGN ISSUES				SOVEREIGN ISSUES				6.000% due 17/06/2058 Eurosail PLC	5	39	684	0.16
Russia Government International I 1.125% due 20/11/2027 ^ 7.700% due 23/03/2033 ^ RUB	Bond 500 33,500		0.05 0.03	Autonomous Community of Catalon 4.220% due 26/04/2035 €  Spain Government International Box	300 ond	340	0.08	5.489% due 13/03/2045 <b>Great Hall Mortgages PLC</b> 5.469% due 18/03/2039	1	25 9		0.04
Total Russia  SAUDI ARABIA		362	0.08	1.450% due 31/10/2071 3.450% due 30/07/2066	500 2,000	279 2,072 <b>2,691</b>	0.48	5.479% due 18/06/2039 5.812% due 18/06/2039 Paragon Mortgages PLC		20 82	152	0.03 0.02
SOVEREIGN ISSUES Saudi Arabia Government Internat	tional Bon	ıd		Total Spain  SUPRANATIONAL		3,748	0.87	6.270% due 15/05/2045 <b>Polaris PLC</b>		88		0.03
3.250% due 22/10/2030 \$ 4.750% due 18/01/2028 4.875% due 18/07/2033	200 1,200 1,300	186 1,214 1,329		CORPORATE BONDS & NOTES Asian Development Bank				5.985% due 23/12/2058 <b>Resloc UK PLC</b> 5.499% due 15/12/2043		67 45		0.14
5.000% due 18/01/2053 Total Saudi Arabia	900 _	850 3,579	0.20	6.150% due 25/02/2030 INR 25.  SWITZERLAND	2,300	2,905	0.67	Ripon Mortgages PLC 5.920% due 28/08/2056	2,6	67	3,390	0.78
SERBIA SOVEREIGN ISSUES				CORPORATE BONDS & NOTES UBS Group AG				RMAC PLC 0.000% due 15/02/2047 RMAC Securities PLC	1,5	00	1,918	0.44
	700		0.14	4.125% due 24/09/2025 \$ 6.327% due 22/12/2027	200 300	309		5.509% due 12/06/2044 Stratton Mortgage Funding PLC		08		0.14
2.050% due 23/09/2036 3.125% due 15/05/2027 Total Serbia	400 2,500 _	309 2,647 3,530			500 300 300 1,900	320 399 2,422	0.09 0.56	6.069% due 25/09/2051 6.120% due 12/03/2052 6.121% due 20/07/2060 Towd Point Mortgage Funding	5 1,1	98 15 04	1,017 657 1,408	0.15
SINGAPORE CORPORATE BONDS & NOTES				9.016% due 15/11/2033 \$ Total Switzerland	500	615 4,767		6.571% due 20/07/2045 <b>Trinity Square PLC</b> 6.070% due 15/07/2059		32 09	1,064	
CapitaLand Ascendas REIT 0.750% due 23/06/2028	1,000 _	948	0.22	THAILAND SOVEREIGN ISSUES					3	_	14,038	0.15 <b>3.25</b>
SOVEREIGN ISSUES				Thailand Government International 3.390% due 17/06/2037 THB 3	<b>Bond</b> 0,641	951	0.22	SOVEREIGN ISSUES United Kingdom Gilt				
Singapore Government Internation 2.250% due 01/08/2036 SGD 3.375% due 01/09/2033		209 <b>850</b>	0.15 0.05 <b>0.20</b>	UNITED ARAB EMIRATES CORPORATE BONDS & NOTES				0.125% due 22/03/2024 (e) 0.125% due 22/03/2051 (e) 0.125% due 22/03/2068 (e) 0.625% due 22/11/2042 (e)	1	11 95 66 78	159	1.64 0.07 0.03 0.05
Total Singapore	_	1,798	0.42	Masdar Abu Dhabi Future Energy C 4.875% due 25/07/2033 \$	<b>o</b> . 1,800	1,787	0.41	0.625% due 22/10/2050	1,3			0.17

DESCRIPTION	PAF (000S		E NET	DESCRIPTION (	PAR 000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
1.250% due 31/07/2051 1.500% due 31/07/2053	£ 370		0.06	CORPORATE BONDS & NOTES 7-Eleven, Inc.				Countrywide Home Loan Mortgag 6.090% due 25/03/2035 \$	ge Pass- 241		rust 0.05
Total United Kingdom		34,88°	<b>2.07</b> 8.07		100 \$	99	0.02	GSR Mortgage Loan Trust 5.750% due 25/02/2036	143	125	0.03
UNITED STATES			0.07	5.800% due 01/05/2025	400	401	0.09	HarborView Mortgage Loan Trust 4.082% due 19/06/2036		71	0.02
ASSET-BACKED SECURITIES					500	475	0.11	Lehman XS Trust			
ACE Securities Corp. Home Equ 5.750% due 25/07/2036	ity Loan \$85		5 0.01		700		0.17	5.990% due 25/02/2046 Morgan Stanley Capital Trust	185	163	0.04
6.070% due 25/02/2036 6.130% due 25/11/2035	107 157	10!	0.02		600 600		0.14 0.15	6.559% due 15/07/2035 Residential Accredit Loans, Inc. Ti	1,300 rust	1,289	0.30
Bear Stearns Asset-Backed Sect 4.724% due 25/07/2036	urities Tr		5 0.00	<b>Bayer U.S. Finance LLC</b> 4.250% due 15/12/2025 \$	400	390	0.09	6.000% due 25/06/2036 6.000% due 25/09/2036	255 274	196 117	0.04 0.03
Carrington Mortgage Loan Trus 5.690% due 25/01/2037	t 1,100		3 0.18		300		0.06	Residential Asset Securitization T 5.750% due 25/02/2036	<b>rust</b> 930	706	0.16
Citigroup Mortgage Loan Trust 4.254% due 25/10/2037			5 0.11	5.125% due 01/07/2049	800 500	407	0.12 0.09	Sequoia Mortgage Trust 3.701% due 20/01/2047	15	9	0.00
5.990% due 25/03/2036	1,001	90	0.21	Credit Suisse AG AT1 Claim Doctors Co. An Interinsurance Exchan	300	36	0.01	Structured Adjustable Rate Morto	gage Lo	an Trust	
Countrywide Asset-Backed Cert 5.610% due 25/08/2037	t <b>ificates</b> 762		0.16	4.500% due 18/01/2032	100	80	0.02	4.471% due 25/10/2036 5.790% due 25/10/2035	60 140	32 128	0.01
5.610% due 25/06/2047	228	3 20!	0.05	Ford Motor Credit Co. LLC 2.748% due 14/06/2024 £	100	126	0.03	5.910% due 25/05/2037	25	21	0.00
5.670% due 25/06/2047 5.930% due 25/04/2047	948 1,267			3.375% due 13/11/2025 \$	500	479	0.11	Structured Asset Mortgage Invest 5.830% due 25/07/2046	tments 407	Trust 336	0.08
5.990% due 25/12/2036	2,765	2,579	0.60		200 500		0.05	5.870% due 25/05/2036	190	150	0.03
First Franklin Mortgage Loan Tr 6.190% due 25/11/2035	<b>'ust</b> 99	9	0.02	GA Global Funding Trust	200	272	0.00	5.890% due 25/04/2036 6.310% due 19/10/2033	13 2	12 1	0.00
First NLC Trust 5.540% due 25/08/2037	383	3 190	0.04	Goldman Sachs Group, Inc.	300		0.06	Structured Asset Securities Corp. 5.750% due 25/01/2036	135	112	0.03
<b>GSAMP Trust</b> 5.620% due 25/12/2046	181			4.452% due 30/04/2024 €	100 800	884	0.02	Structured Asset Securities Corp. 5.760% due 25/10/2036	Mortga 483	i <mark>ge Loan T</mark> 388	
5.700% due 25/12/2046	91	4!	0.01	4.956% due 07/02/2025 JPMorgan Chase & Co.	500	553	0.13	WaMu Mortgage Pass-Through Co			0.03
5.950% due 25/09/2036	3,036	1,082	0.25	2.595% due 24/02/2026 \$ 1,	300	1,260		4.063% due 25/12/2036 6.030% due 25/11/2045	56 123	48 111	0.01
Home Equity Asset Trust 6.565% due 25/05/2035	344	339	0.08	4.080% due 26/04/2026 1, Morgan Stanley	300	1,279	0.30	6.412% due 25/06/2042	1	1	0.00
HSI Asset Securitization Corp. T		) E	0 0 0 1	2.103% due 08/05/2026 € 1,	.000	1,080	0.25	Washington Mutual Mortgage Pa Certificates Trust	ss-Thro	ugh	
5.810% due 25/12/2036 6.085% due 25/01/2036	198 2,300		0.01 0.49	<b>Organon &amp; Co.</b> 2.875% due 30/04/2028	100	102	0.02	6.000% due 25/06/2037	381	337	0.08
Long Beach Mortgage Loan Tru 6.115% due 25/11/2035	<b>st</b> 20	) 20	0.00	Pacific Gas & Electric Co.	100		0.02			8,509	1.97
Massachusetts Educational Fina			0.01	3.150% due 01/01/2026	100	96	0.02	U.S. GOVERNMENT AGENCIES			
6.590% due 25/04/2038  MASTR Asset-Backed Securities	29 Trust	) 29	9 0.01		100 100		0.02	Fannie Mae 3.000% due 01/03/2060	391	345	0.08
5.680% due 25/05/2037	250		0.05	4.000% due 01/12/2046	100	73	0.02	3.500% due 01/01/2059	1,233	1,120	0.26
5.770% due 25/08/2036 5.950% due 25/06/2036	278 3,511		7 0.02 3 0.30		100 100		0.02 0.02	5.852% due 25/06/2036 Freddie Mac	15	15	0.01
Morgan Stanley ABS Capital, In			0.42	<b>Penske Truck Leasing Co. LP</b> 3.950% due 10/03/2025 1,	400	1,375	0.22	0.000% due 15/01/2038 (a)	225		0.00
5.600% due 25/10/2036 5.600% due 25/01/2037	633 1,871		0.13	Principal Life Global Funding	400	1,373	0.52	5.334% due 15/01/2038 Ginnie Mae	225	222	0.05
5.720% due 25/03/2037 5.950% due 25/06/2036	686 1,311		0.07	1.375% due 10/01/2025	300	288	0.07	3.000% due 20/07/2046 -	0	0	0.00
New Century Home Equity Loar		030	0.10	Southern California Edison Co. 1.100% due 01/04/2024	300	297	0.07	20/05/2047 5.777% due 20/12/2062	8 274	8 272	0.00
6.190% due 25/03/2035	377	370	0.08			14,045	3.25	Ginnie Mae, TBA	2 700	2 447	0.57
NovaStar Mortgage Funding Tr 5.770% due 25/09/2036	<b>ust</b> 194	ł 8 <sup>.</sup>	0.02	LOAN PARTICIPATIONS AND ASSIG	NMEN	ITS		3.000% due 01/02/2054  Uniform Mortgage-Backed Securi	2,700	2,447	0.57
Option One Mortgage Loan Tru		) )(1	- 0.00	CenturyLink, Inc.				2.500% due 01/02/2051 -		1.622	0.20
5.610% due 25/03/2037 RAAC Trust	300	) 26:	5 0.06	7.720% due 15/03/2027	591 _	410	0.09	01/01/2052 3.000% due 01/10/2042 -	1,914	1,632	0.38
6.970% due 25/09/2047	388		0.09	NON-AGENCY MORTGAGE-BACKED	SECU	RITIES		01/10/2049 3.500% due 01/10/2034 -	1,490	1,345	0.31
Residential Asset Mortgage Pro 6.110% due 25/01/2036	310		0.07	Ashford Hospitality Trust 6.434% due 15/04/2035	051	1,038	0.24	01/07/2050	836	787	0.18
6.520% due 25/09/2035	1,300	1,119	0.26	6.534% due 15/06/2035	304		0.07	4.000% due 01/09/2040 - 01/06/2050	493	474	0.11
Residential Asset Securities Con 6.030% due 25/04/2036	51		0.01	Banc of America Funding Trust 5.852% due 20/10/2036	44	33	0.01	4.500% due 01/04/2041 5.500% due 01/07/2037 -	58	58	0.01
Securitized Asset-Backed Receives 5.970% due 25/05/2036	vables LI 397		3 0.05	Barclays Commercial Mortgage Secur 6.659% due 15/07/2037	ities T 361	rust 1,340	0.31	01/04/2039	141	144	0.03
6.130% due 25/08/2035 6.430% due 25/01/2036	593	474	0.11	Chase Mortgage Finance Trust 4.523% due 25/07/2037	37		0.01	Uniform Mortgage-Backed Securi 2.500% due 01/02/2054	6,100	5,197	1.20
Soundview Home Loan Trust 6.030% due 25/05/2036	474		5 0.10	Citigroup Commercial Mortgage Trus	t				1,800	1,653 16,841	0.38 3.90
Structured Asset Investment Lo			0.10	3.251% due 10/05/2035 Citigroup Mortgage Loan Trust, Inc.	946	894	0.21		21,800 29,600	21,147 29,298	4.89 6.78
5.620% due 25/09/2036 6.090% due 25/01/2036	20 1,872		0.00	3.906% due 25/05/2035	20	19	0.00		23,300 24,300	23,405 24,675	5.42 5.71
6.520% due 25/08/2033	1,072		3 0.40	Countrywide Alternative Loan Trust 5.892% due 20/03/2046	19	16	0.00		39,700	40,682	
Texas Natural Gas Securitizatio 5.102% due 01/04/2035	n Finance 200		1 0.05	5.892% due 20/05/2046	23	20	0.00			171,779	39.74
J. 102 /0 tute 01/04/2033	200		5 5.01		375 197		0.04 0.02				

# Schedule of Investments Global Advantage Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
U.S. TREASURY OBLIGATIONS				SHORT-TERM INST	RUMEN	TS			INVESTMENT FUNDS			
U.S. Treasury Bonds				ARGENTINA TREAS	URY BILL	_S			COLLECTIVE INVESTMENT	SCHEMES		
1.875% due 15/02/2041 2.875% due 15/05/2052	1,300 9,000 300	6,475 239	0.18 1.50 0.05	(34.368)% due 20/05/2024 (c)(d)	ARS	4,433	\$ 7	0.00	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating			
4.000% due 15/11/2052	400	395	0.09	HUNGARY TREASU	RY BILLS				NAV Fund (g)	1,218,209 \$	12,139	2.81
U.S. Treasury Inflation Protecter 0.125% due 15/04/2025 0.125% due 15/07/2030	d <b>Securit</b> 3,157 2,040	ies (e) 3,044 1,844	0.70 0.43	10.900% due 04/01/2024 (c)(d)	HUF 1,7	771,000	5,115	1.18	PIMCO Specialty Funds Ireland p.l.c PIMCO			
0.125% due 15/07/2031	1,263	1,123	0.45	JAPAN TREASURY E	BILLS				China Bond Fund (g)	446,527 _	6,071	1.40
0.125% due 15/01/2032 0.250% due 15/01/2025 0.250% due 15/02/2050	3,996 6,755	3,512 6,557 781	0.81 1.52	(0.211)% due 29/01/2024 (c)(d)		202,000	1,433	0.33	Total Investment Funds	\$	18,210	4.21
0.250% due 15/02/2050 0.500% due 15/01/2028 0.625% due 15/07/2032	1,197 10,228 1,694	9,681 1,549	0.18 2.24 0.36	(0.207)% due 05/02/2024 (c)(d) (0.193)% due	1,4	428,000	10,131	2.35				
0.750% due 15/07/2028 1.125% due 15/01/2033	2,084 3,925	1,995 3,716	0.46 0.86	29/01/2024 (c)(d) (0.189)% due		38,000	270	0.06				
U.S. Treasury Notes				05/02/2024 (c)(d)	2	292,000	2,071	0.48				
2.875% due 30/04/2025	9,300	9,099	2.11				13,905	3.22				
3.500% due 15/02/2033 4.000% due 29/02/2028	1,300 300	1,261 301	0.29	Total Short-Term Instru	iments		19,027	4.40				
Total United States		<b>52,347</b> 268,766		Total Transferable Se	ecurities		\$ 558,153 °	129.12				

# REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 534	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (545)	\$ 534	\$ 534	0.12
Total Repurcha	ase Agreeme	ents				\$ (545)	\$ 534	\$ 534	0.12

<sup>(1)</sup> Includes accrued interest.

#### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

#### **FUTURES** Unrealised **Expiration** % of Appreciation/ Description Type Month Contracts (Depreciation) **Net Assets** 3-Month Euribor March Futures 03/2024 0.01 154 Long 26 3-Month Euribor March Futures Long 03/2025 154 139 0.03 3-Month Euribor September Futures 09/2024 (203)(0.05)Short 308 (0.01) (0.10) 3-Month SOFR December Futures 03/2024 Long 3-Month SOFR December Futures 03/2025 326 (427)Short 09/2024 09/2025 0.00 3-Month SOFR June Futures (3) 122 Short 25 3-Month SOFR June Futures 82 0.03 Long 3-Month SOFR March Futures 06/2024 276 0.03 Long 112 3-Month SOFR September Futures 12/2024 (0.01)Short 87 (56)12/2025 82 0.03 3-Month SOFR September Futures Long 122 Australia Government 3-Year Note March Futures 03/2024 28 (0.01)Short (20)Australia Government 10-Year Bond March Futures 03/2024 (0.07)Short 136 (317)Canada Government 10-Year Bond March Futures Long 03/2024 6 0.01 55 (118)Euro-Bobl March Futures Short 03/2024 (0.03)Euro-Buxl 30-Year Bond March Futures Short 03/2024 (63)(0.02)Euro-OAT France Government 10-Year Bond March Futures 149 Short 03/2024 (666)(0.15)Euro-Schatz March Futures Short 03/2024 14 (10)0.00 Japan Government 10-Year Bond March Futures Short 03/2024 16 (138)(0.03)U.S. Treasury 2-Year Note March Futures Short 03/2024 10 (21)(0.01)U.S. Treasury 5-Year Note March Futures Short 03/2024 229 (619)(0.14)U.S. Treasury 10-Year Note March Futures Short 03/2024 94 (332)(0.08)U.S. Treasury 10-Year Ultra March Futures Short 03/2024 67 (381)(0.09)U.S. Treasury 30-Year Bond March Futures Short 03/2024 24 (222)(0.05)U.S. Treasury Ultra Long-Term Bond March Futures Long 03/2024 0.01 United Kingdom Long Gilt March Futures Short 03/2024 220 (1,971)(0.46)\$ (5,020) (1.16)\$ (5,020) Total Financial Derivative Instruments Dealt in on a Regulated Market (1.16)

# CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)										
Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets					
Ford Motor Credit Co. LLC	5.000%	20/06/2025	\$ 400	\$ 8	0.00					
CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(2)										

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-40 10-Year Index CDX.IG-41 10-Year Index iTraxx Europe Main 40 10-Year Index	(1.000)% (1.000) (1.000)	20/06/2033 20/12/2033 20/12/2033	\$ 4,600 56,300 € 6,500	\$ (47) (652) (92)	(0.01) (0.15) (0.02)
				\$ (791)	(0.18)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)					
Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount(3)	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-40 5-Year Index	1.000%	20/06/2028	\$ 500	\$ 3	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	54,800	376	0.09
				\$ 379	0.09

INTEREST	RATE SWAPS					
Pay/ Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay <sup>(4)</sup> Receive <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS 1-Day GBP-SONIO Compounded-OIS	3.000% 3.000	17/06/2027 17/06/2035	£ 11,700 2,500	\$ 28 (6)	0.01 0.00
Pay <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054	800	133	0.03
Pay <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	25,800	2,708	0.63
Pay <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	18,700	714	0.16
Pay <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	900	29	0.01
Receive <sup>(4)</sup>	1-Day INR-MIBOR Compounded-OIS	6.250	20/03/2029	INR 109,640	2	0.00
Pay	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2029	602,600	21	0.00
Receive(4)	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2034	56,810	(4)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2028	¥ 250,000	(34)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	17/03/2031	230,000	(57)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	440,000	(68)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	19/06/2039	280,000	251	0.06
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	570,000	(56)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.789	23/01/2033	1,356,000	(81)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.800	15/06/2052	300,000	298	0.07
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.850	20/09/2033	130,000	(4)	0.00
Receive <sup>(4)</sup>	1-Day SGD-SIBCSORA Compounded-OIS	2.750	20/03/2029	SGD 11,645	(82)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	\$ 10,400	844	0.19
Pay	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	10,080	(492)	(0.11)
Receive	1-Day USD-SOFR Compounded-OIS	1.249	31/08/2024	9,500	465	0.11
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	10,200	933	0.21
Receive	1-Day USD-SOFR Compounded-OIS	1.298	25/08/2024	8,100	406	0.09
Receive	1-Day USD-SOFR Compounded-OIS	1.430	31/03/2024	200	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2024	200	14	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2028	9,900	(1,182)	(0.27)
Pay	1-Day USD-SOFR Compounded-OIS	1.518	20/01/2029	800	(86)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.630	20/01/2029	2,300	(234)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	1.630	26/01/2029	500	(50)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2024	10,740	72	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.750 1.850	15/06/2027 21/04/2024	19,230 21,900	265 522	0.06 0.12
Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.000	15/12/2051	2,000	(753)	(0.17)
Pay Receive	1-Day USD-SOFR Compounded-OIS	2.209	31/03/2024	2,236	71	0.02
Pay	1-Day USD-SOFR Compounded-OIS	2.400	21/06/2024	600	(17)	0.02
Pay	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	1,080	(74)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	400	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	900	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	1,200	(18)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.965	30/11/2026	16,400	400	0.09
Pay	1-Day USD-SOFR Compounded-OIS	2.968	30/06/2024	13,100	(307)	(0.07)
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	600	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	400	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	500	(7)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.070	15/11/2032	2,500	83	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.083	15/11/2032	2,300	74	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.086	15/11/2032	2,600	56	0.01
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Pay/ Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index  1 Day USD SOFE Compounded OIS	2 0000/	Date 07/11/2024	* 300	(Depreciation) \$ (3)	Net Assets 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.088% 3.100	07/11/2024 09/09/2029	\$ 300 600	\$ (3) (13)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.106	15/11/2032	1,900	57	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.139	15/11/2032	2,400	66	0.01
Pay Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.140 3.150	25/10/2024 13/05/2025	600 32,800	(7) 229	0.00 0.05
Pay	1-Day USD-SOFR Compounded-OIS	3.163	30/09/2029	3,100	(72)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.173	15/11/2032	1,700	44	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.174	15/11/2032	1,800	45	0.01
Pay Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.190 3.200	25/10/2024 13/05/2025	600 2,700	(7) 25	0.00 0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.203	05/10/2053	2,700	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	500	(5)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	30/09/2029	2,100	(43)	(0.01)
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.240 3.250	03/10/2053 21/06/2028	600 7,400	(11) 38	0.00 0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	9,600	(1,160)	(0.27)
Pay	1-Day USD-SOFR Compounded-OIS	3.454	30/06/2029	2,900	(37)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.500 3.500	20/12/2030 20/12/2033	100 31,271	1 1,208	0.00 0.28
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	1,000	(9)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	1,300	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	1,600	(13)	0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.750	11/12/2024 21/06/2025	900 9,600	(7) 134	0.00 0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	11,104	(354)	(0.08)
Receive(4)	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	150	(3)	0.00
Pay <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	8,620	22	0.01
Pay Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.800 3.810	22/08/2030 02/01/2034	200 150	3 (4)	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	400	(11)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	600	(17)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.857 3.898	31/03/2030 30/06/2029	4,000 3,200	59 37	0.01 0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	500	(18)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.981	30/11/2027	8,600	103	0.02
Pay Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.988 4.000	30/11/2027 20/03/2054	9,200 1,600	238 (29)	0.05 (0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	500	(21)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.159	31/03/2025	14,500	209	0.05
Pay Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.193	30/11/2027	3,000	60 (22)	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.228 4.250	30/08/2025 20/12/2025	5,300 54,396	(22) (215)	(0.01) (0.05)
Pay <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	7,200	73	0.02
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	310	26 92	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.450 4.450	31/10/2033 01/11/2033	1,100 600	50	0.02 0.01
Receive	1-Year BRL-CDI	6.291	04/01/2027	BRL 1,600	29	0.01
Pay	3-Month CAD-Bank Bill	1.220	03/03/2025	CAD 6,700	(288)	(0.07)
Pay Pay	3-Month CAD-Bank Bill 3-Month CAD-Bank Bill	1.500 1.500	17/06/2025 17/06/2030	2,600 1,600	(112) (90)	(0.03) (0.02)
Receive	3-Month CAD-Bank Bill	1.750	16/12/2046	1,400	122	0.03
Pay .	3-Month CAD-Bank Bill	1.900	18/12/2029	3,700	(243)	(0.06)
Receive Pay	3-Month CAD-Bank Bill 3-Month CAD-CAONREPO Compounded-OIS	3.250 3.250	15/03/2033 21/06/2033	1,900 5,700	26 174	0.01 0.04
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2053	2,400	(146)	(0.03)
Pay <sup>(4)</sup>	3-Month CAD-CAONREPO Compounded-OIS	3.500	10/05/2025	45,500	(73)	(0.02)
Receive Pay <sup>(4)</sup>	3-Month CAD-CAONREPO Compounded-OIS 3-Month CAD-CAONREPO Compounded-OIS	3.750 4.600	20/12/2033 30/08/2025	4,600 6,700	(176) 47	(0.04) 0.01
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.283	14/02/2027	CHF 1,700	(73)	(0.02)
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.294	10/02/2027	4,400	(178)	(0.04)
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.300	15/02/2027	1,700	(72)	(0.02)
Pay Pay	3-Month CHF-SRFXON3 Compounded-OIS 3-Month CHF-SRFXON3 Compounded-OIS	0.343 0.500	16/05/2027 15/09/2026	1,300 900	(51) (45)	(0.01) (0.01)
Receive <sup>(4)</sup>	3-Month CNY-CNREPOFIX	2.250	20/03/2029	CNY 80,920	(64)	(0.02)
Pay <sup>(4)</sup>	3-Month KRW-KORIBOR	3.250	20/03/2029	KRW 1,508,010	6	0.00
Pay Pay	3-Month NZD-BBR 3-Month NZD-BBR	0.528 3.250	17/03/2024 21/03/2028	NZD 350 2,600	(1) (252)	0.00 (0.06)
Pay	3-Month NZD-BBR	3.750	15/06/2027	4,100	20	0.00
Pay	3-Month NZD-BBR	4.000	14/06/2024	24,900	(80)	(0.02)
Pay <sup>(4)</sup>	3-Month NZD-BBR	4.750	20/03/2025	12,400	(15)	0.00
Pay <sup>(4)</sup> Pay	3-Month NZD-BBR 3-Month SEK-STIBOR	5.250 0.500	20/03/2025 19/06/2024	11,700 SEK 12,700	20 (35)	0.00 (0.01)
Pay	3-Month SEK-STIBOR	1.000	19/06/2029	16,100	(145)	(0.03)
Receive	6-Month AUD-BBR-BBSW	1.250	17/06/2030	AUD 5,700	466	0.11
Pay Receive	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	1.750 1.750	16/03/2027 16/06/2031	1,900 1,750	(90) 176	(0.02) 0.04
Pay	6-Month AUD-BBR-BBSW	4.000	21/06/2033	14,600	109	0.04
Pay <sup>(4)</sup>	6-Month AUD-BBR-BBSW	4.250	15/09/2032	1,100	0	0.00
Pay Pay <sup>(4)</sup>	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	4.250 4.500	15/03/2033 15/09/2032	12,400 22,500	(88) 143	(0.02) 0.03
Pay <sup>(4)</sup>	6-Month AUD-BBR-BBSW	4.500	20/12/2033	22,500 28,700	401	0.03
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Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Receive <sup>(4)</sup>	6-Month EUR-EURIBOR	0.054%	27/05/2050	€ 200	\$ 52	0.01
Receive	6-Month EUR-EURIBOR	0.064	17/11/2052	500	168	0.04
Receive	6-Month EUR-EURIBOR	0.450	15/12/2035	300	73	0.02
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	500	(17)	0.00
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	1,400	(90)	(0.02)
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	900	(54)	(0.01)
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	700	(44)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	1,600	(79)	(0.02)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	700	(34)	(0.01)
Pay	6-Month EUR-EURIBOR	2.100	11/04/2024	3,900	10	0.00
Pay	6-Month EUR-EURIBOR	2.100	13/04/2024	8,800	25	0.01
Pay	6-Month EUR-EURIBOR	2.100	17/05/2024	1,800	5	0.00
Pay	6-Month EUR-EURIBOR	2.250	26/04/2024	1,300	7	0.00
Pay	6-Month EUR-EURIBOR	2.250	28/04/2024	1,300	6	0.00
Pay	6-Month EUR-EURIBOR	2.250	03/05/2024	1,200	6	0.00
Pay	6-Month EUR-EURIBOR	2.250	21/09/2037	1,400	18	0.00
Receive <sup>(4)</sup>	6-Month EUR-EURIBOR	2.750	20/03/2054	16,200	(1,846)	(0.43)
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	200	(4)	0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	100	(3)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	400	(15)	0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	100	(2)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	600	(15)	0.00
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	100	(4)	0.00
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.000	19/03/2027	17,660	223	0.05
Receive(4)	6-Month EUR-EURIBOR	3.000	15/03/2033	7,860	(104)	(0.02)
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	54,510	3,187	0.74
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	100	(5)	0.00
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	37,100	1,182	0.27
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	1,200	(45)	(0.01)
Receive	6-Month EUR-EURIBOR	3.280	22/11/2033	300	(21)	(0.01)
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	500	`39	0.01
Receive	6-Month EUR-EURIBOR	3.305	27/11/2033	400	(29)	(0.01)
Pay	6-Month EUR-EURIBOR	3.370	09/10/2028	1,600	73	0.02
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.500	20/03/2026	22,100	312	0.07
Receive	6-Month EUR-EURIBOR	3.536	18/09/2025	26,000	(275)	(0.06)
Receive	6-Month NOK-NIBOR	1.635	18/03/2025	NOK 6,200	32	0.01
Receive	6-Month NOK-NIBOR	1.993	12/11/2024	4,200	25	0.01
Pay	28-Day MXN-TIIE	4.870	07/07/2025	MXN 41,500	(83)	(0.02)
Pay	28-Day MXN-TIIE	6.080	26/02/2025	10,500	(33)	(0.01)
Pay	28-Day MXN-TIIE	6.380	25/02/2025	12,300	(42)	(0.01)
Pay	28-Day MXN-TIIE	6.415	25/02/2025	300	(1)	0.00
•	•				\$ 7,491	1.73
Total Contr	ally Classed Financial Devivative Instruments				\$ 7,087	1.64
rotal Centr	ally Cleared Financial Derivative Instruments				₽ 1,UO1	1.04

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

# OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

PURCHASE	D OPTIONS								
INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Cost	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	15/07/2024	8,600	\$ 17	\$ 6	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.180	11/01/2024	1,900	54	203	0.04
BRC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	10,500	14	0	0.00
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750	10/07/2024	37,800	103	27	0.01
FAR	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	11.300	17	0	0.00
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	11,100	17	0	0.00
JPM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	13.000	17	1	0.00
MYC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	12,200	17	1	0.00
							\$ 256	\$ 238	0.05

# Schedule of Investments Global Advantage Fund (Cont.)

# OPTIONS ON SECURITIES

		Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Price	Date	Amount <sup>(1)</sup>	Cost	Value	Net Assets
BPS	Put - OTC France Government International Bond 0.750% due 25/05/2052	€ 97.000	23/05/2025	800	\$ 61	\$ 328	0.08

# WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS										
Counterpa	rty Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets			
GLM JPM	Put - OTC USD versus TWD Put - OTC USD versus TWD	TWD 31.000 31.000	04/03/2024 01/03/2024	580 1,401	\$ (8) (19)	\$ (17) (40)	(0.01) (0.01)			
					\$ (27)	\$ (57)	(0.02)			

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.310%	11/01/2024	16,900	\$ (55)	\$ (392)	(0.09)
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	15/07/2024	8,600	(9)	(2)	0.00
BPS	Call -OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	300	(1)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	300	(1)	0	0.00
	Put - OTC 25-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	0.451	23/05/2025	800	(61)	(304)	(0.07)
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.790	08/04/2024	1,700	(13)	(1)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.790	08/04/2024	1,700	(13)	(25)	(0.01)
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	10/07/2024	37,800	(57)	(9)	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	400	(2)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	200	(1)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.989	08/01/2024	400	(2)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	200	(1)	0	0.00
GLM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.697	02/04/2024	2,000	(16)	(1)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.697	02/04/2024	2,000	(16)	(32)	(0.01)
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.721	08/04/2024	600	(5)	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay .	2.721	08/04/2024	600	(5)	(9)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	500	(2)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	500	(2)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	600	(3)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	300	(2)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	300	(1)	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	100	0	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay	3.665 3.735	22/01/2024 19/01/2024	500 500	(2)	(1)	0.00 0.00
	Put - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBUR	Pay	3.755 3.750	16/01/2024	600	(2) (3)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay Pay	4.010	05/01/2024	300	(2)	(1) 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	300	(1)	0	0.00
JPM	Call - OTC 1-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	0.820	16/12/2024	4.600	(33)	(5)	0.00
JEIVI	Call - OTC 1-real interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	500	(2)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	500	(2)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	900	(3)	(14)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	900	(3)	(14)	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	300	(1)	(2)	0.00
IVIIC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	300	(1)	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	100	0	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	300	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	300	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	100	0	0	0.00
			•				\$ (325)	\$ (832)	(0.19)

 $<sup>\,^{(1)}\,\,</sup>$  Notional Amount represents the number of contracts.

# CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION(1)

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	South Korea Government International Bond	(1.000)%	20/12/2028	\$ 1,000	\$ (29)	\$ (4)	\$ (33)	0.00
MYC	South Korea Government International Bond	(1.000)	20/12/2028	1,000	(29)	(5)	(34)	(0.01)
					\$ (58)	\$ (9)	\$ (67)	(0.01)

# CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(2)

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fai Val		% of Net Assets
BOA BRC CBK	Italy Government International Bond Italy Government International Bond Italy Government International Bond	1.000% 1.000 1.000	20/06/2025 20/06/2025 20/06/2025	\$ 500 400 500	\$ (12) (10) (12)	\$ 18 14 18	\$	6 4 6	0.00 0.00 0.00
					\$ (34)	\$ 50	\$	16	0.00

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

CROSS-CUR	RENCY SWAPS								
Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
AZD	Floating rate equal to 3-Month AUD-LIBOR Plus 0.290% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	04/01/2031	AUD 700	\$ 527	\$ 3	\$ (1)	\$ 2	0.00
CBK	Floating rate equal to 3-Month AUD-LIBOR Plus 0.420% based on the notional amount of	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of	04/01/2031	700	<i>y</i> 321	¥ 3	<b>3</b> (1)	¥ 2	0.00
GLM	currency received Floating rate equal to 3-Month AUD-LIBOR Plus 0.423% based on the notional amount of	currency delivered Floating rate equal to 3-Month USD-LIBOR based on the notional amount of	31/07/2029	5,900	4,071	(1)	18	17	0.01
	currency received	currency delivered	01/08/2029	5,600	3,864	(11)	18	7	0.00
						\$ (9)	\$ 35	\$ 26	0.01

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Receive	3-Month MYR-KLIBOR	3.500%	20/09/2028	MYR 3,320	\$ 17	\$ (15)	\$ 2	0.00
GST	Receive	3-Month MYR-KLIBOR	3.500	20/09/2028	32,480	121	(99)	22	0.01
	Receive	3-Month MYR-KLIBOR	3.600	20/09/2028	4,230	0	(1)	(1)	(0.01)
	Receive	3-Month MYR-KLIBOR	3.750	20/09/2033	13,530	86	(64)	22	0.01
JPM	Receive	3-Month COP-IBR Compounded-OIS	5.960	11/02/2029	COP 15,800	0	0	0	0.00
						\$ 224	\$ (179)	\$ 45	0.01

FORWARD FOREIGN CURRENCY CONTRACTO

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 694	AUD 1,048	\$ 21	\$ 0	\$ 21	0.01
	03/2024	1,719	CNH 12,391	31	0	31	0.01
BOA	01/2024	COP 2,851,625	\$ 746	10	0	10	0.00
	01/2024	£ 659	836	0	(4)	(4)	0.00
	01/2024	PEN 3,691	995	0	(2)	(2)	0.00
	01/2024	\$ 368	AUD 556	12	0	12	0.00
	01/2024	709	COP 2,851,625	26	0	26	0.01
	01/2024	7,378	¥ 1,088,722	350	0	350	0.08
	01/2024	448	NOK 4,762	21	0	21	0.00
	01/2024	854	NZD 1,401	33	0	33	0.01
	02/2024	8,586	CNY 60,682	0	(6)	(6)	0.00
	03/2024	IDR 1,569,517	\$ 100	0	(2)	(2)	0.00
	03/2024	\$ 2,113	CNH 15,305	49	0	49	0.01
	03/2024	735	COP 2,851,625	0	(10)	(10)	0.00
	03/2024	47	INR 3,947	0	0	0	0.00
	04/2024	340	KZT 171,575	27	0	27	0.01
	06/2024	KRW 64,801	\$ 50	0	(1)	(1)	0.00
BPS	01/2024	DKK 25,830	3,810	0	(19)	(19)	0.00
	01/2024	€ 1,230	1,342	0	(17)	(17)	0.00
	01/2024	£ 1,468	1,863	0	(9)	(9)	0.00
	01/2024	HUF 62,063	177	0	(2)	(2)	0.00
	01/2024	KRW 130,724	100	0	(1)	(1)	0.00
	01/2024	PEN 323	87	0	0	0	0.00
	01/2024	\$ 674	AUD 1,000	9	0	9	0.00
	01/2024	256	BRL 1,252	2	0	2	0.00
	01/2024	4,083	€ 3,745	55	0	55	0.01
	01/2024	4	HUF 1,426	0	0	0	0.00
	01/2024	50	IDR 773,309	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	\$ 2,483	ZAR 46,025	\$ 31	\$ 0	\$ 31	0.01
	02/2024 02/2024	CNY 30 TWD 19,350	\$ 4 609	0	0 (31)	0 (31)	0.00 (0.01)
	02/2024	\$ 15,245	CNY 108,220	56	0	56	0.01
	03/2024 03/2024	CNH 15,792 IDR 5,320,995	\$ 2,176 347	0 2	(54) 0	(54) 2	(0.01) 0.00
	03/2024	INR 91,173	1,093	1	0	1	0.00
	03/2024 03/2024	TWD 15,745 \$ 3,134	501 CNH 22,574	0 54	(20) 0	(20) 54	0.00 0.01
	03/2024	276	IDR 4,255,165	0	0	0	0.00
	03/2024 03/2024	164 15	INR 13,711 THB 538	0	0	0	0.00 0.00
	06/2024	KRW 1,793,286	\$ 1,373	0	(23)	(23)	(0.01)
BRC	01/2024 01/2024	129,230 \$ 2,167	100 PLN 9,474	0 242	0	0 242	0.00 0.06
	01/2024	99	ZAR 1,849	2	0	2	0.00
	03/2024 03/2024	CNH 5,631 \$ 50	\$ 792 IDR 776,911	0	(3) 0	(3) 0	0.00 0.00
	03/2024	1	THB 23	0	0	0	0.00
CBK	06/2024 01/2024	KRW 1,775,575 AUD 312	\$ 1,360 211	0	(22) (2)	(22) (2)	(0.01) 0.00
CDK	01/2024	BRL 45,762	9,398	0	(23)	(23)	(0.01)
	01/2024 01/2024	CHF 1,625 DKK 3,120	1,873 454	0	(59)	(59)	(0.01) 0.00
	01/2024	HUF 2,802	8	0	(9) 0	(9) 0	0.00
	01/2024	IDR 771,427	50	0	0	0	0.00
	01/2024 01/2024	¥ 379,100 MXN 1,096	2,685 60	0	(6) (5)	(6) (5)	0.00 0.00
	01/2024	\$ 496	AUD 737	7	0	7	0.00
	01/2024 01/2024	481 296	£ 380 MXN 5,220	3 11	0	3 11	0.00 0.00
	01/2024	108	NOK 1,152	6	0	6	0.00
	01/2024 02/2024	128 260	PLN 515 BRL 1,278	3 2	0	3 2	0.00 0.00
	03/2024	CNH 20,502	\$ 2,891	0	(5)	(5)	0.00
	03/2024 03/2024	CNY 1,954 PEN 1,220	275 324	0	(1) (5)	(1) (5)	0.00 0.00
	03/2024	\$ 596	BRL 2,950	8	0	8	0.00
	03/2024 03/2024	896 1,416	CNH 6,406 IDR 22,295,057	9 30	0	9 30	0.00 0.01
	04/2024	9,136	BRL 44,935	38	0	38	0.01
	04/2024 06/2024	1,038 KRW 960,756	VND 25,691,912 \$ 745	29 0	0 (3)	29 (3)	0.01 0.00
DUB	01/2024	HUF 71,734	193	0	(14)	(14)	0.00
	01/2024 03/2024	\$ 52 1,011	CNY 369 CNH 7,284	0 18	0	0 18	0.00 0.00
	03/2024	969	SGD 1,283	7	0	7	0.00
GLM	06/2024 01/2024	KRW 1,919,550 AUD 707	\$ 1,475 474	0	(20) (9)	(20) (9)	0.00 0.00
	01/2024	DKK 34,220	5,048	0	(25)	(25)	(0.01)
	01/2024 01/2024	\$ 8,630 3,598	BRL 43,477 CHF 3,153	320 150	0	320 150	0.07 0.03
	01/2024	445	£ 349	0	0	0	0.00
	01/2024 01/2024	8,633 1,060	MXN 151,401 PLN 4,246	267 19	0	267 19	0.06 0.00
	03/2024	CNH 16,517	\$ 2,290	0	(43)	(43)	(0.01)
	03/2024 03/2024	\$ 656 372	CNH 4,736 IDR 5,706,207	13 0	0 (2)	13 (2)	0.00 0.00
IDAA	03/2024	310	TWD 9,607	8	0	8	0.00
JPM	01/2024 01/2024	HUF 155,620 \$ 100	\$ 443 IDR 1,538,700	0	(7) 0	(7) 0	0.00 0.00
	01/2024	50	KRW 64,807	0	0	0	0.00
	02/2024 02/2024	CNY 50,028 \$ 422	\$ 6,965 BRL 2,072	0	(108) 0	(108) 3	(0.03) 0.00
	02/2024	16,775	INR 1,401,374	27	0	27	0.01
	03/2024 03/2024	IDR 4,788,647 TWD 19,486	\$ 309 627	0	(2) (19)	(2) (19)	0.00 0.00
	03/2024	\$ 579	CNH 4,145	6	0	6	0.00
	03/2024 03/2024	49 700	INR 4,110 TWD 21,715	0 18	0	0 18	0.00 0.00
	06/2024	KRW 2,103,169	\$ 1,620	0	(17)	(17)	0.00
MBC	10/2024 01/2024	¥ 110,000 CAD 4,884	890 3,609	78 0	0 (95)	78 (95)	0.02 (0.02)
mbc .	01/2024	¥ 234,600	1,646	0	(19)	(19)	0.00
	01/2024 01/2024	\$ 326 1,025	AUD 492 DKK 7,080	10 25	0	10 25	0.00 0.01
	01/2024	1,106	€ 1,011	11	0	11	0.00
	01/2024 02/2024	376 CNY 2,049	HUF 137,894 \$ 284	21 0	0 (5)	21 (5)	0.01 0.00
	02/2024	\$ 495	CNY 3,568	10	0	10	0.00
	03/2024 03/2024	CNH 25,348 TWD 487	\$ 3,500 15	0	(80) (1)	(80) (1)	(0.02) 0.00
	03/2024	1000 407	13	U	(1)	(1)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024	\$ 506	CNH 3,601	\$ 3	\$ 0	\$ 3	0.00
	03/2024	1,005	PHP 56,229	10	0	10	0.00
N 43/1	10/2024	¥ 340,000	\$ 2,725	217	0	217	0.05
MYI	01/2024 01/2024	DKK 1,735 € 28,634	257 31,472	0	(1) (166)	(1) (166)	0.00 (0.04)
	01/2024	HUF 704	2	0	(100)	(100)	0.00
	01/2024	MYR 557	119	0	(2)	(2)	0.00
	01/2024	\$ 3,512	CNY 25,236	53	0	53	0.01
	01/2024	2	€ 2	0	0	0	0.00
	01/2024	2,805	¥ 413,568	130	0	130	0.03
	02/2024	12,311	CNY 87,698	89	0	89	0.02
	03/2024	1,544	CNH 11,133	29	0	29	0.01
	03/2024 03/2024	3,094 214	IDR 47,687,837 ILS 772	4 1	(6) 0	(2) 1	0.00 0.00
	06/2024	KRW 1,103,551	ILS 772 \$ 848	0	(11)	(11)	0.00
	10/2024	¥ 600,000	4,906	480	(11)	480	0.00
RBC	03/2024	\$ 213	IDR 3,292,435	1	0	1	0.00
	04/2024	12	MXN 216	0	0	0	0.00
RYL	01/2024	AUD 707	\$ 475	0	(7)	(7)	0.00
SCX	01/2024	MYR 204	44	0	(1)	(1)	0.00
	01/2024	\$ 3,618	CNY 25,996	55	0	55	0.01
	01/2024	2,817	SEK 29,255	87	0	87	0.02
	02/2024	CNY 25,887	\$ 3,608	0	(52)	(52)	(0.01)
	02/2024 03/2024	\$ 21 IDR 788,880	CNY 151 \$ 50	0	0 (1)	0 (1)	0.00 0.00
	03/2024	TWD 46,401	1,495	0	(42)	(42)	(0.01)
	03/2024	\$ 1,407	CNH 10,187	32	0	32	0.01
	03/2024	1,072	HKD 8,353	0	0	0	0.00
	03/2024	292	IDR 4,500,602	2	(2)	0	0.00
	03/2024	158	INR 13,251	0	0	0	0.00
	03/2024	1,557	THB 53,823	30	0	30	0.01
	03/2024	920	TWD 28,601 \$ 705	28 0	0	28	0.01
SOG	06/2024 02/2024	KRW 915,660 \$ 812	RON 3,722	14	(7) 0	(7) 14	0.00 0.00
300	03/2024	TWD 5,202	\$ 165	0	(7)	(7)	0.00
SSB	01/2024	CLP 214,482	243	Ö	(3)	(3)	0.00
	01/2024	\$ 439	£ 349	6	0	6	0.00
	03/2024	299	INR 24,955	0	0	0	0.00
TOR	01/2024	4,637	¥ 680,116	191	0	191	0.04
	02/2024	¥ 1,720,000	\$ 11,624	0	(635)	(635)	(0.15)
	03/2024 03/2024	IDR 780,507 \$ 682	49 CNH 4,927	0 13	(1)	(1)	0.00 0.00
UAG	03/2024	£ 7.618	\$ 9,641	0	0 (71)	13 (71)	(0.02)
UAU	01/2024	HUF 6,200	3 9,041 17	0	(1)	(1)	0.00
	01/2024	\$ 209	BRL 1,033	4	0	4	0.00
	01/2024	173	HUF 63,543	10	0	10	0.00
	01/2024	100	MXN 1,769	4	0	4	0.00
	01/2024	2,483	NOK 26,491	126	0	126	0.03
	01/2024	317	SEK 3,180	0	(1)	(1)	0.00
	01/2024	1,029	ZAR 19,639	44	0	44	0.01
	03/2024	762	CZK 16,964	0	(5)	(5)	0.00
				\$ 3,854	\$ (1,832)	\$ 2,022	0.47

# HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CHF (Partially Hedged) Income had the following forward foreign currency contracts outstanding:

	Settlement	Currency to	Currency to	Unrealised	Unrealised	Net Unrealised Appreciation/	% of
Counterparty	Month	be Delivered	be Received	Appreciation	(Depreciation)	(Depreciation)	Net Assets
AZD	01/2024	AUD 1,630	\$ 1,079	\$ 0	\$ (33)	\$ (33)	(0.01)
BOA	01/2024	865	572	0	(18)	(18)	0.00
	01/2024	£ 254	322	0	(2)	(2)	0.00
	01/2024	¥ 517,889	3,509	0	(166)	(166)	(0.04)
	01/2024	NOK 1,165	110	0	(5)	(5)	0.00
	01/2024	NZD 652	397	0	(16)	(16)	0.00
BPS	01/2024	DKK 1,531	226	0	(1)	(1)	0.00
	01/2024	€ 923	1,013	1	(8)	(7)	0.00
	01/2024	£ 507	643	0	(3)	(3)	0.00
	01/2024	¥ 368,245	2,510	0	(104)	(104)	(0.02)
BRC	01/2024	\$ 2,844	CHF 2,481	105	0	105	0.02
CBK	01/2024	NOK 282	\$ 26	0	(1)	(1)	0.00
	01/2024	SEK 26	2	0	0	0	0.00
	01/2024	\$ 4,492	CHF 3,914	160	0	160	0.04
	01/2024	0	DKK 2	0	0	0	0.00
	01/2024	191	€ 173	0	0	0	0.00
	01/2024	0	NOK 0	0	0	. 0	0.00
GLM	01/2024	CAD 3,527	\$ 2,595	0	(80)	(80)	(0.02)
	01/2024	\$ 40,629	CHF 35,605	1,696	0	1,696	0.39
MBC	01/2024	AUD 986	\$ 654	0	(19)	(19)	0.00

# Schedule of Investments Global Advantage Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024 01/2024	CAD 281 € 21,904	\$ 207 24,083	\$ 0 0	\$ (5) (119)	\$ (5) (119)	0.00 (0.03)
	01/2024	£ 148	188	0	0	0	0.00
MYI	01/2024 01/2024	¥ 196,728 \$ 39.511	1,334 CHF 34,490	0 1,490	(62)	(62) 1,490	(0.01) 0.34
SCX	01/2024	SEK 8,947	\$ 861	0	(27)	(27)	(0.01)
UAG	01/2024 01/2024	DKK 2,031 £ 2,754	298 3,485	0	(3) (26)	(3) (26)	0.00 (0.01)
	01/2024	NOK 6,483	608	0	(31)	(31)	(0.01)
				\$ 3,452	\$ (729)	\$ 2,723	0.63

As at 31 December 2023, the Institutional EUR (Partially Hedged) Accumulation and E Class EUR (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

	Settlement	Currency to	Currency to	Unrealised	Unrealised	Net Unrealised Appreciation/	% of
Counterparty	Month	be Delivered	be Received	Appreciation	(Depreciation)	(Depreciation)	Net Assets
AZD	01/2024	AUD 2,977	\$ 1,972	\$ 0	\$ (60)	\$ (60)	(0.01)
BOA	01/2024	£ 249	316	0	(1)	(1)	0.00
	01/2024	¥ 977,859	6,626	0	(314)	(314)	(0.07)
	01/2024	NOK 2,138	201	0	(10)	(10)	0.00
	01/2024	NZD 817	497	0	(20)	(20)	(0.01)
BPS	01/2024	DKK 2,850	420	0	(2)	(2)	0.00
	01/2024	€ 14	15	0	0	0	0.00
	01/2024	£ 949	1,204	0	(6)	(6)	0.00
	01/2024	¥ 626,927	4,274	0	(175)	(175)	(0.04)
	01/2024	\$ 2,131	€ 1,954	27	0	27	0.01
BRC	01/2024	0	CHF 0	0	0	0	0.00
CBK	01/2024	€ 6	\$ 7	0	0	0	0.00
	01/2024	NOK 517	48	0	(3)	(3)	0.00
	01/2024	SEK 48	5	0	0	0	0.00
	01/2024	\$ 0	DKK 1	0	0	0	0.00
	01/2024	11	€ 10	0	0	0	0.00
	01/2024	0	NOK 1	0	0	0	0.00
GLM	01/2024	CAD 6,655	\$ 4,897	0	(151)	(151)	(0.04)
	01/2024	CHF 1,952	2,227	0	(93)	(93)	(0.02)
	01/2024	DKK 3,776	557	0	(3)	(3)	0.00
MBC	01/2024	AUD 2,328	1,543	0	(46)	(46)	(0.01)
	01/2024	CAD 378	279	0	(7)	(7)	0.00
	01/2024	€ 20	22	0	0	0	0.00
	01/2024	¥ 16,937	119	0	(1)	(1)	0.00
	01/2024	\$ 1,012	€ 922	6	0	6	0.00
MYI	01/2024	¥ 371,455	\$ 2,520	0	(117)	(117)	(0.03)
	01/2024	\$ 75,622	€ 68,802	398	0	398	0.09
SCX	01/2024	SEK 16,648	\$ 1,603	0	(49)	(49)	(0.01)
UAG	01/2024	AUD 1,129	749	0	(22)	(22)	(0.01)
	01/2024	£ 5,158	6,528	0	(48)	(48)	(0.01)
	01/2024	NOK 11,895	1,115	0	(56)	(56)	(0.01)
	01/2024	\$ 39,650	€ 36,047	178	0	178	0.04
				\$ 609	\$ (1,184)	\$ (575)	(0.13)

As at 31 December 2023, the Institutional NOK (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 782	\$ 518	\$ 0	\$ (16)	\$ (16)	0.00
BOA	01/2024	782	517	0	(16)	(16)	0.00
	01/2024	£ 136	172	0	(1)	(1)	0.00
	01/2024	¥ 237,879	1,612	0	(76)	(76)	(0.02)
	01/2024	NZD 253	154	0	(6)	(6)	0.00
	01/2024	\$ 13,953	NOK 148,353	657	0	657	0.15
BPS	01/2024	AUD 95	\$ 65	0	0	0	0.00
	01/2024	DKK 756	112	0	(1)	(1)	0.00
	01/2024	€ 396	432	0	(5)	(5)	0.00
	01/2024	£ 233	296	0	(2)	(2)	0.00
	01/2024	¥ 175,550	1,196	0	(50)	(50)	(0.01)
BRC	01/2024	DKK 1,004	147	0	(2)	(2)	0.00
	01/2024	\$ 0	CHF 0	0	0	0	0.00
CBK	01/2024	€ 190	\$ 209	0	(1)	(1)	0.00
	01/2024	£ 72	91	0	(1)	(1)	0.00
	01/2024	SEK 12	1	0	0	0	0.00
	01/2024	\$ 0	DKK 2	0	0	0	0.00
	01/2024	6,550	NOK 70,101	354	0	354	0.08
GLM	01/2024	CAD 1,750	\$ 1,290	0	(37)	(37)	(0.01)
	01/2024	CHF 492	561	0	(23)	(23)	(0.01)
	01/2024	\$ 7	NOK 74	0	` 0	0	0.00
JPM	01/2024	CAD 111	\$ 84	0	0	0	0.00
MBC	01/2024	132	98	0	(3)	(3)	0.00
	01/2024	€ 10,310	11,336	0	(56)	(56)	(0.01)
	01/2024	¥ 16,187	114	0	(1)	(1)	0.00

1.29

\$ 5,567

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	\$ 230	NOK 2,506	\$ 17	\$ 0	\$ 17	0.00
MYI	01/2024	¥ 90,362	\$ 613	0	(28)	(28)	(0.01)
SCX	01/2024	SEK 4,137	398	0	(12)	(12)	0.00
UAG	01/2024	£ 1,266	1,603	0	(12)	(12)	0.00
	01/2024	\$ 20,502	NOK 218,539	1,021	0	1,021	0.23
				\$ 2,049	\$ (349)	\$ 1,700	0.39

#### **SECURITIES SOLD SHORT**

**Total OTC Financial Derivative Instruments** 

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 2.000% due 01/01/2039 2.000% due 01/01/2054 3.000% due 01/03/2054 5.500% due 01/01/2054	\$ 7,000 27,750 2,500 10,900	\$ (6,277) (22,685) (2,217) (10,948)	(1.45) (5.25) (0.52) (2.53)
Total Securities Sold Short		\$ (42,127)	(9.75)
Total Investments		\$ 542,404	125.47
Other Current Assets & Liabilities		\$ (110,114)	(25.47)
Net Assets		\$ 432,290	100.00

## NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Security did not produce income within the last twelve months.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Restricted Securities (31 December 2022: 0.46%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Deutsche Bank AG 3.035% due 28/05/2032 DrillCo Holding Lux S.A.	21/06/2021 08/06/2023	\$ 1,061 321	\$ 878 399	0.20 0.09
		\$ 1,382	\$ 1,277	0.29

Security with an aggregate fair value of \$Nil (31 December 2022: \$1,525) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$14,326 (31 December 2022: \$13,884) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$870 (31 December 2022: \$1,120) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 556,360	\$ 1,793	\$ 558,153
Investment Funds	18,210	0	0	18,210
Repurchase Agreements	0	534	0	534
Financial Derivative Instruments <sup>(3)</sup>	(3,319)	10,953	0	7,634
Securities Sold Short	0	(42,127)	0	(42,127)
Totals	\$ 14,891	\$ 525,720	\$ 1,793	\$ 542,404

# Schedule of Investments Global Advantage Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 442,801	\$ 831	\$ 443,632
Investment Funds	18,242	0	0	18,242
Repurchase Agreements	0	1,408	0	1,408
Financial Derivative Instruments(3)	4,652	(41)	0	4,611
Securities Sold Short	0	(28,813)	0	(28,813)
Totals	\$ 22,894	\$ 415,355	\$ 831	\$ 439,080

 $<sup>^{\</sup>mbox{\scriptsize (1)}}$  See Note 3 in the Notes to Financial Statements for additional information.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022				
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net			
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>			
AZD	\$ (55)	\$ 0	\$ (55)	\$ 7	\$ 0	\$ 7			
BOA	332	(270)	62	1,000	(730)	270			
BOM	N/A	N/A	N/A	24	0	24			
BPS	(275)	280	5	(629)	560	(69)			
BRC	326	(230)	96	272	0	272			
BSH	N/A	N/A	N/A	3	0	3			
CBK	559	(600)	(41)	1,063	(1,120)	(57)			
CLY	N/A	N/A	N/A	(8)	0	(8)			
DUB	(17)	(50)	(67)	(125)	20	(105)			
FAR	(5)	0	(5)	N/A	N/A	N/A			
GLM	1,938	(1,980)	(42)	150	(370)	(220)			
GST	10	0	10	4	0	4			
HUS	N/A	N/A	N/A	(4)	0	(4)			
IND	N/A	N/A	N/A	110	0	110			
JPM	(82)	0	(82)	1,248	(760)	488			
MBC	(127)	320	193	264	(90)	174			
MYC	(42)	0	(42)	(5)	0	(5)			
MYI	2,281	(2,710)	(429)	(909)	540	(369)			
RBC	1	0	1	116	0	116			
RYL	(7)	0	(7)	(2)	0	(2)			
SCX	41	0	41	992	(910)	82			
SOG	7	0	7	77	(70)	7			
SSB	3	0	3	N/A	Ň/A	N/A			
TOR	(432)	270	(162)	6	0	6			
UAG	1,111	(1,380)	(269)	85	0	85			

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	74.54	65.89
Transferable securities dealt in on another regulated market*	54.44	41.33
Other transferable securities	0.14	0.88
Investment funds	4.21	4.44
Repurchase agreements	0.12	0.34
Financial derivative instruments dealt in on a regulated market	(1.16)	1.08
Centrally cleared financial derivative instruments	1.64	(0.87)
OTC financial derivative instruments	1.29	0.91
Securities sold short	(9.75)	(7.03)
Reverse repurchase agreements	N/A	(0.37)

As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Argentina	0.03	0.02
Australia Brazil	1.65 0.00	1.74 0.76
Bulgaria	0.43	N/A
Canada	1.57	0.73
Cayman Islands	3.87	5.78
Chile	0.29	0.56
China Colombia	0.07 0.50	N/A 0.02
Czech Republic	0.30	0.10
Denmark	2.49	2.67
Dominican Republic	0.30	0.16
France	2.78	2.83
Germany	2.02	2.33
Guatemala Hong Kong	0.09 N/A	0.10 0.21
Hungary	1.38	0.03
Indonesia	1.11	1.10
Ireland	4.79	5.34
Israel	1.88	0.98
Italy Coast	7.28 0.53	7.32 0.35
Ivory Coast Japan	6.33	4.40
Kazakhstan	0.43	N/A
Luxembourg	1.24	0.67
Malaysia	0.46	0.98
Mexico	N/A	0.28
Morocco Multinational	N/A 0.21	0.37 0.25
Netherlands	1.28	1.59
New Zealand	0.07	0.07
Norway	0.19	0.20
Peru	0.50	1.68
Philippines	0.08	0.08
Poland Portugal	0.78 0.18	0.03 0.09
Qatar	0.18	0.08
Romania	1.07	0.63
Russia	0.08	0.20
Saudi Arabia	0.83	N/A
Serbia	0.82	0.88
Singapore Slovenia	0.42 0.19	0.20 0.18
South Africa	0.09	0.09
South Korea	2.67	0.78
Spain	0.87	1.04
Supranational	0.67	0.71
Switzerland Thailand	1.10	1.64
United Arab Emirates	0.22 0.46	0.26 0.05
United Kingdom	8.07	9.05
United States	62.17	45.54
Short-Term Instruments	4.40	2.95
Investment Funds	4.21	4.44
Repurchase Agreements Financial Derivative Instruments Dealt in on a Regulated Market	0.12	0.34
Futures	(1.16)	1.09
Written Options	(1110)	
Options on Exchange-Traded Futures Contracts	N/A	(0.01)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection Credit Default Swaps on Credit Indices — Sell Protection	(0.18) 0.09	(0.15) N/A
Interest Rate Swaps — Basis Swaps	N/A	0.01
Interest Rate Swaps	1.73	(0.73)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.05	0.05
Options on Securities Written Options	0.08	0.08
Foreign Currency Options	(0.02)	N/A
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	(0.19)	(0.27)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.01)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.01
Cross-Currency Swaps Interest Rate Swaps	0.01 0.01	0.00 0.00
Forward Foreign Currency Contracts	0.47	0.00
Hedged Forward Foreign Currency Contracts	0.89	0.68
Securities Sold Short	(9.75)	(7.03)
Other Current Assets & Liabilities	(25.47)	(6.97)
Net Assets	100.00	100.00

AUSTRALIA	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR VALUE NET DESCRIPTION (000S) (000S) ASSETS
Section   Composition   Comp	TRANSFERABLE SECURITIES									1.000% due 01/10/2053 DKK 34,560 \$ 3,967 0.03
Palmer Square Col Ltd.	AUSTRALIA					\$				
RESIMACE Sessible Friend   1996   1997   1998   1	NON-AGENCY MORTGAGE-BA	CKED SEC	CURITIES				3,123	5,155	0.02	
Registrate Founding Ltd.   Go.   Co.   C		621 f	624	0.00			2,466	2,470	0.02	
Source   S	6.390% due 05/09/205/ \$	631 \$	631	0.00			6.505	6 500	0.05	
Austral face Government International Bond (27,55 of 1)  20,000 Apr 20,000 Alto (48,000 Alto (4	SOVEREIGN ISSUES						6,595	6,593	0.05	Total Denmark 264,682 2.02
9.50% dots   21/92/005   AUI   68/00   92.52   0.71	Australia Government Internati	onal Bond					1 191	1 190	0.01	FINI AND
1.2599 due 2.10502091   1.2509 due 2.10502091   1.25		,					.,	.,		
1.739% due 2.1060205 1 7,800 1					6.535% due 15/04/2027		837	837	0.01	
CAMADA  CASTON dot 21/05/2019   10,900   17,90	1.750% due 21/06/2051	16,900					_	141,720	1.08	, , ,,
The content of the					CORPORATE BONDS & I	NOTES				
Total Australia   20.40.61   1.56   2.528% oil   16/11/2077   431   382   200   Concentration   16/11/2076	4.300 /0 due 21/04/2033	100,700 _								
Comproate BonDo's   Notes   Section   Sectio	Total Australia	_				, Lea.	431	382	0.00	CORPORATE BONDS & NOTES
\$4,575% do:   40,020253   14,000   13,007   10,005% do:   21,000   20,007   0.07	Total / last alla	_	201,001	1.50						
S129% de 10/10/2076   C 12,300   12,989   0.10   52,89% de 20/10/2078   C 2,300   2,499   0.10   0.2,275% de 10/10/2076   C 2,200   0.	CANADA									
2759% day 2903/008	CORPORATE BONDS & NOTES									
Royal Bank of Canada   4851% due 14/12/2026   \$ 20,400   20,563   0.15   33,552   0.25   33,552   0.25   33,552   0.25   33,552   0.25   33,75% due 808/87/2028   9,300   9,228   0.07   6,000   6,0			40.000		KSA Sukuk Ltd.		•	•		0.500% due 17/01/2025 2,300 2,469 0.02
4.851% due 14/12/2026 \$ 2,040 0 20,553 0.15 33,75% due 25010/2026 \$ 2,060 1,906 0.01 2,226% due 21/01/2026 \$ 1,500 1,000 4,046 0.03 5,500% due 20,000% due 01/000005 CAD 5,218 3,799 0.03 5,500% due 20,000005 CAD 5,218 3,799 0.03 5,000% due 20,000% due 01/00005 due 01/000005 due 01/0		12,300	12,989	0.10			8,500	8,839	0.07	
Sample   S		20,400	20 563	0.15			2.060	1.006	0.01	
SOVEREIGN ISSUES   5.50% due 101/20203   2.00   5.218   3.799   0.05   5.50% due 101/20203   2.00   5.50% due 101/20203   2.00   5.50% due 101/20203   2.00% due 101/20203   11.5680   88.872   0.88   5.00% due 101/20203   11.5690   0.00% due 2050000   0.00% due 205000   0.00% due 20500   0.00% due 20500   0.00% due 205000   0.00% due 205000   0.00% due 20500   0.00% due 205000   0.00% due 205000   0.00% due 20500   0.00% due 205		20,700					2,000	1,906	0.01	2.797% due 19/01/2028 17,500 16,131 0.12
Figure   F				0.25			4,100	4,046	0.03	
SOVEREIGN ISSUES  SOVEREIGN ISSUES  Total Cayman Islands  470 0.00	NON-AGENCY MORTGAGE-BA	CKED SEC	CURITIES		5.650% due 08/08/2028		9,300			
SOVEREIGN ISSUES   13,459   0.87   Conada Government International Bond   255,179   1.55   Conada Government Real Return Bond   2,759% due 01012/2033   115,680   88,872   0.68   0.69   0.750% due 0.00   0.750%			2.700	0.03		Co.	20.000	24.240	0.24	105,949 0.81
Total Cayman Islands	3.650% due 12/08/2053 CAD	5,218	3,799	0.03	6.000% due 25/10/2028					SOVEREIGN ISSUES
Canada Government International Bond   Canada Government International Bond   Canada Government Real Return Bond   1,500% due 0/11/2/2033   115,680   88,77   0.88   0.68   0.68   0.67   0.0	SOVEREIGN ISSUES				Total Cayman Islands		_			
Canadian Government Real Return Bond   17,00% due   17,					Total Cayman Islanus		_	233,173	1.93	
SOVEREIGN ISSUES   SOVEREIGN I					CHINA					
1.500% due   10,701   8,035   0.6   3.199% due   150/4205   0.7   6,1240   9,190   0.7   101/37/16   1.315   0.750% due   20/02/2037   € 2,200   1.829   0.2   0			00,072	0.00	SOVEREIGN ISSUES					2.000% due 25/05/2048 73,081 66,798 0.51
CAYMAN ISLANDS  ASSET-BACKED SECURITIES  Apriles CLO 6.573% due 1500/2031 \$ 4,387 4,386 0.3  CAYMAN ISLANDS  ASSET-BACKED SECURITIES  Apriles CLO 6.573% due 1500/2031 \$ 4,387 4,386 0.3  CAYMAN SErber CLO 6.687% due 1500/2031 \$ 1,240 12,253 0.9  Benefit Street Partners CLO Lttd. 6.773% due 1500/2031 \$ 8,067 8,053 0.06  CAYBOR CROSS due 1500/2031 \$ 8,075 8,00		uiii bollu								· — — — — — — — — — — — — — — — — — — —
0.750% due 0.002/037		10,701	8,035	0.06	3.190% due 15/04/2053	CNY	61,240	9,190	0.07	
Ontario Teachers Finance Trust   O.900% due 2005/2041   O.700   O.7405   O.05		2 200	1 920	0.02	CZECH REPUBLIC					10tal France 2/9,665 2.14
0.900% due 2005/2041 9,700 7,405 0.06 Province of Ontario 0.010% due 25/11/2030 30,200 27,694 0.21 134,305 1.03 171,656 1.31 171,656 1		,	1,029	0.02	SOVEREIGN ISSUES					GERMANY
0.010% due 25/11/2030 30.200 27,694 0.21 134,305 1.03 10.30	0.900% due 20/05/2041		7,405	0.06	Czech Republic Governm	ent In	ternational	Bond		CORPORATE BONDS & NOTES
DENIMARK   CORPORATE BONDS & NOTES   DESCRIPTION   Total Canada	Province of Ontario	20.200	27.604	0.24	2.500% due 25/08/2028	CZK	2,900	123	0.00	
Total Canada	0.010% due 25/11/2030	30,200 _			DENMARK					
Section   Sect	Total Canada	_				NOTES				
ASSET-BACKED SECURITIES  AFRICAGED SECURITI	TOTAL CALIAGA	_	171,000	1.51						
ASSET BACKED SECURITIES    1,500% due 01/07/2050   0 0 0.00   0.	CAYMAN ISLANDS				1.000% due 01/10/2050	DKK	502,190	56,181	0.43	
Apidos CLO 6.735% due 15/04/2031 \$ 4,387 4,386 0.03 1.500% due 01/10/2050 0 0.000 6.847% due 20/01/2031 12,240 12,253 0.09 2.000% due 01/10/2050 0 0.000 6.887% due 16/01/2030 5,423 5,416 0.04 6.805% due 16/01/2030 5,423 5,416 0.04 6.757% due 20/04/2031 8,067 8,053 0.06 1.500% due 01/10/2050 499,681 55,351 0.42 6.767% due 20/04/2031 8,171 8,164 0.06 1.500% due 01/10/2050 499,681 55,351 0.42 6.735% due 15/07/2031 8,171 8,164 0.06 1.500% due 01/10/2050 0 0.000 6.817% due 20/01/2031 6,075 6,079 0.05 2.000% due 01/10/2053 39,799 4,809 0.00 6.817% due 20/01/2031 6,075 5,522 0.04 6.691% due 15/05/2031 5,527 5,522 0.04 6.691% due 15/05/2031 5,527 5,522 0.04 6.677% due 20/01/2030 2,349 2,350 0.02 6.775% due 15/10/2030 2,349 2,350 0.02 6.775% due 20/01/2030 17,486 17,484 0.13 1.000% due 01/10/2050 9 0.000 6.937% due 20/01/2030 1,4043 14,044 0.11 1.500% due 01/10/2037 0 0.000 6.827% due 20/01/2030 3,270 3,268 0.03 2.000% due 01/10/2037 0 0.000 6.857% due 20/01/2030 1,4043 14,044 0.11 1.500% due 01/10/2037 0 0.000 6.857% due 20/01/2030 3,270 3,268 0.03 2.000% due 01/10/2037 0 0.000 6.857% due 20/01/2030 1,4043 14,044 0.11 1.500% due 01/10/2037 0 0.000 6.857% due 20/01/2030 3,270 3,268 0.03 2.000% due 01/10/2037 0 0.000 6.857% due 20/01/2030 3,270 3,268 0.03 2.000% due 01/10/2037 0 0.000 6.857% due 20/01/2030 3,270 3,268 0.03 2.000% due 01/10/2037 0 0.000 6.857% due 20/01/2030 3,270 3,268 0.03 2.000% due 01/10/2037 0 0.000 6.857% due 20/01/2030 3,270 3,268 0.03 2.000% due 01/10/2037 0 0.000 6.857% due 20/01/2030 3,270 3,268 0.03 2.000% due 01/10/2037 0 0.000 6.857% due 20/01/2031 9,771 9,760 0.07 6.857% due 20/01/2031 9,771 9,760 0.07 6.857% due 20/01/2031 12,705 12,709 0.10 5.000% due 01/10/2047 0 0.000 6.857% due 20/01/2031 9,771 9,760 0.07 6.857% due 20/01/2031 12,705 12,709 0.10 5.000% due 01/10/2047 0 0.000 6.857% due 20/01/2031 12,705 12,709 0.10 5.000% due 01/10/2047 0 0.000 6.857% due 20/01/2031 12,705 12,709 0.10 5.000% due 01/10/2047 0 0.000 6.857% due 20/01/2031 12,705 12,709 0.10 5.000% due 01/10/2036 0 0.000 6	ASSET-BACKED SECURITIES									
6.757% due 15/04/2031 \$ 4,387 4,386 0.03 2,000% due 01/10/2047 0 0 0.00 6.847% due 20/01/2031 12,240 12,253 0.09 2,000% due 01/10/2047 0 0 0.00 6.847% due 20/01/2030 5,423 5,416 0.04	Apidos CLO									1.875% due 23/02/2028 5,900 6,132 0.05
Atlas Senior Loan Fund Ltd. 6.805% due 16/01/2030 5,423 5,416 0.04  Benefit Street Partners CLO Ltd. 6.767% due 20/04/2031 8,067 8,053 0.06 1.500% due 01/10/2050 0 1.500% due 01/10/2050 0 0.00 1.500% due 01/10/2050 0 0		,			2.000% due 01/10/2047		0	0	0.00	
6.805% due 16/01/2030 5,423 5,416 0.04 Nordea Kredit Realkreditaktieselskab  6.805% due 16/01/2031 8,067 8,053 0.06 1.500% due 01/10/2050 0 0.000  8lueMountain CLO Ltd. 6.757% due 20/04/2031 8,171 8,164 0.06 1.500% due 01/10/2053 0 0.000  6.817% due 20/01/2031 8,171 8,164 0.06 1.500% due 01/10/2053 0 0 0.000  6.817% due 20/01/2031 6,075 6,079 0.05 2.000% due 01/10/2037 0 0 0.000  6.817% due 20/01/2031 6,075 5,522 0.04 2.000% due 01/10/2037 0 0 0.000  6.817% due 15/10/2030 2,349 2,350 0.02  Carbone CLO Ltd. 6.691% due 15/01/2031 5,527 5,522 0.04 2.500% due 01/10/2037 0 0 0.000  6.875% due 15/10/2030 2,349 2,350 0.02  Cardwaran CLO Ltd. 6.75% due 15/10/2030 1,7486 17,484 0.13 1.000% due 01/10/2053 0 0 0.000  6.927% due 20/01/2030 14,043 14,044 0.11 1.500% due 01/10/2053 0 0 0.000  6.927% due 20/01/2030 3,270 3,286 0.3 2.000% due 01/10/2053 0 0 0.000  6.927% due 20/01/2030 3,270 3,286 0.3 2.000% due 01/10/2053 0 0 0.000  6.927% due 20/01/2030 3,270 3,286 0.3 2.000% due 01/10/2053 0 0 0.000  6.927% due 20/01/2030 3,270 3,286 0.3 2.000% due 01/10/2053 0 0 0.000  6.927% due 20/01/2030 3,270 3,286 0.3 2.000% due 01/10/2053 0 0 0.000  6.927% due 20/01/2030 3,270 3,286 0.3 2.000% due 01/10/2053 0 0 0.000  6.927% due 20/01/2030 3,270 3,286 0.3 2.000% due 01/10/2053 0 0 0.000  6.927% due 20/01/2030 3,270 3,286 0.3 2.000% due 01/10/2053 0 0 0.000  6.927% due 20/01/2030 3,270 3,286 0.3 2.000% due 01/10/2053 0 0 0.000  6.927% due 20/01/2030 3,270 3,286 0.3 2.000% due 01/10/2053 0 0 0.000  6.927% due 20/01/2031 9,771 9,760 0.07 2.500% due 01/10/2053 0 0 0.000  6.927% due 20/01/2031 9,771 9,760 0.07 2.500% due 01/10/2053 0 0 0.000  6.927% due 20/01/2031 9,771 9,760 0.07 2.500% due 01/10/2053 0 0 0.000  6.927% due 20/01/2031 9,771 9,760 0.07 2.500% due 01/10/2053 0 0 0.000  6.927% due 20/01/2031 9,771 9,760 0.07 2.500% due 01/10/2053 0 0 0.000  6.927% due 20/01/2031 9,771 9,760 0.07 2.500% due 01/10/2053 0 0 0.000  6.927% due 20/01/2031 9,771 9,760 0.07 2.500% due 01/10/2053 0 0 0.000  6.927% due 20/01/2031 9,771 9,760 0.07 2.		12,240	12,253	0.09						
Senefit Street Partners CLO Ltd.   1.000% due 01/10/2057   499,681   55,351   0.42   1.000% due 01/10/2057   0.000	6.805% due 16/01/2030	5,423	5,416	0.04		takties	-	U	0.00	3.961% due 26/11/2025 26,750 26,317 0.20
Simple Mountain CLO Ltd.   Simple Mountain CL	Benefit Street Partners CLO Ltd				1.000% due 01/10/2050			55,351	0.42	·
Side Not Not State   State Not Not State   State	6.767% due 20/04/2031	8,067	8,053	0.06						,
Carbone CLO Ltd. 6.817% due 20/01/2031 6,075 6,079 0.05 Carlyle Global Market Strategies CLO Ltd. 6.691% due 15/05/2031 5,527 5,522 0.04 6.755% due 15/10/2030 2,349 2,350 0.02 CATABRA Ltd. 6.774% due 22/04/2030 17,486 17,484 0.13 CBAM Ltd. 6.927% due 20/07/2030 14,043 14,044 0.11 CBAM Ltd. 6.857% due 20/10/2030 3,270 3,268 0.03 CDEEC Creek CLO Ltd. 6.857% due 20/10/2030 3,70 3,268 0.03 CDEEC CROWN due 01/10/2050 0 0 0.00 C		0 171	0 16/	0.06						
6.817% due 20/01/2031 6,075 6,079 0.05 Carlyle Global Market Strategies CLO Ltd. 6.691% due 15/05/2031 5,527 5,522 0.04 6.755% due 15/10/2030 2,349 2,350 0.02 Catamaran CLO Ltd. 6.774% due 22/04/2030 17,486 17,484 0.13 6.927% due 20/07/2031 1,000% due 01/10/2053 0 0 0.00 CBAM Ltd. 6.857% due 20/07/2030 14,043 14,044 0.11 1.500% due 01/10/2053 0 0 0.00 CBAM Ltd. 6.857% due 20/10/2030 3,270 3,268 0.03 CDeer Creek CLO Ltd. 6.857% due 20/10/2030 3,270 3,268 0.03 CDryden Senior Loan Fund 6.625% due 15/04/2031 9,771 9,760 0.07 CGUS. CLO Ltd. 6.754% due 22/07/2031 12,705 12,709 0.10 CRAM Ltd. 6.857% due 20/10/2030 3,270 3,268 0.03 CRAM Ltd. 6.857% due 20/10/2030 3,270 3,26		0,171	0,104	0.00	2.000% due 01/10/2037		0	0	0.00	
Carlyle Global Market Strategies CLO Ltd. 6.691% due 15/05/2031 5,527 5,522 0.04 6.755% due 15/10/2030 2,349 2,350 0.02 Catamaran CLO Ltd. 6.774% due 22/04/2030 17,486 17,484 0.13 CBAM Ltd. 6.927% due 20/07/2030 14,043 14,044 0.11 CBAM Ltd. 6.857% due 20/10/2030 3,270 3,268 0.03 CPAY Creek CLO Ltd. 6.857% due 20/10/2030 3,270 3,268 0.03 CREET CLO Ltd. 6.625% due 15/04/2031 9,771 9,760 0.07 CLG U.S. CLO Ltd. 6.754% due 22/07/2031 12,705 12,709 0.10 CREET CLO Ltd. 6.754% due	6.817% due 20/01/2031	6,075	6,079	0.05						
6.691% due 15/05/2031 5,527 5,522 0.04 2,349 2,350 0.02 Catamaran CLO Ltd.	Carlyle Global Market Strategie	s CLO Ltd.								176,102 1.35
6.75% due 15/10/2030	6.691% due 15/05/2031									HUNGARY
CBAM Ltd.		2,349	2,350	0.02			702.722	04.000	0.70	
CBAM Ltd. 1.500% due 01/10/2037 0 0 0.00 6.927% due 20/07/2030 14,043 14,044 0.11 1.500% due 01/10/2050 0 0 0.00 5.000% due 22/10/2027 € 4,100 4,733 0.04  Deer Creek CLO Ltd. 6.857% due 20/10/2030 3,270 3,268 0.03 2.000% due 01/10/2057 0 0.00  Dryden Senior Loan Fund 6.625% due 15/04/2031 9,771 9,760 0.07  ICG U.S. CLO Ltd. 6.754% due 22/07/2031 12,705 12,709 0.10  Marble Point CLO Ltd. 6.8537% due 20/10/2030 13,806 13,800 0.10  Realkredit Danmark A/S  1.500% due 01/10/2037 0 0.00 0.00 5.000% due 22/10/2027 € 4,100 4,733 0.04 0.00 5.000% due 22/02/2027 € 4,100 4,733 0.04 0.00 7.625% due 22/09/2032 \$ 17,200 18,396 0.14 0.00 7.625% due 29/03/2041 100 120 0.00 17 Total Hungary 23,558 0.18 12,705 12,709 0.10 5.000% due 01/10/2047 0 0 0.00 18 TYPENATIONAL 18 T	6.774% due 22/04/2030	17,486	17,484	0.13						
6.927% due 20/07/2030 14,043 14,044 0.11 1.500% due 01/10/2050 0 0.00 5.000% due 22/02/2027 € 4,100 4,733 0.04   Deer Creek CLO Ltd. 6.857% due 20/10/2030 3,270 3,268 0.03 2.000% due 01/10/2057 0 0.00 7.625% due 29/03/2041 100 120 0.00   Dryden Senior Loan Fund 6.625% due 15/04/2031 9,771 9,760 0.07 2.500% due 01/10/2050 0 0 0.00   ICG U.S. CLO Ltd. 6.754% due 22/07/2031 12,705 12,709 0.10 5.000% due 01/10/2053 248,816 37,000 0.28   Marble Point CLO Ltd. 8237% due 19/07/2030 13,806 13,800 0.10   Marble Point CLO Ltd. 8237% due 19/07/2030 13,806 13,800 0.10   Realkredit Danmark A/S Realkredit Danmark A/S	CBAM Ltd.									3.000% due 27/10/2027 HUF 117,500 309 0.00
6.857% due 20/10/2030 3,270 3,268 0.03 2.000% due 01/10/2047 0 0 0.00 7.625% due 29/03/2041 100 120 0.00    Dryden Senior Loan Fund 6.625% due 15/04/2031 9,771 9,760 0.07 2.500% due 01/10/2047 0 0.00    ICG U.S. CLO Ltd. 3.000% due 01/10/2047 0 0.00   6.754% due 22/07/2031 12,705 12,709 0.10 5.000% due 01/10/2053 248,816 37,000 0.28    Marble Point CLO Ltd. 5.000% due 01/10/2053 248,816 37,000 0.28    Realkredit Danmark A/S Realkred	6.927% due 20/07/2030	14,043	14,044	0.11	1.500% due 01/10/2050					
Dryden Senior Loan Fund 6.625% due 15/04/2031 9,771 9,760 0.07  ICG U.S. CLO Ltd. 6.754% due 22/07/2031 12,705 12,709 0.10  Marble Point CLO Ltd. 6.825% due 15/04/2031 12,705 12,709 0.10  Realkredit Danmark A/S  Total Hungary 23,558 0.18		3 270	2 260	0.03						
6.625% due 15/04/2031 9,771 9,760 0.07 2.500% due 01/10/2036 0 0.00 0.00 1 0.00 0.00 0.00 0.00 0.00		3,210	3,200	0.03	2.000% due 01/10/2050		0	0	0.00	
2.500% due 01/10/2047 0 0.00 0.00 0.00 0.554% due 22/07/2031 12,709 0.10 2.500% due 01/10/2047 0 0.00 0.00 0.00 0.00 0.554% due 22/07/2031 12,709 0.10 8 0.00% due 01/10/2053 248,816 37,000 0.28 0.28 0.28 0.28 0.28 0.28 0.28 0	6.625% due 15/04/2031	9,771	9,760	0.07						3,
6.754% due 22/07/2031 12,705 12,709 0.10 5.000% due 01/10/2053 248,816 37,000 0.28 COAN PARTICIPATIONS AND ASSIGNMENTS  Marble Point CLO Ltd. Realkredit Danmark A/S Project Mercury 8.1377% due 11/10/2020 6.25 000 27,703 0.31	ICG U.S. CLO Ltd.									
6 9270/ dua 19/12/2020	6.754% due 22/07/2031	12,705	12,709	0.10						
1.000% due 01/10/2050 115,699 13,421 0.10 0.127 /0 due 11/00/2050 € 23,000 <u>27,705 0.21</u>		12 806	12 200	0.10			445.000	42.424	0.40	
	5.557 76 dae 10/12/2050	12,000	12,003	0.10	1.000% due 01/10/2050		115,699	13,421	0.10	C.12770 ddC 11700/2030

DESCRIPTION IRELAND	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION 4.908% due 12/01/2032 €	PAR (000S) 9.300	FAIR % OF VALUE NET (000S) ASSETS \$ 10,192 0.08	DESCRIPTION	PAR (000S)	, ,	% OF NET ASSETS
ASSET-BACKED SECURITIES				4.500 /0 duc 12/01/2032 C	5,500	633,892 4.85	Japan Finance Organizat 0.625% due 02/09/2025	1,400 \$		0.01
Accunia European CLO DAC				CORPORATE BONDS & NOTES			3.000% due 12/03/2024	13,100	13,037	0.10
4.915% due 15/07/2030	€ 4,290 \$	4,735	0.04				Japan Government Inter 0.005% due 01/02/2024	** 700,000	4,966	0.04
<b>Adagio CLO DAC</b> 4.685% due 15/10/2031	10,250	11,169	0.08		5,450 5,300	5,263 0.04 5,121 0.03	0.005% due 01/03/2024 0.005% due 01/04/2024	15,550,000 8,140,000	110,326 57,762	0.84 0.44
Aqueduct European CLO DAC 4.633% due 20/07/2030	9,527	10,447	0.08	2.450% due 29/10/2026 3.000% due 29/10/2028	200 900	185 0.00 822 0.01	0.005% due 01/05/2024 0.005% due 01/10/2024	5,580,000 17,912,450	39,600 127,122	
Ares European CLO DAC 4.575% due 15/04/2030	6,807	7,460		3.500% due 15/01/2025	1,300	1,271 0.01 12,662 0.09	0.100% due 10/03/2028 (e) 0.200% due 20/06/2036	14,755,458 362,750	110,001 2,369	
4.625% due 15/10/2030	14,907 23.787	16,347 26,029					0.500% due 20/09/2046	8,768,000	50,253	
4.745% due 15/10/2031 4.843% due 20/04/2032	9,100	9,894		NON-AGENCY MORTGAGE-BAC	KED S	ECURITIES	0.500% due 20/03/2049	11,468,000	63,119	
Armada Euro CLO DAC 4.685% due 15/07/2031	8,952	9,784	0.07	Bruegel DAC 4.762% due 22/05/2031 €	339	359 0.00	0.700% due 20/12/2048 0.700% due 20/06/2051 1.000% due 20/03/2052	7,461,650 202,000 70,000	43,424 1,139 425	
Aurium CLO DAC 4.695% due 16/01/2031	28,733	31,397	0.24	European Loan Conduit DAC 4.994% due 17/02/2030	3,058	3,334 0.03	1.300% due 20/06/2052 1.500% due 20/09/2043	500,000 11,670,000	3,268 84,317	0.03
Avoca CLO DAC 4.785% due 15/10/2032	9,800	10,692		Total Ireland		3,693 0.03 650,247 4.97	Tokyo Metropolitan Gov 0.750% due 16/07/2025		17,458	
Bain Capital Euro CLO DAC	3,000	10,032	0.00	ICDAEL				, ,,,,,,	755,485	
4.733% due 20/01/2032 Black Diamond CLO DAC	12,296	13,417	0.10	ISRAEL SOVEREIGN ISSUES			Total Japan	_	995,834	7.62
4.982% due 15/05/2032	5,276	5,755	0.04	Israel Government International E 1.000% due 31/03/2030 ILS	<b>Bond</b> 800	188 0.00	JERSEY, CHANNEL ISL CORPORATE BONDS &			
Blackrock European CLO DAC 4.585% due 15/10/2031	10,606	11,533	0.09	2.000% due 31/03/2027 8	7,900 1,300	23,197 0.18 10,761 0.08	G City Europe Ltd.			
BlueMountain Fuji EUR CLO DA 4.685% due 15/01/2031	11,174	12,209	0.09		9,000	123,229 0.94 157,375 1.20	4.250% due 11/09/2025	€ 10,000 _	10,175	0.08
<b>BNPP AM Euro CLO DAC</b> 4.822% due 22/07/2032	12,700	13,847	0.11	ITALY		137,373 1.20	LUXEMBOURG CORPORATE BONDS &	NOTES		
Cairn CLO BV 4.745% due 15/10/2031	16,389	17,808	0.14	CORPORATE BONDS & NOTES			Aroundtown S.A. 0.000% due			
Carlyle Euro CLO DAC 4.632% due 15/08/2030	5,648	6,183	0.05	AMCO - Asset Management Co. S 0.750% due 20/04/2028	<b>pA</b> 300	292 0.00	16/07/2026 (c) 0.375% due 15/04/2027	11,000 1,700	10,228 1,515	
4.892% due 15/08/2032 Carlyle Global Market Strategi	3,200	3,488		4.625% due 06/02/2027 1  Banca Monte dei Paschi di Siena 9	7,500 SnA	19,891 0.15	5.375% due 21/03/2029	\$ 2,700	2,226	
4.752% due 15/11/2031	11,479	12,505	0.10	0.875% due 08/10/2027	8,000 6,600	8,250 0.06 29,342 0.23	CBRE Global Investors O SICAV-SIF Pan Europe 0.900% due 12/10/2029			0.00
Contego CLO DAC 4.642% due 23/01/2030	6,279	6,837	0.05	2.625% due 28/04/2025	2,800 2,000	3,019 0.02 13,881 0.11	CPI Property Group S.A.			
CVC Cordatus Loan Fund DAC 4.652% due 21/07/2030	20,067	21,917	0.17	Intesa Sanpaolo SpA 5.125% due 29/08/2031 1	7,600	20,762 0.16	1.625% due 23/04/2027 1.750% due 14/01/2030 2.750% due 12/05/2026	16,100 17,000 1,400	13,110 10,733 1,295	
<b>Dryden Euro CLO DAC</b> 4.625% due 15/04/2033	6,566	7,148	0.05	Nexi SpA	6,639	6,974 0.06	2.750% due 22/01/2028	f 1,000		0.01
4.862% due 15/05/2034 Griffith Park CLO DAC	23,408	25,466	0.19	1.023 /0 duc 30/04/2020	0,033	102,411 0.79	Logicor Financing SARL 0.625% due 17/11/2025 0.750% due 15/07/2024	€ 4,600 5,200	4,743 5,612	
4.704% due 21/11/2031 Harvest CLO DAC	14,240	15,481	0.12	SOVEREIGN ISSUES			2.250% due 13/05/2025	2,000	2,142	
4.566% due 26/06/2030	6,583	7,193		Cassa Depositi e Prestiti SpA 5.750% due 05/05/2026 \$ 2	1,500	21,485 0.16	Sberbank of Russia Via 5 5.125% due	·		
4.673% due 20/10/2031 4.725% due 15/07/2031	15,251 9,850	16,598 10,725		Italy Government International Bo		21,405 0.10	29/10/2022 ^	\$ 500 _		0.00
4.815% due 15/01/2032	22,300	24,320			5,684	7,619 0.06		-	52,716	0.40
Jubilee CLO DAC 4.565% due 15/04/2030	19,072	20,881	0.16	Total Italy		29,104 0.22 131,515 1.01	NON-AGENCY MORTGA	AGE-BACKED SE	CURITIES	
4.615% due 15/04/2031 Laurelin DAC	1,100	1,197		JAPAN		151,515 1.01	Miravet SARL 4.806% due 26/05/2065	€ 12,452 _	13,643	
4.713% due 20/10/2031	14,251	15,588	0.12	CORPORATE BONDS & NOTES			Total Luxembourg	-	66,359	0.51
Madison Park Euro Funding DA 4.715% due 15/01/2032	22,900	24,928	0.19	Mitsubishi UFJ Financial Group, In 1.412% due 17/07/2025 \$ 2	1 <b>c.</b> 9,800	28,128 0.21	MALAYSIA	NOTEC		
4.765% due 15/07/2032 Man GLG Euro CLO DAC	7,300	7,955	0.06	2.193% due 25/02/2025 3	3,700	32,569 0.25	CORPORATE BONDS & Petronas Capital Ltd.			
4.775% due 15/10/2032 Oak Hill European Credit Partn	9,835	10,732	80.0		2,100	2,023 0.02	2.480% due 28/01/2032 3.500% due 21/04/2030	\$ 5,500 8,600	4,701 8,081	0.06
4.733% due 20/10/2031	24,038	26,261	0.20	Nomura Holdings, Inc. 2.329% due 22/01/2027 1	1,100	10,182 0.08	4.550% due 21/04/2050 4.800% due 21/04/2060	6,100 5,000 _	5,614 4,751	
OCP Euro CLO DAC 4.882% due 22/09/2034	22,300	24,283	0.19		3,700	45,616 0.35		-	23,147	0.18
Palmer Square European Loan 4.685% due 15/10/2031	Funding DA 11,036	<b>C</b> 11,997	0.09		6,500 6,400	25,010 0.19 26,016 0.20	SOVEREIGN ISSUES			
4.695% due 15/07/2031 4.745% due 15/04/2031	3,157 14,471	3,445 15,763	0.03	Sumitomo Mitsui Financial Group		36,561 0.28	Malaysia Government Ir 3.519% due 20/04/2028 N		85,650	
Sculptor European CLO DAC 4.755% due 14/01/2032	35,800	38,981		Sumitomo Mitsui Trust Bank Ltd.			Total Malaysia	_	108,797	0.83
Segovia European CLO DAC				0.010% due 15/10/2027 € 3	4,800	34,244 0.26 240,349 1.84	MEXICO SOVEREIGN ISSUES			
4.873% due 20/07/2032 Tikehau CLO DAC	13,700	14,942		SOVEREIGN ISSUES			Mexico Government Inte		COF	0.01
4.844% due 04/08/2034 Toro European CLO DAC	10,600	11,574			3,400	13,104 0.10	4.000% due 15/03/2115 5.000% due 27/04/2051	€ 800 \$ 7,800 _	6,791	
4.812% due 15/02/2034	22,750	24,789	0.19		2,800	12,490 0.10	Total Mexico	_	7,476	0.06

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
MULTINATIONAL CORPORATE BONDS & NOTE:	5			PORTUGAL CORPORATE BONDS & NOT	ES			2.125% due 10/06/2027	KRW	16,365,000	\$ 12,273	0.09
Preferred Term Securities Ltd. 5.956% due 22/12/2036	\$ 8.587 \$	8,115	0.06	Banco Espirito Santo S.A. 4.000% due				2.375% due 10/12/2027		14,900,000	11,233	0.08
6.046% due 22/03/2038	2,913	2,621	0.02	21/01/2019 ^ €	6,900 \$	2,096	0.02	2.375% due 10/12/2028	1	13,474,130	85,023	0.65
Total Multinational	-	10,736	0.08	4.750% due 15/01/2018 ^	1,900 _	577	0.00	2.625% due 10/06/2028		79,616,800	60,509	0.46
NETHERLANDS CORPORATE BONDS & NOTE:	5			Total Portugal	_	2,673	0.02	3.250% due 10/03/2028		26,805,520	21,088	0.16
ABN AMRO Bank NV	€ 300	202	0.00	QATAR CORPORATE BONDS & NOT	FS			3.250% due 10/06/2033		50,045,520	39,069	0.30
1.125% due 12/01/2032 Cooperatieve Rabobank UA				QatarEnergy		5.004		3.250% due 10/09/2042		11,134,180	8,788	0.07
3.758% due 06/04/2033 CTP NV	\$ 2,300	2,066	0.02	2.250% due 12/07/2031 \$ 3.300% due 12/07/2051	8,000 5,100 _	6,821 3,736		4.250% due 10/12/2032	1	66,494,540	139,727	1.07
0.625% due 27/09/2026 0.875% due 20/01/2026	€ 10,500 14,100	10,444 14,453		Total Qatar	_	10,557	80.0	5.500% due 10/03/2028		14,900,000	12,610	0.10
1.500% due 27/09/2031 Sagax Euro MTN NL BV	6,500	5,608	0.04	ROMANIA SOVEREIGN ISSUES				Total South Korea			433,976	3.32
1.625% due 24/02/2026	11,900 _	12,476 <b>45.340</b>		Romania Government Interna	ational Bond			SPAIN ASSET-BACKED SI	CURITIE	ς		
NON-AGENCY MORTGAGE-B	ACKED SEC	.,.	0.55	1.375% due 02/12/2029 € 1.750% due 13/07/2030	6,560 16,600	5,987 14,872		BBVA Consumer A		,		
Domi BV	ACKED SEC	OKITIES		2.000% due 28/01/2032 (i)	1,000	857	0.01	0.270% due 20/07/2031	€	2,917	3,153	0.02
4.775% due 15/06/2051 Dutch Property Finance BV	90	100	0.00	2.000% due 14/04/2033 2.124% due 16/07/2031	2,150 2,600	1,783 2.296	0.01	CORPORATE BON	DS & NO	TES		
4.602% due 28/07/2054 4.602% due 28/07/2058	197 13,146	218 14.487	0.00	2.125% due 07/03/2028 2.625% due 02/12/2040	19,300 7,400	19,392 5,518	0.15	Banco Santander S 1.849% due	.A.			
<b>Eurosail BV</b> 5.485% due 17/10/2040	8	,	0.00	2.750% due 14/04/2041 2.875% due 13/04/2042	7,000 17,300	5,209 12,979	0.04	25/03/2026 6.607% due	\$	5,800	5,372	0.04
Jubilee Place BV				5.000% due 27/09/2026 6.375% due 18/09/2033	6,800 13,300	7,722 15,564	0.06	07/11/2028		12,800	13,639	
4.815% due 17/07/2058 4.985% due 17/10/2057	9,711 5,226 _	10,742 5,791	0.05	6.625% due 27/09/2029	8,500	10,057	0.08				19,011	0.15
Total Netherlands	-	31,347 76,687		Total Romania	_	102,236	0.78	NON-AGENCY MO				cario
NEW ZEALAND	-	70,007	0.55	SAUDI ARABIA CORPORATE BONDS & NOT	FS			4.125% due 18/01/2049	€	328	•	0.00
SOVEREIGN ISSUES				Saudi Arabian Oil Co.				Fondo de Titulizaci	_		333	0.00
Auckland Council 1.000% due 19/01/2027	5.800	6,097	0.04	2.250% due 24/11/2030 \$ 3.250% due 24/11/2050	12,600 6,500	10,851 4,629	0.04	4.065% due 15/09/2041		648		0.01
New Zealand Government Inte	.,			3.500% due 24/11/2070	1,600 _	1,104 <b>16,584</b>					1,062	0.01
2.000% due 20/09/2025	1,313	828	0.01	SOVEREIGN ISSUES	_			Autonomous Com		Catalonia		
Total New Zealand	-	18,758	0.14	Saudi Arabia Government Int			0.02	4.220% due 26/04/2035	indinity of	3,900	4,426	0.03
NORWAY SOVEREIGN ISSUES				3.250% due 22/10/2030 4.750% due 18/01/2028	3,100 32,400	2,880 32,774	0.25	Autonomous Com	nunity of		1, 120	0.03
Kommunalbanken A/S	C C00	(22	0.00	4.875% due 18/07/2033 5.000% due 18/01/2053	33,500 2,700 _	34,259 2,549	0.02	1.571% due 30/04/2029		1,300	1,349	0.01
	€ 600 JD 22,000	14,001		Total Saudi Arabia	_	<b>72,462</b> 89,046		Spain Government 1.450% due	Internati			
5.250% due 15/07/2024 Norway Government Internation		2,259		SINGAPORE	_	05,010	0.00	31/10/2071 1.900% due		7,375	4,117	
1.750% due 13/03/2025	OK 1,900 86,700	8,330		SOVEREIGN ISSUES				31/10/2052 3.450% due		2,700	2,065	
1.750% due 17/02/2027 2.000% due 26/04/2028	1,100 7,300 _		0.00	Singapore Government Inter 2.250% due 01/08/2036 SGD	national Bon 16,910	<b>d</b> 12,186	0.10	30/07/2066 5.250% due		53,300	55,207	
Total Norway	-	26,171	0.20	3.375% due 01/09/2033	6,740	5,408	0.04	06/04/2029	£	800	1,073 <b>68,237</b>	
PERU SOVEREIGN ISSUES				Total Singapore	-	17,594	0.14	Total Spain			91,463	
Peru Government Internationa	l Bond			SLOVENIA				SUPRANATIONA				
2.780% due 01/12/2060 3.230% due 28/07/2121	\$ 6,000 4,200	3,755 2,622		CORPORATE BONDS & NOT  Nova Kreditna Banka Maribo				CORPORATE BON  European Investment		TES		
5.940% due 12/02/2029 Pl 6.150% due 12/08/2032	EN 5,817 40,948	1,571 10,814		1.875% due 27/01/2025 €	11,200	12,317	0.09	4.600% due 30/01/2037	CAD	1,050	920	0.01
Total Peru	_	18,762	0.14	Nova Ljubljanska Banka d.d. 3.400% due	2 500	2 250	0.02	Inter-American De		•	033	0.01
POLAND				05/02/2030 (i) 3.650% due 19/11/2029	3,500 8,300 _	3,356 8,072	0.06	2.500% due 14/04/2027	AUD	15,200	9,856	0.07
SOVEREIGN ISSUES Poland Government Internatio	nal Bond			Total Slovenia	_	23,745	0.18	Total Supranational			10,695	0.08
3.875% due 14/02/2033 4.250% due 14/02/2043	€ 15,400 3,400	17,740 3,962		SOUTH KOREA SOVEREIGN ISSUES				SWEDEN CORPORATE BON	DS 8-NO	TES		
4.875% due 04/10/2033 5.500% due 16/11/2027	\$ 6,400 2,700	6,504 2,807	0.05	South Korea Government Int				Molnlycke Holding		(FI)		
5.500% due 04/04/2053 Total Poland	5,800	6,063 37,076	0.05		4,561,570	11,578 10,132	0.08	1.875% due 28/02/2025	€	400	432	0.00
Total Folding	-	37,010	0.20	2.000% due 10/06/2031	30,643,570	21,946	0.17					

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SWITZERLAND				Canada Square Funding PLC				4.500% due 07/06/2028	£ 23,100	\$ 30,710	0.24
CORPORATE BONDS & NOTES					£ 14,562 S	\$ 18,478	0.14			86,179	0.66
				6.170% due 17/06/2058	233	297	0.00	Total United Kingdom		770,139	5.89
Credit Suisse AG 0.250% due 05/01/2026 €	11,800 \$	12,240	0.09	6.470% due 17/12/2057	4,403	5,633	0.04	rotal office rangeom		770,133	3.03
UBS Group AG	11,000 \$	12,240	0.03	<b>Eurohome UK Mortgages PLC</b>				UNITED STATES			
2.193% due 05/06/2026 \$	400	381	0.00	5.490% due 15/06/2044	109	137	0.00	ASSET-BACKED SECURITIES			
	19,700	20,372		Eurosail PLC					.at		
	27,800		0.18		€ 116		0.00	Accredited Mortgage Loan Tru 5.730% due 25/09/2036	\$ 1,091	1,077	0.01
	12,550	11,842		4.198% due 13/03/2045	375		0.00				0.01
4.194% due 01/04/2031	1,600		0.01	5.489% due 13/03/2045 6.039% due 13/09/2045	£ 33 774		0.00	ACE Securities Corp. Home Eq 5.590% due 25/10/2036	uity Loan 1		0.00
4.488% due 12/05/2026	1,500 400	1,478 395		6.289% due 13/06/2045	41		0.00	5.730% due 25/12/2036	5,848	3,189	
4.550% due 17/04/2026 6.373% due 15/07/2026	900	911		Great Hall Mortgages PLC	71	51	0.00	5.770% due 25/07/2036	2,139		0.01
		31,797			€ 123	136	0.00	6.265% due 25/01/2035	688	637	0.01
6.537% due 12/08/2033	5,700		0.05	4.082% due 18/06/2038	57		0.00	6.370% due 25/12/2034	909		0.01
7.375% due 07/09/2033 £	6,900		0.08	5.579% due 18/03/2039	£ 4,670	5,728	0.04	6.370% due 25/08/2035	3,908	3,789	
7.750% due 01/03/2029 €	15,900	20,266	0.16	5.812% due 18/06/2039	\$ 33	32	0.00	Ameriquest Mortgage Securit	es, Inc. As	set-Backed	k
Total Switzerland	1	141,098	1.08	Ludgate Funding PLC				Pass-Through Certificates 6.220% due 25/01/2036	600	F00	0.01
				4.115% due 01/01/2061	€ 416	442	0.00	6.445% due 25/07/2035	600 800	757	0.01
THAILAND				Mansard Mortgages PLC				6.520% due 25/11/2034	554	541	0.00
SOVEREIGN ISSUES				5.989% due 15/12/2049	£ 4,909	6,177	0.05	Amortizing Residential Collate		311	0.00
Thailand Government Internation	nal Bond			Newgate Funding PLC				6.170% due 25/10/2031	24	23	0.00
3.390% due 17/06/2037 THB 94		29,360	0.23		€ 1,493	1,517		Amresco Residential Securitie			0.00
	· _			4.205% due 01/12/2050	395		0.00	Loan Trust	s corp. wic	n tgage	
UNITED ARAB EMIRATES				4.525% due 15/12/2050	610		0.01	6.410% due 25/06/2029	40	38	0.00
CORPORATE BONDS & NOTES				5.175% due 15/12/2050 5.425% due 15/12/2050	1,816 3,170	1,864 3,086		Argent Securities Trust			
MDGH GMTN RSC Ltd.					£ 557		0.02	5.770% due 25/07/2036	5,890	5,134	0.04
	7,000	7,435	0.06	5.510% due 01/12/2050	465		0.01	Asset-Backed Funding Certific	ates Trust		
, , , , , , , , , , , , , , , , , , ,	.,	.,		5.549% due 01/12/2050	332		0.00	6.170% due 25/06/2034	227		0.00
UNITED KINGDOM				6.340% due 15/12/2050	2,279	2,798	0.02	Bear Stearns Asset-Backed Se	curities Tr	ust	
CORPORATE BONDS & NOTES				6.590% due 15/12/2050	2,030	2,408	0.02	5.401% due 25/06/2035	1,322	1,293	0.01
Barclays PLC				Paragon Mortgages PLC				6.085% due 25/02/2036	2,094	2,048	
	13,900	15,107	0.12		\$ 20		0.00	6.110% due 25/12/2034	2	2	
3.125% due 17/01/2024	800	1,019		6.270% due 15/05/2045	£ 1,828	2,334	0.02	6.130% due 25/10/2032	1	1	0.00
	2,200	2,171		Polaris PLC				6.470% due 25/11/2042 6.520% due 25/08/2037	15 2,058	1,791	0.00
6.496% due 13/09/2027	23,600	24,272	0.19	5.985% due 23/12/2058	4,204	5,347	0.04			1,731	0.01
6.515% due 26/06/2024 AUD	4,000	2,744	0.02	Residential Mortgage Securiti				Centex Home Equity Loan Trus 5.930% due 25/07/2032	st 15	1/1	0.00
Haleon UK Capital PLC				6.470% due 20/06/2070	14,610	18,660	0.14			14	0.00
3.125% due 24/03/2025 \$	16,600	16,220	0.12	Resloc UK PLC				Citigroup Mortgage Loan Trus 5.530% due 25/07/2045	59	40	0.00
HSBC Holdings PLC				5.499% due 15/12/2043	49		0.00	5.764% due 25/01/2037	126		0.00
2.848% due 04/06/2031	9,900	8,521		5.559% due 15/12/2043	2,347	2,780		5.890% due 25/01/2037	399	391	0.00
2.999% due 10/03/2026 3.973% due 22/05/2030	1,300				\$ 124	120	0.00	7.250% due 25/05/2036	1,282	666	0.01
4.041% due 13/03/2028	21,700 7,300	20,288 7,037	0.16	Ripon Mortgages PLC	£ 72.2E2	91,962	0.70	Citigroup Mortgage Loan Trus	t, Inc.		
	19,600	19.021			£ 72,353	91,902	0.70	5.860% due 25/06/2037	2,797	2,762	0.02
		11,042		RMAC Securities PLC 4.200% due 12/06/2044	€ 786	830	0.01	Countrywide Asset-Backed Ce	rtificates		
	19,400	19,394			£ 780		0.00	6.150% due 25/12/2036	116	89	0.00
John Lewis PLC				5.509% due 12/06/2044	222		0.00	Countrywide Asset-Backed Ce			
6.125% due 21/01/2025 £	100	127	0.00	Southern Pacific Financing PLC		2,3	0.00	5.610% due 25/06/2037	1,343	1,239	
Lloyds Banking Group PLC				5.607% due 10/03/2044	446	561	0.00	5.610% due 25/07/2037	702		0.01
4.650% due 24/03/2026 \$	1	1	0.00	Stratton Mortgage Funding PL				5.610% due 25/08/2037 5.690% due 25/08/2037	506 15,000	13,477	0.00
Nationwide Building Society				6.120% due 12/03/2052	14,315	18,249	0.14	5.690% due 25/09/2037	394		0.00
2.972% due 16/02/2028	8,800	8,191	0.06	6.121% due 20/07/2060	37,229	47,452		5.690% due 25/06/2047	11,455	10,831	
NatWest Group PLC	10.222	40.05		Towd Point Mortgage Funding	PLC PLC			5.790% due 25/05/2047	7,634	5,284	0.04
	19,200	18,922	0.14	6.365% due 20/10/2051	10,235	13,061		5.870% due 25/09/2047	2,115	1,978	
NatWest Markets PLC	7.704	0.000	0.00	6.571% due 20/07/2045	18,730	23,943	0.18	5.990% due 25/12/2036	5,251	4,897	
	7,721	8,038	0.06	Trinity Square PLC				5.990% due 25/09/2046 6.130% due 25/08/2035	3,570	3,365	
Santander UK Group Holdings PL		1.000	0.02	6.070% due 15/07/2059	13,065	16,654	0.13	6.160% due 25/05/2036	1,599 1,681	1,551 1,661	
	1,900 24,800	1,968 34,409		Twin Bridges PLC				6.310% due 25/10/2047	2,501	2,393	
	24,000	34,403	0.20	6.070% due 12/03/2055	10,000	12,701	0.10	6.445% due 25/01/2036	4,412	4,285	0.03
Santander UK PLC 5.770% due 12/02/2027	16,900	21,582	0.16	Uropa Securities PLC				6.520% due 25/11/2034	38	37	0.00
	10,300	21,302	0.10	5.540% due 10/10/2040	45		0.00	Countrywide Asset-Backed Ce	rtificates 1	Trust, Inc.	
Standard Chartered PLC 0.991% due 12/01/2025 \$	13,400	13,384	0.10	Warwick Finance Residential N	Mortgages <sub>.</sub>			6.190% due 25/07/2034	80	79	0.00
		27,070		0.000% due 21/12/2049 (c)	20.110	5,837		Countrywide Asset-Backed Ce	rtificates,		
		11,623		6.170% due 21/12/2049 6.870% due 21/12/2049	29,110 7,280	37,205 9,204		5.270% due 25/02/2035	252		0.00
2.678% due 29/06/2032	600	488		7.370% due 21/12/2049	3,640	4,576		Credit Suisse First Boston Mor			
TP ICAP Finance PLC				7.870% due 21/12/2049	2,080	2,606		5.077% due 25/01/2032	12	12	0.00
2.625% due 18/11/2028 £	9,800	10,465	0.08	8.370% due 21/12/2049	2,080	2,561		Credit-Based Asset Servicing 8			
	3	304,365	2.33			379,595		5.590% due 25/11/2036	30	13	0.00
					-	,,		CSAB Mortgage-Backed Trust			0.00
	WEB CECL	DITIES		SOVEREIGN ISSUES				6.672% due 25/06/2036	198	57	0.00
NON-AGENCY MORTGAGE-BAC	KED SECU	MIIILO									
Alba PLC								Delta Funding Home Equity Lo		0	0.00
<b>Alba PLC</b> 4.085% due 15/12/2038 €	90	96	0.00	<b>United Kingdom Gilt</b> 0.625% due 22/10/2050	46,810	26,357	0.20	6.116% due 15/08/2030	8	8	0.00
Alba PLC 4.085% due 15/12/2038 € 5.509% due 15/12/2038 £				<b>United Kingdom Gilt</b> 0.625% due 22/10/2050 1.250% due 31/07/2051	31,025	21,078	0.16	6.116% due 15/08/2030 Ellington Loan Acquisition Tru	8 st		
<b>Alba PLC</b> 4.085% due 15/12/2038 €	90	96	0.04	United Kingdom Gilt 0.625% due 22/10/2050			0.16	6.116% due 15/08/2030	8		0.00

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EMC Mortgage Loan Trust 6.210% due 25/05/2040 \$	11.5	§ 11	0.00	New Century Home Equity Loan T 3.699% due 20/06/2031 \$	rust 163 \$	147	0.00	Wells Fargo Home Equity As 5.815% due 25/01/2037	set-Backed S \$ 4,875 \$		
Encore Credit Receivables Trus 6.370% due 25/01/2036		5,698	0.04	Nomura Home Equity Loan, Inc. H 6.100% due 25/02/2036			Trust	3.013 /0 duc 23/01/2037	ψ 4,075 <u>ψ</u>	303,638	
Fieldstone Mortgage Investme 5.697% due 25/11/2036	nt Trust	1,154	0.01	Nomura Resecuritization Trust 3.950% due 26/12/2037	948	805	0.01	CORPORATE BONDS & NO	TES .		
First Franklin Mortgage Loan T				NovaStar Mortgage Funding Trus	t			<b>7-Eleven, Inc.</b> 0.800% due 10/02/2024	12,300	12,231	0.09
5.690% due 25/12/2037 Fremont Home Loan Trust	2,395	2,262	0.02	2.907% due 25/01/2036 5.810% due 25/01/2037	109 1,354	107 478	0.00	American Tower Corp. 2.950% due 15/01/2025	14,600	14,254	
5.605% due 25/10/2036 5.610% due 25/01/2037	2,130 2,329	1,870 1,148	0.01	6.010% due 25/05/2036  Option One Mortgage Loan Trust		3,394	0.03	3.800% due 15/08/2029 Aviation Capital Group LLC	7,400	7,033	
6.180% due 25/06/2035 GSAA Home Equity Trust	4,763	4,569	0.04	5.610% due 25/01/2037 5.610% due 25/03/2037	709 2,630	2,007	0.00	4.125% due 01/08/2025 Bank of America Corp.	23,600	22,924	
5.930% due 25/04/2047 5.950% due 25/06/2036	303 2,762	145 790	0.00	5.650% due 25/04/2037 5.690% due 25/04/2037	14,222 3,711	6,789 2,594	0.05 0.02	1.949% due 27/10/2026 3.384% due 02/04/2026	€ 17,600 \$ 11,800	18,883 11,483	
6.070% due 25/03/2037	283	111	0.00	5.690% due 25/05/2037 6.150% due 25/11/2034	4,639 47	2,748 46	0.02	4.916% due 22/09/2026	€ 6,200	6,880	0.05
6.070% due 25/05/2047 GSAMP Trust	107	65	0.00	6.340% due 25/05/2035	3,867	3,235	0.00	4.962% due 24/08/2025 5.202% due 25/04/2029	15,400 \$ 27,100	17,090 27,285	
5.600% due 25/12/2046 5.610% due 25/12/2036	7,911 5,827	4,231 3,064	0.03 0.02	Ownit Mortgage Loan Trust 5.757% due 25/05/2037	1,551	1,193	0.01	<b>Bayer U.S. Finance LLC</b> 4.250% due 15/12/2025	5,700	5,557	
5.700% due 25/12/2046 5.750% due 25/06/2036	6,932 119	3,438 115	0.02	Park Place Securities, Inc. 6.205% due 25/09/2035	164	160	0.00	British Airways Pass-Throug	h Trust	·	
5.970% due 25/05/2046	442	413	0.00	People's Choice Home Loan Secur	rities Trus	t		3.300% due 15/06/2034 <b>Broadcom, Inc.</b>	5,271	4,696	0.04
6.145% due 25/11/2035 Home Equity Asset Trust	2,179	2,065	0.02	6.820% due 25/01/2035	97	93	0.00	2.450% due 15/02/2031	200	171	0.00
6.030% due 25/08/2036	337	329	0.00	Renaissance Home Equity Loan To 5.340% due 25/01/2037	15,587	5,287	0.04	Charter Communications Op 3.750% due 15/02/2028	erating LLC 10.900	10,298	0.08
6.390% due 25/02/2033	2	2	0.00	5.879% due 25/06/2037	19,229	5,276	0.04	3.850% due 01/04/2061	5,100	3,183	0.02
Home Equity Mortgage Loan A 5.630% due 25/11/2036	5,955	5,210	0.04	5.893% due 25/06/2037 6.170% due 25/08/2032	9,958 1	2,739 1	0.02	4.500% due 01/02/2024 5.125% due 01/07/2049	3,800 600	3,794 488	
5.790% due 25/04/2037	3,007	2,576	0.02	Residential Asset Mortgage Prod				6.384% due 23/10/2035	6,000	6,097	0.05
HSI Asset Securitization Corp. 7 6.010% due 25/02/2036	<b>Frust</b> 1,836	1,794	0.01	5.910% due 25/12/2036 6.150% due 25/12/2035	449 3,448	434 3,024	0.00	7.289% due 01/02/2024 Citigroup, Inc.	7,700	7,700	0.06
Humboldt Americas LLC 0.000% due 31/07/2022 COP	20,000,000	4,478	0.03	Residential Asset Securities Corp. 6.175% due 25/11/2035	Trust	576	0.00	3.290% due 17/03/2026 (h) Corebridge Financial, Inc.	33,100	32,241	0.25
JPMorgan Mortgage Acquisitio		.,		Saxon Asset Securities Trust				3.500% due 04/04/2025	7,500	7,317	0.06
5.690% due 25/08/2036 \$ 5.730% due 25/08/2036	2,679 168	1,875 167	0.01	5.670% due 25/05/2047 5.780% due 25/09/2037	7,795 2,011	6,807 1,898	0.05	Credit Suisse AG AT1 Claim	1,200	144	0.00
5.740% due 25/08/2036	8,000	7,272	0.06	Securitized Asset-Backed Receiva			0.02	Dell International LLC 6.020% due 15/06/2026	1,407	1,441	0.01
5.950% due 25/04/2036	4,535	4,430	0.03	5.570% due 25/12/2036	5	3 19	0.00	Doctors Co. An Interinsuran	ce Exchange	·	
Lehman ABS Mortgage Loan Tr 5.560% due 25/06/2037	ust 88	56	0.00	5.590% due 25/12/2036 5.600% due 25/05/2037	81 144	106	0.00	4.500% due 18/01/2032 Energy Transfer LP	3,900	3,110	0.02
<b>Lehman XS Trust</b> 5.022% due 25/04/2037	1	3	0.00	6.190% due 25/10/2035 6.295% due 25/10/2035	523 2,208	432 2,030	0.00	4.500% due 15/04/2024 Ford Motor Credit Co. LLC	1,300	1,295	0.01
Long Beach Mortgage Loan Tru 5.770% due 25/05/2036		1,982	0.02	SG Mortgage Securities Trust 5.790% due 25/07/2036	3,109	676	0.01	2.748% due 14/06/2024	£ 2,600	3,270	
6.030% due 25/10/2034	3,678 538		0.02	SLM Student Loan Trust	-,			2.900% due 16/02/2028 3.375% due 13/11/2025	\$ 700 2,700	2,585	0.00
6.745% due 25/02/2035	6,545	6,387		4.356% due 25/10/2039 €	150 832	154	0.00	3.664% due 08/09/2024	1,100	1,083	0.01
Louisiana Local Government Er Community Development Au		l Facilitie	es &	4.475% due 15/12/2033 Soundview Home Loan Trust	032	851	0.01	3.815% due 02/11/2027 4.389% due 08/01/2026	1,400 1,000	1,308 973	0.01
5.048% due 01/12/2034	6,600	6,759	0.05	5.620% due 25/03/2037 \$	545	508	0.00	4.687% due 09/06/2025	600	590	0.00
MASTR Asset-Backed Securities 5.670% due 25/08/2036	s Trust 16,133	5,930	0.05	5.640% due 25/07/2037 5.640% due 25/08/2037	1,762 242	1,506 204	0.01	5.584% due 18/03/2024 GA Global Funding Trust	2,400	2,397	0.02
MASTR Specialized Loan Trust	10,133	3,330	0.03	5.650% due 25/07/2037	148	127	0.00	2.250% due 06/01/2027	9,400	8,543	0.07
7.120% due 25/06/2043	183	191	0.00	5.670% due 25/06/2037 5.680% due 25/06/2037	6,217 11,991	4,382 7,918	0.03	GLP Capital LP	1 500	1 406	0.01
Merrill Lynch Mortgage Investor 5.630% due 25/09/2037	ors Trust 12	2	0.00	5.875% due 25/12/2036	5,895	5,749	0.04	5.250% due 01/06/2025 5.300% due 15/01/2029	1,500 2,500	1,496 2,487	
6.190% due 25/05/2036	166	163	0.00	5.970% due 25/10/2036 5.970% due 25/11/2036	8,229 5,166	7,708 4,863	0.06	Goldman Sachs Group, Inc.	G 40 500	20 555	0.46
Morgan Stanley ABS Capital, Ir		105	0.00	6.220% due 25/03/2036	822	806	0.01	4.452% due 30/04/2024 4.956% due 07/02/2025	€ 18,600 6,800	20,555 7,519	
5.530% due 25/05/2037 5.600% due 25/01/2037	218 2,591	185 1,151	0.00	6.370% due 25/10/2037  Specialty Underwriting & Residen	4,995 Itial Finan	3,924	0.03	6.079% due 24/01/2025	\$ 19,000	18,993	
5.610% due 25/10/2036	2,988	1,290	0.01	5.076% due 25/12/2036	223		0.00	HCA, Inc. 5.375% due 01/09/2026	2,170	2,181	0.02
5.700% due 25/10/2036 5.720% due 25/07/2036	10,069 471	5,278 414	0.04	Structured Asset Investment Loan		2 565	0.02	JPMorgan Chase & Co.	2,170	2,101	0.02
5.790% due 25/09/2036	4,297	1,838	0.01	6.090% due 25/01/2036 6.745% due 25/11/2034	2,786 1,953	2,565 1,944		2.595% due 24/02/2026	21,600	20,929	
5.970% due 25/04/2036 6.145% due 25/09/2035	4,357 477	4,088 447	0.03	Structured Asset Securities Corp.				4.080% due 26/04/2026 Lehman Brothers Holdings, I	33,800 nc.	33,268	0.25
7.720% due 25/03/2033	47	45	0.00	5.605% due 25/07/2036 6.957% due 25/04/2035	136 5	136 5	0.00	0.000% due 25/05/2010 ^	8,800		0.00
9.270% due 25/02/2047 Morgan Stanley Home Equity L	1,253 oan Trust	1,021	0.01	Terwin Mortgage Trust			0.00	5.625% due 24/01/2013 ^ 6.200% due 26/09/2014 ^	12,700 9,800		0.00
5.640% due 25/04/2037 5.700% due 25/04/2037	3,523 10,771	1,833 5,612	0.01 0.04	0.099% due 25/08/2037 6.410% due 25/11/2033	208 4		0.00	7.875% due 08/05/2018 ^	£ 14,000		0.00
Morgan Stanley IXIS Real Estat			0.04	Texas Natural Gas Securitization	Finance C	orp.		Morgan Stanley 2.103% due 08/05/2026	€ 30,000	32,401	0.25
5.520% due 25/11/2036	2		0.00	5.169% due 01/04/2041 WaMu Asset-Backed Certificates	11,000 <b>WaMu T</b> ri	11,388 ust	0.09	2.630% due 18/02/2026 Organon & Co.	\$ 11,600	11,232	
Morgan Stanley Mortgage Loan 5.750% due 25/04/2037	103	50	0.00	5.620% due 25/01/2037	2,580	2,176		2.875% due 30/04/2028	€ 3,400	3,459	
5.930% due 25/02/2037 6.000% due 25/02/2037	174 131	37 74	0.00	Washington Mutual Asset-Backet 4.290% due 25/10/2036	d Certifica 48		0.00	4.125% due 30/04/2028  Pacific Gas & Electric Co.	\$ 4,900	4,515	0.03
6.190% due 25/04/2037	292		0.00		.0	17	0.00	2.100% due 01/08/2027	500	451	0.00

	PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET		PAR	FAIR % OF VALUE NET
DESCRIPTION	(000S)	(000S) A		DESCRIPTION	(000S)	(000S)	ASSETS	DESCRIPTION 25/05/2026	(000S)	(000S) ASSETS
2.950% due 01/03/2026 3.150% due 01/01/2026	\$ 1,900 \$ 5,300	1,801 ( 5,086 (	0.01	Banc of America Funding Trust	00 ¢	00	0.00	5.870% due 25/05/2036 5.890% due 25/07/2046	\$ 68 \$ 49	5 59 0.00 40 0.00
3.300% due 01/12/2027	800		0.01	4.443% due 20/10/2046 \$ 5.061% due 20/01/2047	99 \$ 101		0.00	5.892% due 20/03/2046	1,502	1,219 0.01
3.400% due 15/08/2024	1,300	1,279	0.01	5.490% due 20/02/2036	211		0.00	5.930% due 25/11/2036	5,537	4,505 0.04
3.450% due 01/07/2025	400		0.00	5.750% due 25/11/2035	6	5	0.00	5.932% due 20/05/2046	2,368	2,004 0.02
3.750% due 01/07/2028 4.000% due 01/12/2046	1,500 1,600		0.01 0.01	5.792% due 20/02/2047	563		0.00	6.000% due 25/03/2036 6.000% due 25/02/2037	1,799 177	814 0.01 78 0.00
4.250% due 15/03/2046	800		0.00	6.245% due 20/11/2035	87	/8	0.00	6.030% due 25/02/2037	836	674 0.01
4.300% due 15/03/2045	1,500	1,178	0.01	Banc of America Mortgage Trust 5.998% due 25/09/2033	6	5	0.00	6.110% due 25/11/2035	10	8 0.00
4.500% due 01/07/2040	800		0.01	6.330% due 25/09/2035	5		0.00	6.112% due 20/11/2035 6.112% due 20/12/2035	349 1,546	321 0.00 1,391 0.01
4.600% due 15/06/2043 4.750% due 15/02/2044	1,000 200		0.01	BCAP LLC Trust				6.132% due 20/11/2035	27	25 0.00
4.950% due 01/07/2050	600	514		4.705% due 26/01/2047	244		0.00	6.150% due 25/10/2046	715	514 0.01
Penske Truck Leasing Co. LP				5.250% due 26/04/2037 5.810% due 25/01/2037	537 23		0.00	6.220% due 25/07/2036	268	122 0.00
3.450% due 01/07/2024	4,800	4,743	0.04	5.910% due 25/05/2047	156		0.00	6.250% due 25/11/2036 6.250% due 25/08/2037	118 454	89 0.00 225 0.00
Principal Life Global Funding	7 200	C 010	2.05	Bear Stearns Adjustable Rate Mon	rtgage Tru	st		6.457% due 25/03/2037	182	100 0.00
1.375% due 10/01/2025	7,200	6,918	J.U5	3.877% due 25/05/2047	93	84	0.00	6.500% due 25/08/2032	3	3 0.00
Sabine Pass Liquefaction LLC 5.750% due 15/05/2024	1,082	1,082	0.01	4.091% due 25/05/2034	68 5		0.00	6.512% due 25/11/2035 7.010% due 25/11/2035	301 244	256 0.00 197 0.00
Southern California Edison Co.		.,002		4.393% due 25/08/2033 5.453% due 25/02/2034	8	7	0.00	7.052% due 25/11/2035	233	202 0.00
1.100% due 01/04/2024	5,700	5,638	0.04	5.500% due 25/08/2033	34	31	0.00	Countrywide Home Loan Mortga	age Pass-Th	rough Trust
6.266% due 01/04/2024	2,900	2,901	0.02	5.561% due 25/05/2034	63		0.00	3.695% due 25/04/2035	125	89 0.00
T-Mobile USA, Inc.	10.000	10.000	) NO	5.611% due 25/10/2033 6.043% due 25/02/2036	25 36		0.00	3.991% due 25/09/2033 4.042% due 20/04/2036	10 894	8 0.00 797 0.01
5.050% due 15/07/2033	10,900	10,989	0.08	7.660% due 25/02/2036	47		0.00	4.126% due 20/09/2036	48	41 0.00
Wells Fargo & Co. 3.908% due 25/04/2026	8,700	8,533	0.07	Bear Stearns ALT-A Trust				4.366% due 19/01/2034	33	29 0.00
5.15 00 70 add 25/0 1/2020	J, 55	463,270		4.180% due 25/03/2036	217		0.00	4.703% due 20/02/2036 4.765% due 25/11/2034	0 126	2 0.00 114 0.00
		,		4.196% due 25/11/2036 4.235% due 25/08/2036	440 1,198		0.00	5.500% due 25/11/2035	63	31 0.00
LOAN PARTICIPATIONS AND	ASSIGNME	NTS		4.255% due 25/08/2036	1,196		0.00	5.750% due 25/07/2037	308	151 0.00
CenturyLink, Inc.				4.488% due 25/05/2035	39		0.00	5.930% due 25/05/2035	385	309 0.00
7.720% due 15/03/2027	9,085	6,298	0.05	4.492% due 25/11/2036	2,537	1,324		6.000% due 25/07/2036 6.000% due 25/05/2037	290 1,063	152 0.00 483 0.00
<b>Organon &amp; Co.</b> 8.472% due 02/06/2028	5,933	5,955	0.04	4.600% due 25/11/2035 4.730% due 25/09/2035	443 1,516		0.00	6.050% due 25/04/2035	175	160 0.00
0.472 /0 due 02/00/2020	_ ددو,د	12,253		5.151% due 25/01/2036	1,022		0.01	6.050% due 25/04/2035	10	9 0.00
	_	12,233	0.09	5.790% due 25/02/2034	104		0.00	6.110% due 25/03/2035 6.130% due 25/02/2035	1,048 210	926 0.01 191 0.00
MUNICIPAL BONDS & NOTES				6.190% due 25/08/2035	8,579	8,109	0.06	6.150% due 25/02/2035	88	74 0.00
American Municipal Power, In	c., Ohio Rev	enue Bond	s,	Bear Stearns Mortgage Funding T 5.630% due 25/12/2046	342	286	0.00	6.170% due 25/02/2036	3	1 0.00
(BABs), Series 2010	00	00	2.00	Bear Stearns Structured Products,			0.00	6.230% due 25/09/2034 6.500% due 25/12/2037	21 672	19 0.00 289 0.00
6.270% due 15/02/2050 American Municipal Power, Inc	90 • Ohio Boy	98 (		3.993% due 26/12/2046	1,422	1,075	0.01	6.500% due 25/11/2047	506	259 0.00
Series 2010	c., Ollio Kev	enue bonu	٥,	Chase Mortgage Finance Trust		470		7.884% due 20/02/2036	11	10 0.00
7.734% due 15/02/2033	100	118 (		4.114% due 25/03/2037 4.523% due 25/07/2037	505 37		0.00	7.884% due 20/02/2036 Countrywide Home Loan Reperf	19 orming <b>PE</b> N	16 0.00
7.834% due 15/02/2041	1,700	2,127		4.885% due 25/03/2037	47		0.00	5.830% due 25/03/2035	552	503 0.01
Golden State, California Tobac Revenue Bonds, Series 2021		ation Corp		5.342% due 25/02/2037	110	107	0.00	6.000% due 25/03/2035	37	36 0.00
3.850% due 01/06/2050	3,560	3,300	0.03	Citicorp Mortgage Securities Trus		40	0.00	Credit Suisse First Boston Mortg		
Golden State, California Tobac	co Securitiz	ation Corp		6.000% due 25/04/2037	59	48	0.00	6.050% due 25/03/2032 6.500% due 25/04/2033	34 3	32 0.00 3 0.00
Revenue Notes, (ST APPROF	**		2.00	Citigroup Mortgage Loan Trust 5.322% due 25/08/2035	61	58	0.00	Credit Suisse First Boston Morto	_	
2.346% due 01/06/2030 Golden State, California Tobac	200	172 (		5.737% due 25/08/2036	9,237	3,870		Through Certificates		
Revenue Notes, Series 2021		auon Corp		6.980% due 25/05/2035 7.780% due 25/10/2035	5 8		0.00	4.858% due 25/07/2033	3	3 0.00
2.687% due 01/06/2030	6,000	5,192		Citigroup Mortgage Loan Trust, In	_	0	0.00	Credit Suisse Mortgage Capital 6.079% due 25/04/2037	Mortgage-E 65	18 0.00
2.787% due 01/06/2031 3.037% due 01/06/2032	4,400	3,730		5.252% due 25/08/2035	221	204	0.00	Credit Suisse Mortgage Capital		10 0.00
Los Angeles County, California	8,045	6,785 ( ks Einansir		5.972% due 25/09/2035	106		0.00	3.850% due 25/09/2057	8,649	8,231 0.06
Authority Revenue Bonds, (I			9	7.198% due 25/09/2035	10		0.00	4.146% due 25/06/2050	4,362	3,725 0.03
7.618% due 01/08/2040	2,800	3,466	0.03	Citigroup Mortgage Loan Trust, In Through Certificates	ic. Mortga	ge Pass	-	DBGS Mortgage Trust 6.254% due 15/06/2033	1,120	1,029 0.01
Municipal Electric Authority of	Georgia Re	venue Bor	ıds,	4.150% due 25/09/2035	464	411	0.00	Deutsche ALT-A Securities Morte		
(BABs), Series 2010 6.655% due 01/04/2057	286	326	) (()	CitiMortgage Alternative Loan Tru				5.710% due 25/08/2036	1,493	1,365 0.01
New Jersey Transportation Tru			5.00	6.000% due 25/01/2037	288		0.00	5.770% due 25/03/2037	1,624	1,452 0.01
Revenue Bonds, (BABs), Ser		ilonty		6.000% due 25/02/2037	1,521	1,279	0.01	5.770% due 25/09/2047 5.800% due 25/08/2037	2,606 2,625	2,218 0.02 2,078 0.02
5.754% due 15/12/2028	200	204 (	0.00	Commercial Mortgage Trust 3.545% due 10/02/2036	28,500	26,618	0.20	5.850% due 25/08/2047	3,366	2,716 0.02
	_	25,518 (	0.20			15,177		Deutsche ALT-A Securities, Inc. I		oan Trust
NON-AGENCY MORTGAGE-B	ACKED SEC	URITIES		Countrywide Alternative Loan Tru		_		3.354% due 25/10/2035	0	0 0.00
Adjustable Rate Mortgage Tru				4.394% due 25/10/2035	9 161		0.00	Deutsche ALT-B Securities Morto 5.570% due 25/10/2036	gage Loan 1 6	<b>Frust</b> 5 0.00
4.820% due 25/09/2035	48	42 (	0.00	5.250% due 25/06/2035 5.500% due 25/09/2035	788		0.00	Downey Savings & Loan Associa	ŭ	
6.620% due 25/03/2035	534	454	0.00	5.500% due 25/11/2035	1,412	943	0.01	Loan Trust	mortg	-90
American Home Mortgage Ass		100	2.00	5.652% due 20/02/2047	4,646	3,581		5.660% due 19/10/2036	1,206	996 0.01
5.660% due 25/05/2046 5.680% due 25/10/2046	240 64	199 ( 34 (		5.667% due 20/12/2046 5.680% due 25/05/2035	2,246 30	1,933 27	0.02	6.310% due 19/09/2044	29	26 0.00
5.850% due 25/09/2046	696	625	0.01	5.682% due 20/07/2046	228	183	0.00	First Horizon Alternative Mortga 5.850% due 25/04/2035	ige Securiti 65	63 0.00
5.932% due 25/11/2046	7,390	2,082	0.02	5.710% due 25/06/2036	894		0.01	6.250% due 25/11/2036	155	48 0.00
American Home Mortgage Inv			0.1	5.752% due 20/09/2046 5.790% due 25/02/2047	1,195 120		0.01	6.250% due 25/08/2037	165	69 0.00
7.430% due 25/09/2035	3,449	1,468	J.U I	5.810% due 25/05/2047	3,156	2,689	0.02	First Horizon Mortgage Pass-Thr 5.464% due 25/08/2035	ough Trust 50	36 0.00
				5.820% due 25/05/2037	529	182	0.00	5. 10 170 dac 25/00/2033	50	50 0.00

PAR DESCRIPTION (000S)	FAIR VALUE	% OF NET ASSETS	FAIR % OF   PAR VALUE   NET	PAR TION (000S)	FAIR % OF VALUE NET (000S) ASSETS
GreenPoint Mortgage Funding Trust	(0003)	ASSETS		% due 25/06/2036 \$ 40 \$	39 0.00
5.830% due 25/01/2037 \$ 596 S	\$ 524	0.01	5.870% due 25/03/2036 \$ 676 \$ 74 0.00 5.870%	% due 25/10/2036 2,282	1,962 0.02
5.890% due 25/04/2036 278			WASTR Asset Securitization Trust	% due 25/05/2036 444 % due 25/09/2047 1,973	299 0.00 1,637 0.01
5.910% due 25/06/2045 41 6.010% due 25/04/2036 182		0.00	5.910% due 25/06/2036 144 84 0.00 5.910%	% due 25/09/2047 1,973 % due 25/05/2036 2,221	1,747 0.01
6.010% due 25/11/2045 62		0.00	Mellon Residential Funding Corp. Mortgage Pass-	% due 25/05/2046 2,459	856 0.01
6.110% due 25/09/2046 1,019	832	0.01		% due 25/09/2047 21	18 0.00
6.150% due 25/10/2046 1,279	931	0.01	3.5707	% due 19/07/2035 22 % due 25/05/2046 47	21 0.00 28 0.00
GreenPoint Mortgage Funding Trust Pass- Through Certificates				% due 25/02/2036 278	228 0.00
5.725% due 25/10/2033 6	6	0.00		% due 19/07/2034 18	16 0.00
GS Mortgage Securities Corp. Trust				% due 19/09/2032 15 % due 19/03/2034 4	15 0.00 4 0.00
6.559% due 15/07/2031 5,000	4,169	0.03		% due 25/12/2035 68	54 0.00
GSMSC Pass-Through Trust	0	0.00		% due 25/08/2047 1,130	913 0.01
7.500% due 25/10/2036 51	8	0.00	1757 70 ddc 257 12/2051	ured Asset Securities Corp. % due 25/01/2036 68	56 0.00
<b>GSR Mortgage Loan Trust</b> 4.240% due 25/06/2034 19	19	0.00	5.2.17/5 date 25/56/2057	% due 25/01/2036 68 ured Asset Securities Corp. Mortgag	
4.489% due 25/11/2035 14	13	0.00		% due 25/10/2036 501	403 0.00
4.630% due 25/01/2036 33 4.836% due 25/09/2035 32		0.00	Merrill Lynch Mortgage-Backed Securities Trust TBW M	Nortgage-Backed Trust	
5.500% due 25/01/2037 99	129	0.00		% due 25/01/2037 26	7 0.00
5.700% due 25/05/2037 9,606	4,742			burg Mortgage Securities Trust	11 000
6.000% due 25/03/2032 0 6.780% due 25/03/2033 13	0 13	0.00		% due 25/09/2037 11 % due 25/06/2037 526	11 0.00 479 0.00
6.970% due 25/04/2032 73		0.00	morgan stanicy mortgage Loan must	% due 25/06/2037 1,254	1,051 0.01
HarborView Mortgage Loan Trust			6.0450	% due 25/06/2037 1,439	1,245 0.01
4.209% due 19/07/2035 48		0.00	6.9150	% due 25/06/2047 929 % due 25/06/2047 2	812 0.01 2 0.00
4.725% due 19/08/2036 19 5.660% due 19/09/2037 474		0.00	Mortgagett Sectifities Corp. Mortgage Loan Trust	% due 25/03/2037 636	521 0.01
5.862% due 19/09/2036 285		0.00		Point Mortgage Trust	
5.870% due 19/09/2046 544	476	0.00	6.173% due 25/07/2036 4,841 1,042 0.01 3.750%	% due 25/05/2058 8,233	7,964 0.06
5.880% due 19/12/2036 8,416 5.950% due 19/03/2036 114	6,724	0.05	New Residential Wortgage Loan Trust	Securitization Trust % due 25/10/2066 6,166	5,381 0.04
5.970% due 19/01/2036 114 5.970% due 19/01/2036 312		0.00	5.500% due 25/12/205/ 2,021 1,954 0.02	% due 25/10/2066 6,166 I Mortgage Pass-Through Certificate	
6.170% due 19/01/2035 84		0.00	Nomura Asset Acceptance Corp. Alternative Loan Trust 4.389% due 25/10/2035 28 15 0.00	% due 25/05/2037 901	700 0.01
6.970% due 19/10/2035 214 7.012% due 19/10/2035 376		0.00	NoveStay Maytenage Funding Trust	% due 25/03/2036 951	820 0.01
HSI Asset Loan Obligation Trust	203	0.00	0 E220/ dua 2E/00/2046 1 206 4E9 0 00 3.033/	% due 25/08/2035 25 % due 25/05/2037 1,237	23 0.00 1,058 0.01
6.000% due 25/06/2037 32	28	0.00		% due 25/03/2036 1,257	41 0.00
Impac CMB Trust				% due 25/03/2033 6	6 0.00
6.110% due 25/03/2035 6		0.00		% due 25/09/2036 221 % due 25/12/2036 433	189 0.00 378 0.00
6.470% due 25/07/2033 2 Impac Secured Assets Trust	2	0.00	12/2/	% due 27/02/2034 62	58 0.00
5.990% due 25/01/2037 3,759	3,102	0.02		% due 25/03/2034 4	4 0.00
IndyMac Mortgage Loan Trust				% due 25/12/2046 18 % due 25/09/2036 2,571	16 0.00 2,147 0.02
3.265% due 25/01/2036 40		0.00	6.000% due 25/06/2036 344 265 0.00 4.821%	% due 25/06/2033 33	32 0.00
3.355% due 25/06/2036 154 3.478% due 25/03/2036 480		0.00	= 0==0	% due 25/12/2035 216	193 0.00
3.494% due 25/10/2035 97	78	0.00		% due 25/08/2034 57 % due 25/09/2033 5	54 0.00 5 0.00
3.551% due 25/03/2036 1,779	1,292		5.750% due 25/04/2037 1,117 532 0.01 5.892%	% due 25/10/2046 2,175	1,814 0.02
3.674% due 25/08/2035 86 4.699% due 25/12/2034 47		0.00	F 0000	% due 25/09/2033 9	8 0.00
5.830% due 25/02/2037 1,446	1,333			% due 25/04/2045 14 % due 25/06/2046 556	14 0.00 497 0.01
5.870% due 25/06/2046 847		0.01	.,	% due 25/12/2045 13	13 0.00
5.950% due 25/06/2037 107  JPMBB Commercial Mortgage Securities Tr		0.00	5.091% due 25/09/2035 221 147 0.00 6.012%	% due 25/02/2046 1,376 % due 25/08/2046 71	1,208 0.01 64 0.00
0.559% due 15/04/2047 (a) 11,023		0.00	6.050% due 23/03/2032 / 7 0.00	% due 25/07/2045 225	212 0.00
JPMorgan Alternative Loan Trust			Sequoia Mortgage Trust 2.701% due 20/01/2047 2.46 160 0.00 6.050%	% due 25/10/2045 63	60 0.00
5.500% due 25/11/2036 12		0.00	2.0170/ -1 20/07/2027	% due 25/01/2045 130 % due 25/01/2045 40	125 0.00 37 0.00
5.623% due 25/12/2035 641 5.950% due 25/10/2036 2,749	2,443	0.00	6.164% due 20/04/2033 22 21 0.00 6.210%	% due 25/01/2043 40 45 45 45 45 45 45 45 45 45 45 45 45 45	145 0.00
5.957% due 27/06/2037 133		0.00	6.170% due 19/10/2026 20 19 0.00 6.212%	% due 25/11/2042 22	20 0.00
JPMorgan Mortgage Trust			6.232% due 20/10/2027 2 2 0.00 0.2027	% due 25/01/2047 330 % due 25/11/2045 264	292 0.00 239 0.00
4.528% due 25/08/2034 62		0.00	CO A LAP ALL DAMES AND A TOTAL	% due 25/11/2045 204 % due 25/12/2045 3,106	2,795 0.00
4.658% due 25/02/2036 369 4.704% due 25/02/2036 122		0.00	4.021% due 25/11/2035 42 37 0.00 6.412%	% due 25/08/2042 0	0 0.00
4.735% due 25/11/2033 54	49	0.00	4 6720/ dua 2E/00/202E 97 7E 0.00	% due 25/10/2046 8	8 0.00
4.856% due 25/06/2036 196 4.917% due 25/07/2035 34		0.00	5.475% due 25/12/2035 376 272 0.00 Washin	ngton Mutual Mortgage Pass-Throuq tificates Trust	gn
5.044% due 25/07/2035 76		0.00	5./36% due 25/09/2034 165 156 0.00 5 500%	% due 25/04/2035 116	94 0.00
5.789% due 25/12/2034 169		0.00	5 U10% dua 75/05/7037 X / 1100	% due 25/07/2046 438	267 0.00
Lehman XS Trust			5.926% due 25/09/2034 3 0.00 0.000 /	% due 25/07/2036 63	42 0.00
4.369% due 25/05/2046 148 5.830% due 25/12/2036 2,350	0 2,251	0.00	0.470 /0 duc 25/02/2054 44 42 0.00	ngton Mutual MSC Mortgage Pass-T tificates Trust	шоиуп
Luminent Mortgage Trust	2,231	0.02	0.024 /0 UUE 2.3/04/2034	% due 25/06/2033 3	3 0.00
5.830% due 25/12/2036 203		0.00	3.743% due 25/05/2047 2.274 1.816 0.02 Wells I	Fargo Alternative Loan Trust	100 000
5.870% due 25/10/2046 341	299	0.00	5.590% due 25/08/2036 1,495 1,279 0.01 5.6/4%	% due 28/12/2037 212 % due 25/07/2037 376	190 0.00 320 0.00
MASTR Adjustable Rate Mortgages Trust 5.386% due 21/11/2034 75	71	0.00	5.650% due 25/01/2037 1,857 1,566 0.01 5.790% due 25/01/2037 1,065 937 0.01		234,355 1.79
7.5.5.5.7.0 duc 2 1/1 1 1/2057	7 1	0.00	5.830% due 25/09/2047 1,439 1,292 0.01	_	

DESCRIPTION	PAR	FAIR VALUE	% OF NET	D.T.S.COURTION	PAR	FAIR VALUE	% OF NET	DESCRIPTION	PAR	FAIR VALUE	% OF NET
U.S. GOVERNMENT AGENCIES	(000S)	(0005)	ASSETS	DESCRIPTION 5.680% due 01/06/2028 \$	(000S) 2		0.00	(0.246)% due	(000S)	(000S)	ASSETS
Fannie Mae				6.220% due 01/12/2028	33	33	0.00	04/03/2024 (c)(d)	¥ 30,900,000	\$ 219,241	1.68
3.000% due 01/03/2060	\$ 7,337 \$			Tennessee Valley Authority 5.880% due 01/04/2036	500	572	0.01	(0.245)% due 04/03/2024 (c)(d)	26,021,000	184,624	1.41
3.500% due 01/01/2059 4.560% due 01/08/2036	22,547 1	20,482	0.16	Uniform Mortgage-Backed		312	0.01	(0.242)% due 04/03/2024 (c)(d)	8,000,000	56,761	0.43
5.248% due 01/06/2035	2	2	0.00	2.500% due 01/05/2030 -		47.576	0.26	(0.233)% due	0,000,000	30,701	
5.260% due 25/05/2035 5.503% due 25/12/2036	1 167	1 163	0.00	01/01/2052 3.000% due 01/01/2027 -	55,541	47,576	0.36	26/02/2024 (c)(d) (0.231)% due	29,120,000	206,602	1.58
5.563% due 25/03/2034	25		0.00	01/06/2051	25,690	23,040	0.18	26/02/2024 (c)(d)	15,635,000	110,928	0.85
5.593% due 25/08/2034 5.620% due 01/12/2034	5 33	5 33	0.00	3.500% due 01/11/2034 - 01/07/2050	31,175	29,254	0.22	(0.218)% due 19/02/2024 (c)(d)	29,358,000	208,284	1.59
5.649% due 01/10/2034	14	14	0.00	4.000% due 01/01/2026 - 01/10/2053	220 E6E	210 2/2	1 67	(0.216)% due		203,117	1.55
5.802% due 25/09/2042 - 25/03/2044	38	38	0.00	4.500% due 01/04/2024 -	230,565	218,343	1.67	22/01/2024 (c)(d) (0.212)% due	28,633,000		
5.840% due 01/08/2033	20	20	0.00	01/10/2053 5.500% due 01/01/2035 -	362,280	351,441	2.69	22/01/2024 (c)(d) (0.198)% due	9,998,000	70,924	0.54
5.852% due 25/06/2029 - 25/06/2036	191	189	0.00	01/09/2053	153,792	154,452	1.18	19/02/2024 (c)(d)	6,462,000	45,845	0.35
6.000% due 25/04/2043 - 25/07/2044	562	EGE	0.00	6.500% due 01/06/2036 - 01/09/2053	101,703	104,258	0.80	(0.197)% due 22/01/2024 (c)(d)	11,389,000	80,791	0.62
6.021% due 01/11/2034	234		0.00	Uniform Mortgage-Backed			0.00	(0.184)% due 11/03/2024 (c)(d)	27,064,000	192,034	1.47
6.128% due 01/06/2043 6.129% due 01/11/2042 -	3	3	0.00	2.500% due 01/01/2054 3.500% due 01/01/2054	238,050 73,900		1.55 0.52	(0.156)% due		•	
01/10/2044	42	40	0.00	4.000% due 01/01/2054	396,900	375,737	2.87	11/03/2024 (c)(d)	4,436,000	31,476	0.24
6.295% due 01/08/2035 6.329% due 01/09/2040	69 11		0.00	4.500% due 01/01/2054 5.000% due 01/01/2054	284,860 882,000	276,324 872,887	2.11 6.68	Total Short-Term Instru	monts	<b>2,339,586</b> 2,454,586	<b>17.89</b> 18.77
6.500% due 01/11/2036	75		0.00	5.500% due 01/01/2054 5.500% due 01/01/2054	366,900	368,547	2.82	Total Short Term insue			
6.633% due 01/12/2030 6.825% due 01/01/2033	1 12	1	0.00	6.000% due 01/01/2054 6.500% due 01/01/2054	673,950 972,200	684,360 996,265	5.23	Total Transferable Se	curities	\$ 14,935,571	114.21
7.000% due 25/07/2042	64		0.00	0.500 /6 due 01/01/2054	372,200	4,896,583			SHARES		
7.356% due 01/04/2033	31 49		0.00			.,050,505	97111	INVESTMENT FUN			
7.420% due 01/04/2033 Freddie Mac	49	49	0.00	U.S. TREASURY OBLIGATION	ONS			COLLECTIVE INVEST	MENT SCHE	MES	
3.000% due 01/11/2026 -				<b>U.S. Treasury Bonds</b> 1.375% due 15/11/2040	61,050	40,534	0.31	PIMCO Funds: Global Investors Series			
01/04/2045 3.500% due 01/08/2026 -	333	306	0.00	1.625% due 15/11/2050	117,170	69,844	0.54	plc - PIMCO			
01/04/2049	4,980	4,656	0.04	1.875% due 15/02/2041 1.875% due 15/02/2051	205,300 100	147,712 63	1.13	Emerging Markets Opportunities			
4.000% due 01/09/2024 - 01/09/2041	3	3	0.00	2.000% due 15/08/2051	7,100	4,639	0.04	Fund (f)	5,766,349	65,102	0.50
5.000% due 15/08/2035 -				2.875% due 15/05/2052 3.250% due 15/05/2042	26,900 200	21,425 176	0.16	PIMCO Funds: Global Investors Series			
01/12/2039 5.500% due 01/06/2037 -	422	423	0.00	4.000% due 15/11/2052	38,080	37,579	0.29	plc - PIMCO European High			
01/10/2039	42		0.00	U.S. Treasury Inflation Prot 0.125% due 15/04/2025	ected Secui 93,207	rities (e) 89,889	0.69	Yield Bond			
5.730% due 25/08/2031 5.732% due 25/09/2031	0 37	0 37	0.00	0.125% due 15/07/2031	36,505	32,473	0.25	Fund (f) PIMCO Funds:	1,355,380	16,934	0.13
5.750% due 01/09/2037	93	95	0.00	0.125% due 15/01/2032 0.250% due 15/01/2025	9,434 132,629	8,291 128,747	0.06	Global Investors			
5.885% due 01/10/2034 5.903% due 15/12/2031	17 0	17 0	0.00	0.375% due 15/01/2027	44,580	42,374	0.32	Series plc - Global Bond			
5.933% due 15/10/2040	1,538	1,510	0.01	0.375% due 15/07/2027 0.500% due 15/01/2028	164 89,341	155 84,566	0.00	Ex-US Fund (f)	10,956,929	115,267	0.88
5.953% due 15/06/2041 5.981% due 01/08/2035	2,258 18		0.02	0.625% due 15/07/2032	5,612	5,131		PIMCO Funds: Global Investors			
6.000% due 15/04/2036	1,119	1,174	0.01	0.750% due 15/07/2028 1.125% due 15/01/2033	9,438 94,924	9,035 89,865		Series plc - UK			
6.021% due 01/09/2035 6.053% due 15/12/2037	5 55		0.00	1.750% due 15/01/2028 2.375% due 15/01/2025	25,995 19,914	25,843 19,759		Corporate Bond Fund (f)	7,715,431	91,570	0.70
6.212% due 25/10/2044 -	062			2.375% due 15/01/2027	1,526	1,540		PIMCO Funds: Global	.,,	- 1,	
25/02/2045 6.344% due 01/10/2033	863 17		0.01	2.500% due 15/01/2029 3.875% due 15/04/2029	57,752 37,057	59,723 40,864	0.46 0.31	Investors Series plc - US Short-			
6.412% due 25/07/2044 7.000% due 01/10/2037	19		0.00	U.S. Treasury Notes	37,037	40,004	0.51	Term Fund (f)	346,925	3,511	0.03
Ginnie Mae	6	/	0.00	0.375% due 30/09/2027	2,400	2,106	0.02	PIMCO Select Funds plc - PIMCO			
2.750% due 20/11/2026	0	0	0.00	0.750% due 31/01/2028 2.500% due 31/03/2027	100 4,600	88 4,397	0.00	US Dollar Short-			
3.000% due 20/07/2046 - 20/05/2047	339	322	0.00	2.875% due 30/04/2025	96,500	94,408		Term Floating NAV Fund (f)	20,670,551	205,974	1.57
3.625% due 20/01/2025 -				3.500% due 15/02/2033	25,500	24,739 <b>1,085,965</b>		PIMCO Specialty		,	
20/01/2030 3.875% due 20/04/2027 -	4	3	0.00	Total United States		7,021,582		Funds Ireland p.l.c PIMCO			
20/05/2030	6		0.00	CHOPT TERM INCTRUME	· NTC			China Bond	245 274	4.004	0.04
4.000% due 20/04/2030 4.500% due 15/04/2039	4 22		0.00	SHORT-TERM INSTRUME COMMERCIAL PAPER	:NIS			Fund (f)	345,274	4,694 <b>503,052</b>	0.04 3.85
5.000% due 20/04/2038	11		0.00	AT+T, Inc.						303,032	3.03
5.500% due 20/08/2035 - 15/02/2039	153	156	0.00	5.700% due 19/03/2024	48,150	47,544	0.36	EXCHANGE-TRADEI	FUNDS		
6.187% due 20/01/2066	1,380	1,372	0.01	HUNGARY TREASURY BILI	S			PIMCO ETFs plc - PIMCO Euro			
6.267% due 20/08/2066 Ginnie Mae, TBA	3,721	3,705	0.03	10.900% due				Short Maturity UCITS ETF (f)	3,455,880	372,386	2.85
3.000% due 01/02/2054	85,300	77,296	0.59	04/01/2024 (c)(d) HUF 2	3,355,000	67,456	0.52	PIMCO ETFs plc -	3,433,000	372,300	2.00
Small Business Administration	_	_	0.00	JAPAN TREASURY BILLS				PIMCO US Dollar			
4.760% due 01/09/2025 4.840% due 01/05/2025	7 3		0.00	(0.253)% due	M E33 000	244,000	1.07	Short Maturity UCITS ETF (f)	4,369,740	435,751	3.33
5.090% due 01/10/2025	3	3	0.00	26/02/2024 (c)(d) ¥ 3 (0.252)% due	4,532,000	244,999	1.87			808,137	6.18
5.110% due 01/04/2025 5.490% due 01/05/2028	1 11		0.00		0,983,000	361,717	2.77	Total Investment Fun	ds	\$ 1,311,189	10.03
5.600% due 01/09/2028	4		0.00		7,229,000	122,243	0.94			, , , , , ,	

### REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date		incipal mount	Collateralised By	ollateral ecceived)	Ag	purchase reements, at Value	Ag Pi	ourchase reement roceeds to be ceived <sup>(1)</sup>	% of Net Assets
BPS	5.470%	02/01/2024	03/01/2024	\$	76,000	U.S. Treasury Notes	(== 60.4)	_	7		75.040	0.50
CEW	4.960	27/12/2023	03/01/2024	CAD	100,000	2.750% due 31/05/2029 Province of Alberta	\$ (77,604)	\$	76,000	\$	76,012	0.58
CEVV	4.900	27/12/2023	03/01/2024	CAD	100,000	2.050% due 01/06/2030 Province of Ouebec	(15,562)		75,838		75,933	0.58
						2.850% due 01/12/2053	(61,993)					
	4.970	28/12/2023	04/01/2024		110,000	Province of Ontario 2.050% - 2.650%						
FICC	2.600	20/42/2022	02/04/2024		14614	due 02/06/2030 - 02/12/2050	(84,805)		83,422		83,527	0.64
FICC	2.600	29/12/2023	02/01/2024	\$	14,614	U.S. Treasury Notes 4.875% due 30/11/2025	(14,906)		14,614		14,617	0.11
	5.330	29/12/2023	02/01/2024		78,700	U.S. Treasury Notes 1.375% - 1.500%			,		•	
INID	F 24F	10/12/2022	02/04/2024	_	24.000	due 30/11/2028 - 31/12/2028	(80,274)		78,700		78,700	0.60
IND	5.215	18/12/2023	03/01/2024	£	34,000	United Kingdom Inflation-Linked Gilt 3.750% due 22/10/2053	(45,099)		43,343		43,421	0.33
Total Repurcha	Total Repurchase Agreements						\$ (380,243)	\$	371,917	\$	372,210	2.84

<sup>(1)</sup> Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month Euribor March Futures	Long	03/2024	4,786	\$ 818	0.01
3-Month Euribor March Futures	Long	03/2025	4,786	4,314	0.03
3-Month Euribor September Futures	Short	09/2024	9,572	(6,299)	(0.05)
3-Month SOFR December Futures	Long	03/2024	222	(1,031)	(0.01)
3-Month SOFR December Futures	Short	03/2025	10,214	(13,397)	(0.10)
3-Month SOFR June Futures	Short	09/2024	832	(132)	0.00
3-Month SOFR June Futures	Long	09/2025	2,550	3,817	0.03
3-Month SOFR March Futures	Long	06/2024	8,536	3,496	0.03
3-Month SOFR September Futures	Short	12/2024	2,601	(1,662)	(0.01)
3-Month SOFR September Futures	Long	12/2025	2,553	3,808	0.03
Australia Government 3-Year Note March Futures	Short	03/2024	1,037	(755)	(0.01)
Australia Government 10-Year Bond March Futures	Short	03/2024	4,222	(9,529)	(0.07)
Canada Government 10-Year Bond March Futures	Long	03/2024	698	1,981	0.01
Euro-Bobl March Futures	Short	03/2024	1,366	(2,975)	(0.02)
Euro-BTP Italy Government Bond March Futures	Long	03/2024	2,168	10,404	0.08
Euro-Bund 10-Year Bond March Futures	Long	03/2024	207	395	0.00
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	17	215	0.00
Euro-OAT France Government 10-Year Bond March Futures	Short	03/2024	3,106	(13,643)	(0.10)
Euro-Schatz March Futures	Short	03/2024	516	(384)	0.00
Japan Government 10-Year Bond March Futures	Short	03/2024	194	(1,590)	(0.01)
U.S. Treasury 5-Year Note March Futures	Short	03/2024	1,203	(2,835)	(0.02)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	2,688	(9,917)	(0.08)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	643	(2,913)	(0.02)
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	36	354	0.00
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	66	(748)	(0.01)
United Kingdom Long Ğilt March Futures	Short	03/2024	3,863	(33,316)	(0.26)
-				\$ (71,524)	(0.55)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNIC	IPAL ISSUES - SELL PROTECTION(1)

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount(3)	(Depreciation)	Net Assets
Ford Motor Credit Co. LLC	5.000%	20/06/2026	\$ 800	\$ 39	0.00

(0.55)

\$ (71,524)

### CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(2)

Total Financial Derivative Instruments Dealt in on a Regulated Market

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-39 10-Year Index	(1.000)%	20/12/2032	\$ 2,060	\$ (27)	0.00
CDX.IG-40 10-Year Index	(1.000)	20/06/2033	63,070	(715)	(0.01)
CDX.IG-41 10-Year Index	(1.000)	20/12/2033	813,500	(9,560)	(0.07)
				\$ (10.302)	(80.0)

# CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-39 5-Year Index CDX.IG-40 5-Year Index	1.000% 1.000	20/12/2027 20/06/2028	\$ 1,400 16,600	\$ 19 94	0.00 0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	2,695,700	17,575	0.14
iTraxx Europe Main 40 5-Year Index	1.000	20/12/2028	€ 48,600	479	0.00
				\$ 18.167	0.14

# INTEREST RATE SWAPS

Pay/						
Receive Floating	Floreton Date India.	Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index  1 Day CRD CONIO Compayanded OIS	Rate	Date	Amount	(Depreciation)	Net Assets
Pay <sup>(4)</sup> Receive <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS 1-Day GBP-SONIO Compounded-OIS	3.000% 3.000	17/06/2027 17/06/2035	£ 357,180 77,260	\$ 849 (171)	0.01 0.00
Pay <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054	24,600	4,095	0.03
Pay <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	602,100	61,998	0.47
Pay <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	575,670	23,745	0.18
Receive(4)	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	120,600	(3,835)	(0.03)
Receive <sup>(4)</sup>	1-Day INR-MIBOR Compounded-OIS	6.250	20/03/2029	INR 7,875,990	110	0.00
Pay <sup>(4)</sup>	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2029	2,854,640	101	0.00
Receive <sup>(4)</sup>	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2034	1,775,710	(125)	0.00
Pay Pay	1-Daý JPY-MUTKCALM Compounded-OIS 1-Day JPY-MUTKCALM Compounded-OIS	0.000 0.050	17/03/2031 15/12/2031	¥ 14,710,000 19,820,000	(3,874) (2,302)	(0.03) (0.02)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.200	19/06/2029	6,440,000	(2,013)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	19/06/2039	13,160,000	10,413	0.08
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.450	15/12/2051	770,000	391	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	23,400,000	(2,281)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.800	15/06/2052	3,460,000	3,434	0.03
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.850	20/09/2033	2,070,000	(68)	0.00
Receive <sup>(4)</sup>	1-Day SGD-SIBCSORA Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.750 0.400	20/03/2029 15/01/2028	SGD 350,490 \$ 578,050	(2,373) (75,558)	(0.02) (0.58)
Pay Pay	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	16,880	(73,338)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.249	31/08/2024	178,000	4,926	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	444,500	40,890	0.31
Receive	1-Day USD-SOFR Compounded-OIS	1.298	25/08/2024	155,100	4,235	0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.360	17/09/2024	53,950	1,411	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.430	31/03/2024	256,050	(10,256)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	1.488	15/08/2031	25,600	(3,755)	(0.03)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.500 1.518	15/12/2028 20/01/2029	233,690 9,430	(27,917) (1,011)	(0.21) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.630	20/01/2029	63,600	(6,461)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2024	610,261	7,206	0.06
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2025	6,500	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	632,731	13,551	0.10
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	25,110	(1,787)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.000	15/12/2051	66,000	(24,756)	(0.19)
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.750 2.841	21/06/2053 31/10/2024	71,610 14,900	(4,566) (217)	(0.03) 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	25,900	(352)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	31,800	(478)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.965	30/11/2026	565,100	13,665	0.10
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	17,400	(233)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	9,500	(132)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.000 3.018	21/06/2033	34,180	(496)	0.00 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.050	24/10/2024 08/09/2029	13,000 11,300	(175) (276)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	10,800	(124)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.100	09/09/2029	31,000	(667)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.100	15/11/2032	42,410	(1,067)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	14,200	(165)	0.00
Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.150	13/05/2025	971,400	6,775	0.05
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.163 3.190	30/09/2029 25/10/2024	37,000 13,700	(862) (154)	(0.01) 0.00
Pay Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.200	13/05/2025	78,400	736	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	14,200	(155)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	30/09/2029	5,200	(122)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	16,280	(200)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	230,900	(28,030)	(0.21)
Receive	1-Day USD-SOFR Compounded-OIS	3.300	31/05/2027	100,800	2,187	0.02
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.300 3.454	14/06/2033 30/06/2029	34,000 82,000	(689) (1,037)	(0.01) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.434	22/02/2030	15,800	(204)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	32,300	(176)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	2,800	19	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	898,208	39,124	0.30
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	16,200	(160)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.650 3.650	22/11/2024 05/12/2024	24,600 31,200	(225) (281)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	38,900	(314)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	22,800	(177)	0.00
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Pay/ Receive		e 1			Unrealised	٥/ 5
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.750%	21/06/2025	\$ 186,000	\$ 2,602	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	314,900	(10,179)	(80.0)
Pay <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	121,990	175	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.800 3.830	10/03/2028 12/10/2053	10,300 2,800	(18) 276	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.849	31/03/2030	15,900	238	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.857	31/03/2030	82,200	1,207	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.898	30/06/2029	66,300	768	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.950	13/09/2033	24,420	944	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.951 3.981	31/03/2030 30/11/2027	33,000 107,800	694 1,289	0.01 0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.988	30/11/2027	63,700	777	0.01
Receive(4)	1-Day USD-SOFR Compounded-OIS	4.000	20/03/2054	57,200	(1,097)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.050	10/10/2028	77,200	1,466	0.01
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.159 4.170	31/03/2025 03/10/2033	214,600 21,100	3,180 1,237	0.02 0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	14,500	857	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.193	30/11/2027	193,700	3,878	0.03
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	21,200	1,340	0.01
Receive <sup>(4)</sup> Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.228 4.250	30/08/2025 20/12/2025	205,300 997,819	(886) (5,035)	(0.01) (0.04)
Pay <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	197,750	1,903	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	9,200	760	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	19,900	1,672	0.01
Pay Pay	3-Month CAD-Bank Bill 3-Month CAD-Bank Bill	1.235 1.500	04/03/2025 17/06/2025	CAD 57,400 89,200	(2,411) (2,063)	(0.02) (0.02)
Pay	3-Month CAD-Bank Bill	1.500	17/06/2023	207,300	(15,735)	(0.12)
Pay	3-Month CAD-Bank Bill	1.713	02/10/2029	81,100	(6,009)	(0.05)
Pay .	3-Month CAD-Bank Bill	1.900	18/12/2029	107,300	(7,976)	(0.06)
Receive Receive	3-Month CAD-Bank Bill 3-Month CAD-Bank Bill	2.500 3.250	28/01/2052 15/03/2033	700 88,700	(15) 1,198	0.00 0.01
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2033	71,300	1,998	0.02
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2053	2,900	271	0.00
Pay <sup>(4)</sup>	3-Month CAD-CAONREPO Compounded-OIS	3.500	10/05/2025	1,348,900	(2,103)	(0.02)
Receive <sup>(4)</sup> Receive	3-Month CAD-CAONREPO Compounded-OIS 3-Month CAD-CAONREPO Compounded-OIS	3.500 3.750	01/06/2032 20/12/2033	55,800 143,400	(1,149) (5,479)	(0.01) (0.04)
Pay <sup>(4)</sup>	3-Month CAD-CAONREPO Compounded-OIS	4.600	30/08/2025	255,100	1,810	0.01
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.283	14/02/2027	CHF 47,000	(2,022)	(0.02)
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.294	10/02/2027	19,900	(805)	(0.01)
Pay Pay <sup>(4)</sup>	3-Month CHF-SRFXON3 Compounded-OIS 3-Month CNY-CNREPOFIX	0.343 2.250	16/05/2027 20/03/2029	31,300 CNY 275,190	(1,234) 219	(0.01) 0.00
Pay <sup>(4)</sup>	3-Month KRW-KORIBOR	3.250	20/03/2029	KRW 16,971,380	66	0.00
Pay <sup>(4)</sup>	3-Month KRW-KORIBOR	3.500	20/03/2034	5,365,160	38	0.00
Pay	3-Month NZD-BBR	0.528	17/03/2024	NZD 10,000	(73)	0.00
Pay Pay	3-Month NZD-BBR 3-Month NZD-BBR	3.750 4.000	15/06/2027 14/06/2024	102,300 624,400	(185) (1,373)	0.00 (0.01)
Pay <sup>(4)</sup>	3-Month NZD-BBR	5.000	20/03/2025	324,700	253	0.00
Pay <sup>(4)</sup>	3-Month NZD-BBR	5.250	20/03/2025	15,800	27	0.00
Pay	3-Month SEK-STIBOR	0.500	19/06/2024	SEK 260,100	(992) (573)	(0.01) 0.00
Pay Receive	3-Month SEK-STIBOR 6-Month AUD-BBR-BBSW	1.000 1.250	19/06/2029 17/06/2030	56,700 AUD 128,300	(573) 16,631	0.00
Pay	6-Month AUD-BBR-BBSW	1.750	16/03/2027	92,600	(4,369)	(0.03)
Pay	6-Month AUD-BBR-BBSW	4.000	21/06/2033	454,100	3,604	0.03
Pay <sup>(4)</sup> Pay	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	4.250 4.250	15/09/2032 15/03/2033	40,100 206,600	(5) (1,662)	0.00 (0.01)
Pay <sup>(4)</sup>	6-Month AUD-BBR-BBSW	4.500	15/09/2032	866,100	5,797	0.04
Pay <sup>(4)</sup>	6-Month AUD-BBR-BBSW	4.750	20/12/2033	766,800	11,446	0.09
Pay	6-Month CZK-PRIBOR	1.913	30/01/2029	CZK 158,300	(624)	0.00
Receive <sup>(4)</sup> Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.054 0.064	27/05/2050 17/11/2052	€ 7,450 17,650	3,376 9,306	0.03 0.07
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	12,500	(414)	0.00
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	34,400	(2,223)	(0.02)
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	24,400	(1,471)	(0.01)
Pay Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.700 1.000	11/04/2027 30/03/2024	19,200 76,900	(1,215) (666)	(0.01) (0.01)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	41,000	(2,036)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	18,100	(888)	(0.01)
Pay	6-Month EUR-EURIBOR	2.100	11/04/2024	103,300	266	0.00
Pay	6-Month EUR-EURIBOR	2.100 2.100	13/04/2024 17/05/2024	218,700 55,200	631 166	0.01 0.00
Pay Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.100	26/04/2024	32,200	177	0.00
Pay	6-Month EUR-EURIBOR	2.250	28/04/2024	38,500	178	0.00
Pay	6-Month EUR-EURIBOR	2.250	03/05/2024	32,900	151	0.00
Pay Pacaiya(4)	6-Month EUR-EURIBOR	2.250 2.750	21/09/2037	55,870 457,400	(325) (51,154)	0.00
Receive <sup>(4)</sup> Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.750	20/03/2054 15/12/2033	457,400 21,000	(51,154) (870)	(0.39) (0.01)
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	27,600	(1,190)	(0.01)
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.000	19/03/2027	489,180	5,969	0.05
Receive <sup>(4)</sup> Pay <sup>(4)</sup>	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.000 3.000	15/03/2033 20/03/2034	221,155 1,423,870	(2,932) 78,833	(0.02) 0.60
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	26,900	78,833 (912)	(0.01)
		<b>-</b>		_0,500	\- · <del>-</del> /	\-·-·/

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.250%	20/03/2029	€ 1,249,580	\$ 44,108	0.34
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	600	47	0.00
Pay	6-Month EUR-EURIBOR	3.450	20/10/2028	28,200	1,403	0.01
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.500	20/03/2026	1,556,600	22,638	0.17
Receive	6-Month EUR-EURIBOR	3.535	18/09/2025	909,200	(9,593)	(0.07)
Pay	28-Day MXN-TIIE	4.870	07/07/2025	MXN 393,200	(1,811)	(0.01)
					\$ 112,884	0.86
Total Cent	rally Cleared Financial Derivative Instruments				\$ 120,788	0.92

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

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INTEREST RATE SWAPTIONS										
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Cost	Fair Value	% of Net Assets	
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	15/07/2024	230,900	\$ 462	\$ 164	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.180	11/01/2024	49,700	1,420	5,318	0.04	
BRC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	220,900	298	6	0.00	
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750	10/07/2024	1,210,100	3,297	861	0.01	
FAR	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	500,000	750	13	0.00	
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	260,000	402	7	0.00	
JPM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	428,200	546	11	0.00	
MYC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	408,500	564	11	0.00	
							\$ 7 739	\$ 6391	0.05	

OPTIONS 0	ON SECURITIES						
Counterpart	ty Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Cost	Fair Value	% of Net Assets
BPS	Put - OTC France Government International Bond 0.750% due 25/05/2052	€ 97.000	23/05/2025	26,800	\$ 2,027	\$ 11,007	0.08

#### **WRITTEN OPTIONS**

#### FOREIGN CURRENCY OPTIONS

Counterpar	ty Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
GLM JPM	Put - OTC USD versus TWD Put - OTC USD versus TWD	TWD 31.000 31.000	04/03/2024 01/03/2024	18,458 43,637	\$ (257) (590)	\$ (537) (1,255)	0.00 (0.01)
					\$ (847)	\$ (1,792)	(0.01)

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.310%	11/01/2024	441,600	\$ (1,424)	\$ (10,237)	(0.08)
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	15/07/2024	230,900	(231)	(55)	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	3,500	(16)	(26)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	7,750	(35)	(97)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	3,500	(16)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	7,750	(35)	(2)	0.00
	Put - OTC 25-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	0.451	23/05/2025	26,800	(2,027)	(10, 171)	(0.08)
CBK	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.690	02/04/2024	33,700	(265)	(9)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.690	02/04/2024	33,700	(265)	(540)	(0.01)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235%	22/01/2024	19,500	\$ (80)	\$ (62)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	19,500	(80)	(57)	0.00
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.790	08/04/2024	39,000	(300)	(13)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.790	08/04/2024	39,000	(300)	(579)	(0.01)
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	10/07/2024	1,210,100	(1,815)	(285)	(0.01)
FAR	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.688	02/04/2024	14,400	(113)	(4)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.688	02/04/2024	14,400	(113)	(231)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.273	16/01/2024	5,300	(23)	(15)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	5,750	(27)	(41)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	5,450	(24)	(70)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.723	16/01/2024	5,300	(23)	(9)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.989	08/01/2024	5,750	(27)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	5,450	(24)	(1)	0.00
GLM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.697	02/04/2024	6,300	(49)	(2)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.697	02/04/2024	6,300	(49)	(100)	0.00
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.721	08/04/2024	15,300	(115)	(5)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.721	08/04/2024	15,300	(115)	(237)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	3,900	(16)	(11)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	13,800	(59)	(46)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	9,900	(51)	(104)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	9,900	(49)	(126)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	4,050	(18)	(66)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	3,900	(16)	(13)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	13,800	(59)	(19)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	9,900	(51)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	9,900	(49)	0	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	26,600	(61)	(93)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	26,600	(61)	(1)	0.00
JPM	Call - OTC 1-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	0.820	16/12/2024	123,600	(873)	(147)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	24,600	(106)	(77)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	5,200	(21)	(14)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	8,000	(37)	(126)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.620	29/01/2024	24,600	(106)	(126)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	5,200	(21)	(18)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	8,000	(37)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	11,000	(44)	(85)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	1,600	(6)	(25)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	11,000	(44)	(7)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	1,600	(6)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	9,250	(45)	(52)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	2,400	(11)	(16)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	5,350	(25)	(96)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	9,250	(45)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	2,400	(11)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	5,350	(25)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	10,200	(43)	(27)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	10,200	(43)	(18)	0.00
UAG	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.344	18/01/2024	25,300	(123)	(128)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.744	18/01/2024	25,300	(123)	(45)	0.00
							\$ (9,876)	\$(24,336)	(0.19)

 $<sup>^{(1)}</sup>$  Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION <sup>(1)</sup>											
Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets			
GST MYC	South Korea Government International Bond South Korea Government International Bond	(1.000)% (1.000)	20/12/2028 20/12/2028	\$ 29,900 30,500	\$ (880) (869)	\$ (123) (155)	\$ (1,003) (1,024)	(0.01) (0.01)			
					\$ (1.749)	\$ (278)	\$ (2.027)	(0.02)			

CKEDII DEI	-AULI SWAPS ON CORPORATE, SOVEREI					Unrealised		
Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Premiums Paid/(Received)	Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA BRC CBK	Italy Government International Bond Italy Government International Bond Italy Government International Bond	1.000% 1.000 1.000	20/06/2025 20/06/2025 20/06/2025	\$ 11,810 17,350 4,020	\$ (285) (421) (97)	\$ 419 619 143	\$ 134 198 46	0.00 0.00 0.00
					\$ (803)	\$ 1,181	\$ 378	0.00

<sup>(1)</sup> If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
AZD	Floating rate equal to 3-Month AUD-LIBOR Plus 0.290% based on the notional amount of	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of							
CBK	currency received Floating rate equal to 3-Month AUD-LIBOR Plus 0.420% based on the notional amount of	currency delivered Floating rate equal to 3-Month USD-LIBOR based on the notional amount of	04/01/2031	AUD 106,300	\$ 80,086	\$ 527	\$ (211)	\$ 316	0.01
GLM	currency received Floating rate equal to 3-Month AUD-LIBOR Plus 0.423% based on the notional amount of	currency delivered Floating rate equal to 3-Month USD-LIBOR based on the notional amount of	31/07/2029	105,500	72,795	(26)	332	306	0.00
MYC	currency received Floating rate equal to 3-Month AUD-LIBOR Plus 0.298% based on the notional amount of	currency delivered Floating rate equal to 3-Month USD-LIBOR based on the notional amount of	01/08/2029	101,200	69,828	(205)	326	121	0.00
	currency received	currency delivered	14/10/2030	65,900	47,343	287	(86)	201	0.00
						\$ 583	\$ 361	\$ 944	0.01

INTEREST RA	INTEREST RATE SWAPS											
Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets			
BOA	Receive	3-Month MYR-KLIBOR	3.500%	20/09/2028	MYR 123,500	\$ 653	\$ (571)	\$ 82	0.00			
GST	Receive	3-Month MYR-KLIBOR	3.500	20/09/2028	1,013,770	3,822	(3,150)	672	0.01			
	Receive	3-Month MYR-KLIBOR	3.600	20/09/2028	360,850	(37)	(72)	(109)	0.00			
	Receive	3-Month MYR-KLIBOR	3.750	20/09/2033	275,030	1,742	(1,296)	446	0.00			
						\$ 6,180	\$ (5,089)	\$ 1,091	0.01			

AZD BOA	01/2024 01/2024 03/2024 01/2024 01/2024 01/2024 01/2024 01/2024	AUD 225,680 NZD 280 CNH 205,765 £ 36,720 HUF 490,778 ¥ 35,060,597	\$ 149,555 177 28,548 46,562 1,401	\$ 0 0 0	\$ (4,468) 0 (515) (250)	\$ (4,468) 0 (515)	(0.04) 0.00 0.00
ВОА	03/2024 01/2024 01/2024 01/2024 01/2024	CNH 205,765 £ 36,720 HUF 490,778 ¥ 35,060,597	28,548 46,562 1,401	0	(515)	(515)	0.00
ВОА	01/2024 01/2024 01/2024 01/2024	£ 36,720 HUF 490,778 ¥ 35,060,597	46,562 1,401	0			
BOA	01/2024 01/2024 01/2024	HUF 490,778 ¥ 35,060,597	1,401	-	(250)	(250)	
	01/2024 01/2024	¥ 35,060,597		Λ.		(250)	0.00
	01/2024		227 522	0	(14)	(14)	0.00
		¢	237,588	0	(11,262)	(11,262)	(0.09)
	01/2024	\$ 503	MXN 8,564	0	0	0	0.00
		3,645	NOK 38,753	172	0	172	0.00
	02/2024	600	CNY 4,239	0	0	0	0.00
	03/2024	CNH 289,610	\$ 39,985	0	(920)	(920)	(0.01)
	03/2024	IDR 52,579,111	3,344	0	(65)	(65)	0.00
	03/2024	\$ 469	IDR 7,316,971	5	0	5	0.00
	03/2024	22,735	INR 1,902,402	47	0	47	0.00
	06/2024	KRW 2,916,036	\$ 2,241	0	(28)	(28)	0.00
BPS	01/2024	CAD 25,454	18,809	0	(497)	(497)	0.00
	01/2024	DKK 885,802	130,660	0	(641)	(641)	(0.01)
	01/2024	€ 2,182,038	2,401,917	0	(9,025)	(9,025)	(0.07)
	01/2024	£73,997	93,860	0	(474)	(474)	0.00
	01/2024	HUF 3,075,654	8,744	0	(144)	(144)	0.00
	01/2024	¥ 20,443,153	139,430	0	(5,669)	(5,669)	(0.04)
	01/2024	KRW 2,693,250	2,050	0	(31)	(31)	0.00
	01/2024	\$ 38,313	AUD 57,267	771	0	771	0.01
	01/2024	1,200	BRL 5,908	16	0	16	0.00
	01/2024	1,449	CAD 1,952	31	0	31	0.00
	01/2024	7,522	DKK 51,395	101	(5)	96	0.00
	01/2024	130,001	€ 118,628	1,122	(51)	1,071	0.01
	01/2024	8,066	£ 6,324	13	(17)	(4)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024 01/2024	\$ 83 2,500	HUF 28,729 IDR 38,668,747	\$ 0 9	\$ 0 0	\$ 0 9	0.00 0.00
	01/2024	316,358	¥ 46,562,600	14,129	0	14,129	0.11
	01/2024 02/2024	58,889 TWD 1,481,818	\$ 46,582	728 0	(2,390)	728 (2,390)	0.01 (0.02)
	02/2024 03/2024	\$ 1,065 CNH 197,990	CNY 7,559 \$ 27,510	4	0 (455)	4 (455)	0.00 0.00
	03/2024	IDR 82,393,995	5,376	33	0	33	0.00
	03/2024 03/2024	INR 2,761,129 ¥ 45,124,593	33,095 306,523	29 0	0 (16,520)	29 (16,520)	0.00 (0.13)
	03/2024 03/2024	TWD 874,637 \$ 10,950	27,793 CNH 79,516	0 282	(1,188) 0	(1,188) 282	(0.01) 0.00
	03/2024	3,192	IDR 49,199,829	0	(2)	(2)	0.00
	03/2024 03/2024	79,001 478	INR 6,607,916 THB 16,602	132 12	0	132 12	0.00 0.00
DDC	06/2024	KRW 133,024,898	\$ 102,005	0	(1,545)	(1,545)	(0.01)
BRC	01/2024 01/2024	3,036,905 NZD 20,075	2,350 12,350	5 0	0 (361)	5 (361)	0.00 0.00
	01/2024 01/2024	\$ 2,934 23,981	AUD 4,467 CAD 32,610	115 753	0	115 753	0.00 0.01
	01/2024	437	CHF 380	15	0	15	0.00
	01/2024 01/2024	670 2,283	PLN 2,931 ZAR 42,518	75 39	0	75 39	0.00 0.00
	02/2024	¥ 166,090,000	\$ 1,119,224	0	(68,263)	(68,263)	(0.52)
	03/2024 03/2024	37,025,407 SGD 1,428	251,426 1,085	0	(13,637) (2)	(13,637) (2)	(0.11) 0.00
	03/2024 03/2024	THB 415 \$ 1,099	12 IDR 17,092,146	0 9	0	0 9	0.00 0.00
	03/2024	498	SGD 661	5	0	5	0.00
	04/2024 05/2024	¥ 8,140,195 5,580,000	\$ 66,630 45,133	8,100 4,834	0	8,100 4,834	0.06 0.04
CBK	06/2024 01/2024	KRW 121,149,405 BRL 425,843	92,821 87,460	0	(1,485) (205)	(1,485) (205)	(0.01) 0.00
CDK	01/2024	CHF 53,783	61,979	0	(1,956)	(1,956)	(0.02)
	01/2024 01/2024	COP 20,000,000 DKK 70,595	4,886 10,233	0	(247) (231)	(247) (231)	0.00 0.00
	01/2024	£ 25,156	31,899	0	(171)	(171)	0.00
	01/2024 01/2024	HUF 1,041,415 IDR 33,942,783	2,973 2,205	0	(36) 0	(36) 3	0.00 0.00
	01/2024 01/2024	¥ 10,502,300 \$ 9,532	74,383 AUD 14,175	0 142	(159) 0	(159) 142	0.00 0.00
	01/2024	2,283	CAD 3,103	71	0	71	0.00
	01/2024 01/2024	411 20,759	CHF 358 DKK 142,220	15 322	0	15 322	0.00 0.00
	01/2024 01/2024	14,795 8,776	€ 13,614 £ 6,941	247 72	0	247 72	0.00 0.00
	01/2024	4,050	¥ 574,200	25	0	25	0.00
	01/2024 01/2024	60,897 446	MXN 1,078,457 NOK 4,774	2,503 24	0	2,503 24	0.02 0.00
	01/2024	4,841	PLN 19,441	102	0	102	0.00
	01/2024 03/2024	ZAR 31,146 CNH 553,640	\$ 1,652 78,036	0	(49) (162)	(49) (162)	0.00 0.00
	03/2024 03/2024	ILS 72,830 PEN 63,669	20,004 16,908	0	(268) (247)	(268) (247)	0.00 0.00
	03/2024	TWD 1,382	45	0	(1)	(1)	0.00
	03/2024 03/2024	\$ 18,761 2,205	BRL 92,917 IDR 33,951,493	252 0	0 (4)	252 (4)	0.00 0.00
	04/2024 06/2024	87,460 KRW 29,186,588	BRL 430,155 \$ 22,642	365 0	0 (77)	365 (77)	0.00 0.00
	06/2024	\$ 37	KRW 47,337	0	0	0	0.00
DUB	01/2024 01/2024	CAD 210,200 KRW 1,754,595	\$ 158,853 1,350	0	(562) (4)	(562) (4)	(0.01) 0.00
	01/2024	\$ 16	CNY 113	0	0	0	0.00
	03/2024 03/2024	CNH 137,834 IDR 20,612	\$ 19,128 1	0	(340) 0	(340) 0	0.00 0.00
	03/2024 03/2024	SGD 24,712 \$ 491	18,670 IDR 7,661,853	0 6	(131) 0	(131) 6	0.00 0.00
5.0	06/2024	KRW 127,823,921	\$ 98,203	0	(1,298)	(1,298)	(0.01)
FAR	01/2024 06/2024	\$ 28 KRW 36,132	KRW 36,132 \$ 28	0	0	0	0.00 0.00
GLM	01/2024 01/2024	AUD 23,592 CAD 346,515	15,818 254,987	0	(283) (7,833)	(283) (7,833)	0.00 (0.06)
	01/2024	DKK 799,095	117,876	0	(573)	(573)	(0.01)
	01/2024 01/2024	£ 34,000 HKD 5	43,434 1	91 0	0	91 0	0.00 0.00
	01/2024	¥ 50,298,600	357,325	0	(406)	(406)	0.00
	01/2024 01/2024	MXN 243 \$ 83,890	13 BRL 422,610	0 3,110	(1) 0	(1) 3,110	0.00 0.02
	01/2024 01/2024	8,144 1,980	CAD 10,765	21 83	0	21 83	0.00 0.00
	01/2024	3,098	£ 2,432	2	0	2	0.00
	01/2024	68,581	MXN 1,202,760	2,126	0	2,126	0.02

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024 01/2024	\$ 1,456 34,582	NZD 2,339 PLN 138,468	\$ 25 623	\$ 0 0	\$ 25 623	0.00 0.00
	01/2024	423	SEK 4,285	2	0	2	0.00
	01/2024 02/2024	ZAR 3,381 BRL 485	\$ 178 100	0	(7) 0	(7) 0	0.00 0.00
	03/2024	CNH 584,527	81,177	0	(1,384)	(1,384)	(0.01)
	03/2024 03/2024	SGD 2,453 \$ 9,387	1,853 IDR 144,420,161	0	(13) (22)	(13) (22)	0.00 0.00
JPM	03/2024 01/2024	9,869 HUF 6,673,185	TWD 305,730 \$ 19,017	244 0	0 (267)	244 (267)	0.00 0.00
JL IAI	01/2024	MXN 14,945	868	0	(10)	(10)	0.00
	01/2024 01/2024	\$ 2,650 2,054	IDR 40,775,550 KRW 2,657,118	0	(5) (1)	(5) (1)	0.00 0.00
	02/2024	CNY 15,389	\$ 2,143	0	(33)	(33)	0.00
	02/2024 02/2024	TWD 79,507 \$ 12,047	2,482 BRL 59,086	0 97	(145) 0	(145) 97	0.00 0.00
	03/2024 03/2024	IDR 159,621,638 TWD 2,371,234	\$ 10,296 76,268	0	(55) (2,304)	(55) (2,304)	0.00 (0.02)
	03/2024	\$ 5,458	IDR 84,268,424	6	0	6	0.00
	03/2024 03/2024	22,193 120	INR 1,855,380 SGD 159	26 1	0	26 1	0.00 0.00
	03/2024	21,818	TWD 676,362	551	0	551	0.00
	06/2024 10/2024	KRW 129,859,293 ¥ 7,740,000	\$ 100,084 62,332	3 5,242	(1,005) 0	(1,002) 5,242	(0.01) 0.04
MBC	01/2024 01/2024	AUD 96,610 DKK 53,330	64,046 7,829	0	(1,889)	(1,889) (76)	(0.02) 0.00
	01/2024	£ 7,587	7,829 9,660	0	(76) (12)	(12)	0.00
	01/2024 01/2024	HUF 81,656 ¥ 1,425,000	232 9,848	0 0	(4) (266)	(4) (266)	0.00 0.00
	01/2024	\$ 33,994	DKK 234,755	803	0	803	0.01
	01/2024 01/2024	47,834 14,041	€ 43,831 £ 11,102	595 112	0	595 112	0.00 0.00
	01/2024	1,447	HUF 539,426	107	0	107	0.00
	01/2024 02/2024	4,785 ¥ 700,018	¥ 682,000 \$ 5,675	55 688	0 0	55 688	0.00 0.01
	03/2024 03/2024	15,550,388 \$ 6,598	127,046 CNH 46,685	15,775 0	0 (4)	15,775	0.12 0.00
	03/2024	6,658	IDR 102,640,355	0	(2)	(4) (2)	0.00
	03/2024 10/2024	14 ¥ 10,172,450	TWD 435 \$ 81,581	1 6,549	0	1 6,549	0.00 0.05
MYI	01/2024	CAD 15,455	11,721	. 0	0	0	0.00
	01/2024 01/2024	€ 555 £ 400	617 511	3 1	0 0	3 1	0.00 0.00
	01/2024 01/2024	HUF 81,277 ¥ 13,318,308	231 90,337	0	(4) (4,192)	(4) (4,192)	0.00 (0.03)
	01/2024	MYR 28,198	6,043	0	(111)	(111)	0.00
	01/2024 01/2024	NOK 9 NZD 26	1 16	0	0	0	0.00 0.00
	01/2024	SGD 775	587	0	0	0	0.00
	01/2024 01/2024	\$ 1,080 1,104	CNY 7,758 € 994	16 0	0 (6)	16 (6)	0.00 0.00
	01/2024 01/2024	2,756 0	£ 2,158 NOK 2	0	(5) 0	(5) 0	0.00 0.00
	01/2024	90	NZD 143	0	0	0	0.00
	01/2024 02/2024	761 1,659	ZAR 13,974 CNY 11,907	2 25	0	2 25	0.00 0.00
	03/2024	CNH 196,354	\$ 27,228	0	(506)	(506)	0.00
	03/2024 03/2024	¥ 31,500,000 \$ 63,655	216,515 IDR 981,841,514	0 113	(9,238) (99)	(9,238) 14	(0.07) 0.00
RBC	06/2024 04/2024	KRW 73,634,048 \$ 98	\$ 56,613 MXN 1,725	0	(705) 0	(705) 3	(0.01) 0.00
RYL	01/2024	AUD 23,608	\$ 15,870	0	(242)	(242)	0.00
	01/2024 01/2024	HUF 1,501 NZD 507	4 314	0	0 (7)	0 (7)	0.00 0.00
	01/2024	\$ 1,165	CAD 1,558	17	0	17	0.00
SCX	01/2024 01/2024	501 € 98,436	NZD 806 \$ 107,414	10 0	0 (1,349)	10 (1,349)	0.00 (0.01)
	01/2024 01/2024	£ 280,669 MYR 401,032	355,012 85,855	0	(2,796) (1,658)	(2,796) (1,658)	(0.02) (0.01)
	01/2024	SEK 29,050	2,797	0	(86)	(86)	0.00
	01/2024 01/2024	\$ 1,112 772	CNY 7,992 ¥ 112,500	17 27	0	17 27	0.00 0.00
	02/2024	CNY 7,958	\$ 1,109	0	(16)	(16)	0.00
	03/2024 03/2024	CNH 192,772 IDR 26,614,760	26,628 1,696	0	(600) (30)	(600) (30)	(0.01) 0.00
	03/2024 03/2024	THB 957,289 TWD 1,555,986	27,695 50,077	0	(537) (1,481)	(537) (1,481)	(0.01) (0.01)
	03/2024	\$ 5,624	IDR 87,193,901	49	(18)	31	0.00
	03/2024 03/2024	48,301 29,888	INR 4,039,389 TWD 929,615	72 915	0	72 915	0.00 0.01
500	06/2024	KRW 62,476,417	\$ 48,130	0	(503)	(503)	0.00
SOG	02/2024	RON 1,298	283	0	(5)	(5)	0.00

Counterparty	Settlement Month		rrency to Delivered		rency to Received		ealised eciation		ealised eciation)	Аррі	Inrealised eciation/ reciation)	% of Net Assets
SSB	01/2024	\$	769	£	611	\$	10	\$	0	\$	10	0.00
TOR	03/2024	CNH	93,229	\$	12,913		0		(255)		(255)	0.00
	03/2024	IDR	22,667,083		1,436		0		(34)		(34)	0.00
	03/2024	SGD	505		381		0		(3)		(3)	0.00
UAG	01/2024	CAD	139,774		103,045		0		(2,969)		(2,969)	(0.02)
	01/2024	DKK	374,675		55,005		0		(533)		(533)	0.00
	01/2024	£	116,642		147,547		0		(1,153)		(1,153)	(0.01)
	01/2024	HKD	7		1		0		0		0	0.00
	01/2024	HUF	295,156		803		0		(48)		(48)	0.00
	01/2024	¥	1,403,127		9,578		0		(381)		(381)	0.00
	01/2024	MXN	47,854		2,703		0		(110)		(110)	0.00
	01/2024	\$	20,639	NOK	220,164		1,043		0		1,043	0.01
	01/2024		8,727	ZAR	166,587		370		0		370	0.00
	03/2024	CZK	40,670	\$	1,827		11		0		11	0.00
						\$ 7	5,377	\$ (1	92,352)	\$ (	116,975)	(0.89)

### HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CAD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 12,098	CAD 16,451	\$ 380	\$ 0	\$ 380	0.01
CBK	01/2024	10,873	14,780	337	0	337	0.00
MBC	01/2024	1,302	1,762	35	0	35	0.00
MYI	01/2024	1,269	1,674	0	0	0	0.00
UAG	01/2024	12,042	16,334	347	0	347	0.00
				\$ 1,099	\$ 0	\$ 1,099	0.01

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, Investor CHF (Hedged) Accumulation, E Class CHF (Hedged) Accumulation, W Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF	122	\$	142	\$ 0	\$ (3)	\$ (3)	0.00
	01/2024	\$	1,019	CHF	875	21	0	21	0.00
BRC	01/2024	CHF	314	\$	361	0	(13)	(13)	0.00
	01/2024	\$	27,666	CHF	24,130	1,020	0	1,020	0.01
CBK	01/2024	CHF	534	\$	614	0	(20)	(20)	0.00
	01/2024	\$	177,752	CHF	154,864	6,344	0	6,344	0.05
GLM	01/2024	CHF	195	\$	223	0	(8)	(8)	0.00
	01/2024	\$	246,528	CHF	216,040	10,292	0	10,292	0.08
MYI	01/2024	CHF	43	\$	49	0	(2)	(2)	0.00
	01/2024	\$	247,920	CHF	216,416	9,347	0	9,347	0.07
SCX	01/2024		84		72	2	0	2	0.00
UAG	01/2024		50,315		43,904	1,876	0	1,876	0.01
						\$ 28,902	\$ (46)	\$ 28,856	0.22

As at 31 December 2023, the Institutional EUR (Currency Exposure) Accumulation, Institutional GBP (Currency Exposure) Accumulation, Institutional USD (Currency Exposure) Accumulation, Institutional USD (Currency Exposure) Income, E Class USD (Currency Exposure) Accumulation, E Class USD (Currency Exposure) Income and H Institutional USD (Currency Exposure) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 5,382	AUD 8,124	\$ 163	\$ 0	\$ 163	0.00
BOA	01/2024	COP 2,967,380	\$ 772	6	0	6	0.00
	01/2024	PEN 1,112	301	1	0	1	0.00
	01/2024	\$ 22,100	CNY 156,799	47	0	47	0.00
	01/2024	5,647	£ 4,459	38	0	38	0.00
	01/2024	36,782	¥ 5,427,905	1,743	0	1,743	0.01
	01/2024	1,384	NZD 2,271	54	0	54	0.00
	01/2024	299	PEN 1,112	2	0	2	0.00
	02/2024	767	COP 2,967,380	0	(6)	(6)	0.00
	02/2024	301	PEN 1,112	0	(1)	(1)	0.00
BPS	01/2024	€ 2,007	\$ 2,198	0	(20)	(20)	0.00
	01/2024	¥ 68,149	473	0	(11)	(11)	0.00
	01/2024	\$ 596	DKK 4,044	3	0	3	0.00
	01/2024	20,567	€ 18,850	261	0	261	0.00
	01/2024	4,046	£ 3,190	20	0	20	0.00
	01/2024	9,779	¥ 1,439,232	436	0	436	0.00
BRC	01/2024	CHF 0	\$ 0	0	0	0	0.00
	01/2024	CNY 37,216	5,243	0	(13)	(13)	0.00
	01/2024	MYR 2,428	529	0	0	0	0.00
	01/2024	\$ 695	CHF 604	23	0	23	0.00
	01/2024	153	CNY 1,081	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	\$ 737	COP 2,967,380	\$ 29	\$ 0	\$ 29	0.00
	01/2024	519	¥ 75,415	16	0	16	0.00
	01/2024	522	MYR 2,428	6	0	6	0.00
CDI	01/2024	1,611	THB 56,684	50	0	50	0.00
CBK	01/2024 01/2024	AUD 1,139 CAD 1,984	\$ 769 1,487	0	(8) (18)	(8) (18)	0.00 0.00
	01/2024	DKK 1	1,407	0	(16)	(10)	0.00
	01/2024	£ 1,788	2,265	0	(14)	(14)	0.00
	01/2024	MXN 43,239	2,551	0	(2)	(2)	0.00
	01/2024	NOK 1	0	0	0	0	0.00
	01/2024	\$ 476	AUD 716	12	0	12	0.00
	01/2024	7,265	CNY 51,499	9	0	9	0.00
	01/2024 01/2024	3,587 8,648	€ 3,292 KRW 11,144,114	51 0	(1) (54)	50 (54)	0.00 0.00
	01/2024	102	NOK 1,144,114	5	0	5	0.00
	01/2024	648	SEK 6,742	21	Ö	21	0.00
	02/2024	2,539	MXN 43,239	2	0	2	0.00
DUB	01/2024	93	SGD 123	1	0	1	0.00
GLM	01/2024	CLP 241,555	\$ 274	0	(3)	(3)	0.00
	01/2024	MYR 12,270	2,640	0	(30)	(30)	0.00
	01/2024 01/2024	\$ 17,766 3,409	CAD 24,143 CHF 2,988	546 142	0	546 142	0.01 0.00
	01/2024	21,571	CNY 152,344	0	(53)	(53)	0.00
	01/2024	1,184	CZK 26,206	Ő	(11)	(11)	0.00
	01/2024	790	DKK 5,357	4	0	4	0.00
	01/2024	478	HUF 167,467	6	0	6	0.00
	01/2024	909	ILS 3,389	32	0	32	0.00
	01/2024	2,642	MYR 12,270	29	0	29	0.00
	01/2024 02/2024	1,448 273	PLN 5,790 CLP 241,555	24 3	0	24 3	0.00 0.00
	02/2024	2,647	MYR 12,270	34	0	34	0.00
JPM	01/2024	11	SGD 14	0	Ō	0	0.00
MBC	01/2024	€ 11,681	\$ 12,823	0	(84)	(84)	0.00
	01/2024	¥ 892,318	6,261	0	(72)	(72)	0.00
	01/2024	\$ 2,977	AUD 4,491	88	0	88	0.00
	01/2024 01/2024	2,796 275	CAD 3,783 CLP 241,555	74 1	0	74 1	0.00 0.00
	01/2024	528	CNY 3,740	0	0	0	0.00
	01/2024	633	¥ 90,536	9	0	9	0.00
	01/2024	655	KRW 849,670	0	0	0	0.00
	01/2024	2,508	MXN 43,239	45	0	45	0.00
MYI	01/2024	1,267	CAD 1,671	0	0	0	0.00
	01/2024 01/2024	154,247 13,986	€ 140,336 ¥ 2,061,874	811 649	0	811 649	0.01 0.01
	01/2024	1,444	F 2,001,874 SGD 1,926	17	0	17	0.00
RBC	01/2024	453	IDR 7,016,330	3	Ö	3	0.00
SCX	01/2024	CNY 6,637	\$ 937	0	0	0	0.00
	01/2024	TWD 3,920	126	0	(3)	(3)	0.00
	01/2024	\$ 22,515	CNY 159,799	56	0	56	0.00
	01/2024	629	¥ 90,385	13	0	13	0.00
SOG	01/2024 01/2024	2,127 KRW 8,690	SEK 22,093 \$ 7	66 0	0	66 0	0.00 0.00
300	01/2024	\$ 2,843	IDR 44,204,227	24	0	24	0.00
TOR	01/2024	23,116	¥ 3,390,770	951	0	951	0.01
UAG	01/2024	1,775	AUD 2,675	51	0	51	0.00
	01/2024	. 0	CZK 10	0	0	0	0.00
	01/2024	21,931	£ 17,330	161	0	161	0.00
	01/2024	459	NOK 4,898	23	0	23	0.00
				\$ 6,861	\$ (404)	\$ 6,457	0.05

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, G Retail EUR (Hedged) Income, R Class EUR (Hedged) Accumulation, T Class EUR (Hedged) Accumulation, W Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 30,967	\$ 33,820	\$ 0	\$ (395)	\$ (395)	0.00
	01/2024	\$ 1,268,505	€ 1,152,383	4,772	(5)	4,767	0.04
BRC	01/2024	1,263,641	1,148,995	5,887	0	5,887	0.04
CBK	01/2024	€ 4,942	\$ 5,448	8	(19)	(11)	0.00
	01/2024	\$ 4,087	€ 3,758	65	0	65	0.00
MBC	01/2024	€ 5,760	\$ 6,254	0	(110)	(110)	0.00
	01/2024	\$ 1,276,965	€ 1,168,080	13,651	0	13,651	0.10
				\$ 24,383	\$ (529)	\$ 23,854	0.18

# Schedule of Investments Global Bond Fund (Cont.)

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Investor GBP (Hedged) Accumulation, W Class GBP (Hedged) Accumulation and W Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 302	\$ 382	\$ 0	\$ (3)	\$ (3)	0.00
	01/2024	\$ 20.861	£ 16,462	125	0	125	0.00
BPS	01/2024	23,898	18,841	122	(1)	121	0.00
BRC	01/2024	410	325	3	0	3	0.00
CBK	01/2024	£ 480	\$ 607	0	(5)	(5)	0.00
	01/2024	\$ 1,326	£ 1,048	10	0	10	0.00
GLM	01/2024	53	41	0	0	0	0.00
MBC	01/2024	£ 407	\$ 518	0	(1)	(1)	0.00
	01/2024	\$ 9,991	£ 7,906	88	0	88	0.00
MYI	01/2024	£ 139	\$ 175	0	(2)	(2)	0.00
	01/2024	\$ 37	£ 29	0	0	0	0.00
SCX	01/2024	136,191	107,671	1,073	0	1,073	0.01
SSB	01/2024	88,970	70,507	916	0	916	0.01
UAG	01/2024	£ 804	\$ 1,007	0	(19)	(19)	0.00
	01/2024	\$ 136,154	£ 107,583	997	0	997	0.01
				\$ 3,334	\$ (31)	\$ 3,303	0.03

As at 31 December 2023, the Institutional NOK (Hedged) Accumulation, Investor NOK (Hedged) Accumulation and W Class NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 61,219	NOK 650,913	\$ 2,885	\$ 0	\$ 2,885	0.02
BPS	01/2024	NOK 138	\$ 14	0	0	0	0.00
	01/2024	\$ 582	NOK 5,987	8	0	8	0.00
CBK	01/2024	68,281	730,632	3,673	0	3,673	0.03
GLM	01/2024	NOK 50	\$ 5	. 0	0	. 0	0.00
	01/2024	\$ 510	NOK 5,579	39	0	39	0.00
MBC	01/2024	NOK 209	\$ 19	0	(1)	(1)	0.00
	01/2024	\$ 1,212	NOK 13,136	82	0	82	0.00
MYI	01/2024	NOK 1,446	\$ 135	0	(8)	(8)	0.00
	01/2024	\$ 2	NOK 18	0	0	0	0.00
RYL	01/2024	NOK 314	\$ 29	0	(2)	(2)	0.00
	01/2024	\$ 2,327	NOK 25,359	170	0	170	0.00
UAG	01/2024	99,094	1,055,907	4,894	0	4,894	0.04
				\$ 11,751	\$ (11)	\$ 11,740	0.09

As at 31 December 2023, the Institutional NZD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 28,602	NZD 46,943	\$ 1,120	\$ 0	\$ 1,120	0.01
BPS	01/2024	26,967	43,856	801	0	801	0.01
BRC	01/2024	28,752	46,736	840	0	840	0.01
CBK	01/2024	2,468	3,998	63	0	63	(0.01)
MBC	01/2024	NZD 84	\$ 52	0	(1)	(1)	0.00
MYI	01/2024	143	90	0	0	0	0.00
	01/2024	\$ 24	NZD 38	0	0	0	0.00
RYL	01/2024	1,772	2,896	62	0	62	0.00
				\$ 2,886	\$ (1)	\$ 2,885	0.02

As at 31 December 2023, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	SEK 1,084	\$ 104	\$ 0	\$ (4)	\$ (4)	0.00
	01/2024	\$ 16,928	SEK 176,568	596	0	596	0.01
BRC	01/2024	SEK 1,002	\$ 98	0	(2)	(2)	0.00
CBK	01/2024	4,807	464	0	(13)	(13)	0.00
	01/2024	\$ 1,970	SEK 20,557	70	0	70	0.00
GLM	01/2024	SEK 2,904	\$ 281	0	(7)	(7)	0.00
MBC	01/2024	1,975	194	1	(3)	(2)	0.00
SCX	01/2024	402	39	0	(1)	(1)	0.00
	01/2024	\$ 18,313	SEK 190,197	564	0	564	0.00
UAG	01/2024	SEK 510	\$ 50	0	0	0	0.00
	01/2024	\$ 18,470	SEK 190,628	450	0	450	0.00
				\$ 1,681	\$ (30)	\$ 1,651	0.01

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation, Institutional SGD (Hedged) Income, M Retail SGD (Hedged) Income II and W Class SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	01/2024	\$ 66,534	SGD 88,444	\$ 534	\$ 0	\$ 534	0.00
GLM	01/2024	SGD 649	\$ 484	0	(8)	(8)	0.00
	01/2024	\$ 1,026	SGD 1,376	17	0	17	0.00
JPM	01/2024	14,323	19,102	162	0	162	0.00
MBC	01/2024	SGD 24,460	\$ 18,299	0	(249)	(249)	0.00
	01/2024	\$ 784	SGD 1,047	10	0	10	0.00
	02/2024	SGD 81	\$ 61	0	0	0	0.00
	02/2024	\$ 685	SGD 903	1	(1)	0	0.00
MYI	01/2024	62,121	82,865	716	0	716	0.01
	02/2024	94	123	0	0	0	0.00
TOR	01/2024	58,914	78,607	694	0	694	0.01
				\$ 2,134	\$ (258)	\$ 1,876	0.02

**Total OTC Financial Derivative Instruments** 

\$ (43,598) (0.33)

#### **SECURITIES SOLD SHORT**

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
<b>Fannie Mae, TBA</b> 2.000% due 01/02/2039	\$ 95,000	\$ (85,277)	(0.65)
Ginnie Mae, TBA 4.000% due 01/02/2054	7,500	(7,168)	(0.06)
Uniform Mortgage-Backed Security, TBA 2.000% due 01/01/2039 2.000% due 01/01/2054 2.000% due 01/02/2054 3.000% due 01/02/2054 3.000% due 01/03/2054 5.500% due 01/01/2054 (g)	104,400 210,150 449,000 37,800 43,000 132,500	(93,618) (171,798) (367,478) (33,478) (38,131) (133,080)	(0.72) (1.31) (2.81) (0.26) (0.29) (1.01)
Total Securities Sold Short		\$ (930,028)	(7.11)
Total Investments		\$ 15,694,315	120.01
Other Current Assets & Liabilities		\$ (2,617,053)	(20.01)
Net Assets		\$ 13,077,262	100.00

# NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Payment in-kind security.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Affiliated to the Fund.
- (g) Security sold short as at 31 December 2023 is covered by long portfolio investments in transferable securities and money market instruments.
- (h) Restricted Securities (31 December 2022: 0.40%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Citigroup, Inc.	3.290%	17/03/2026	10/03/2022	\$ 33,100	\$ 32,241	0.25
Deutsche Bank AG	3.729	14/01/2032	21/01/2021	2,004	1,677	0.01
				\$ 35,104	\$ 33.918	0.26

(i) Securities with an aggregate fair value of \$2,151 (31 December 2022: \$1,610) and cash of \$323 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$394,447 (31 December 2022: \$312,124) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$103,060 (31 December 2022: \$142,980) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

### Schedule of Investments Global Bond Fund (Cont.)

#### Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 14,901,954	\$ 33,617	\$ 14,935,571
Investment Funds	875,438	435,751	0	1,311,189
Repurchase Agreements	0	371,917	0	371,917
Financial Derivative Instruments(3)	(50,364)	56,030	0	5,666
Securities Sold Short	0	(930,028)	0	(930,028)
Totals	\$ 825,074	\$ 14,835,624	\$ 33,617	\$ 15,694,315

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 11,352,524	\$ 8,573	\$ 11,361,097
Investment Funds	322,306	798,673	0	1,120,979
Repurchase Agreements	0	1,346,970	0	1,346,970
Financial Derivative Instruments(3)	73,477	(414,644)	0	(341,167)
Securities Sold Short	0	(721,316)	0	(721,316)
Totals	\$ 395,783	\$ 12,362,207	\$ 8,573	\$ 12,766,563

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	3.500%	28/09/2023	TBD <sup>(1)</sup>	€ (295)	\$ (328)	0.00
JML	(1.000)	14/11/2023	TBD <sup>(1)</sup>	(261)	(289)	0.00
Total Reverse Repurchase Agreements					\$ (617)	0.00

<sup>(1)</sup> Open maturity reverse repurchase agreement.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022					
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net			
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>			
AZD	\$ (4,504)	\$ 5,510	\$ 1,006	\$ (1,118)	\$ 1,920	\$ 802			
BOA	(10,306)	9,930	(376)	(61,601)	51,870	(9,731)			
BPS	(14,522)	19,830	5,308	2,102	(1,850)	252			
BRC	(61,368)	56,470	(4,898)	1,917	(1,260)	657			
CBK	10,530	(12,210)	(1,680)	57,544	(56,500)	1,044			
CLY	N/A	N/A	N/A	(438)	0	(438)			
DUB	(1,810)	1,710	(100)	(789)	220	(569)			
FAR	(358)	0	(358)	(224)	0	(224)			
FBF	N/A	N/A	N/A	40	0	40			
GLM	5,715	(7,530)	(1,815)	(7,627)	6,700	(927)			
GST	(88)	710	622	(287)	280	(7)			
HUS	N/A	N/A	N/A	(120)	140	20			
IND	N/A	N/A	N/A	2,835	(2,760)	75			
JPM	392	(910)	(518)	3,194	(3,600)	(406)			
MBC	35,995	(42,350)	(6,355)	(13,437)	11,460	(1,977)			
MYC	(1,021)	1,360	339	(35)	350	315			
MYI	(3,178)	1,180	(1,998)	(9,902)	7,130	(2,772)			
RBC	6	0	6	(363)	320	(43)			
RYL	8	0	8	2	0	2			
SCX	(6,224)	6,360	136	(36,806)	34,940	(1,866)			
SOG	19	0	19	394	(300)	94			
SSB	926	(800)	126	2,274	(1,930)	344			
TOR	1,353	(1,250)	103	(12,186)	12,810	624			
UAG	4,837	(4,470)	367	(15,867)	14,840	(1,027)			

Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	67.03	67.82
Transferable securities dealt in on another regulated market*	47.18	30.98
Other transferable securities	0.00	0.69
Investment funds	10.03	9.82
Repurchase agreements	2.84	11.79
Financial derivative instruments dealt in on a regulated market	(0.55)	0.62
Centrally cleared financial derivative instruments	0.92	(2.82)
OTC financial derivative instruments	(0.33)	(0.79)
Securities sold short	(7.11)	(6.32)
Reverse repurchase agreements	0.00	(0.01)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	1.56	1.53
Austria	N/A	0.07
Brazil	N/A	0.00
Canada	1.31	0.68
Cayman Islands	1.95	2.31
China	0.07	0.01
Czech Republic	0.00	0.00
Denmark	2.02	2.36
Finland	0.01	0.01
France	2.14	2.98
Germany	1.35	2.15
	N/A	0.25
Hong Kong	0.18	0.04
Hungary International	0.18	N/A
Ireland	4.97	5.70
Israel	1.20	0.46
Italy	1.01 7.62	1.23
Japan		6.06
Jersey, Channel Islands	0.08	0.08
Luxembourg	0.51	0.55
Malaysia	0.83	0.60
Mexico	0.06	0.12
Multinational	0.08	0.10
Netherlands	0.59	1.10
New Zealand	0.14	0.21
Norway	0.20	0.27
Peru	0.14	0.52
Poland	0.28	0.03
Portugal	0.02	0.01
Qatar	0.08	0.13
Romania	0.78	0.51
Saudi Arabia	0.68	0.14
Serbia	N/A	0.22
Singapore	0.14	N/A
Slovenia	0.18	0.19
South Africa	N/A	0.00
South Korea	3.32	0.98
Spain	0.70	0.96
Supranational	0.08	0.20
Sweden	0.00	0.00
Switzerland	1.08	1.25
Thailand	0.23	0.29
United Arab Emirates	0.06	0.07
United Kingdom	5.89	8.24
United States	53.69	39.76
Short-Term Instruments	18.77	17.12
Investment Funds	10.03	9.82
Repurchase Agreements	2.84	11.79
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.55)	0.63
Written Options	(0.55)	0.05
Options on Exchange-Traded Futures Contracts	N/A	(0.01)
Centrally Cleared Financial Derivative Instruments	1477	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.03)
Credit Default Swaps on Credit Indices — Buy Protection	(0.08)	(0.13)
Credit Default Swaps on Credit Indices — Sell Protection	0.14	N/A
Interest Rate Swaps — Basis Swaps	N/A	0.01
Interest Rate Swaps	0.86	(2.67)
OTC Financial Derivative Instruments	0.00	(2.07)
Purchased Options		
Interest Rate Swaptions	0.05	0.05
Options on Securities	0.03	0.09
options on securities	0.00	0.03

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Foreign Currency Options	(0.01)	N/A
Interest Rate Swaptions	(0.19)	(0.28)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.02)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Cross-Currency Swaps	0.01	0.00
Interest Rate Swaps	0.01	(0.01)
Forward Foreign Currency Contracts	(0.89)	(1.70)
Hedged Forward Foreign Currency Contracts	0.63	1.07
Securities Sold Short	(7.11)	(6.32)
Other Current Assets & Liabilities	(20.01)	(11.79)
Net Assets	100.00	100.00

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (0005)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES		(,	(,		Doctors Co. An Interinsurance Exchange	<b>(</b> ,		Nykredit Realkredit A/S		(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
CORPORATE BONDS & NOT	TES				4.500% due 18/01/2032 \$ 600 \$	479	0.01	0.375% due 17/01/2028 1.000% due 01/04/2024	€ DKK	160,400	23,625	0.04 0.66
AerCap Ireland Capital DAC	¢	1.000 €	000	0.02	2.375% due 06/04/2028 € 5,000 Eurofima Europaeische Gesellschaft fuer d	5,226 lie	0.15	1.000% due 01/10/2050 1.000% due 01/10/2053		122,874 27 0	14,100 3 0	0.40
1.650% due 29/10/2024 AIB Group PLC		1,000 \$		0.03	<b>Finanzierung von Eisenbahnmaterial</b> 3.125% due 09/11/2031 8,000	9,149	0.26	1.500% due 01/10/2050 1.500% due 01/10/2053 2.000% due 01/10/2047		14,978 0	1,770 0	0.00 0.05 0.00
4.625% due 23/07/2029 <b>American Tower Corp.</b>		7,000	7,988		European Investment Bank 0.750% due 15/07/2027 AUD 5,000	3,036		2.000% due 01/10/2050 2.500% due 01/10/2047		0	0	0.00
5.250% due 15/07/2028  Asian Development Bank		5,000	5,083		3.300% due 03/02/2028 1,000 Goldman Sachs Group, Inc.		0.02	Pacific Life Global Fund 5.500% due 18/07/2028	ing \$	3,800	3,890	0.11
Aviation Capital Group LLC		79,400	4,624		2.650% due 21/10/2032 \$ 6,900 3.000% due 15/03/2024 5,900	5,752 5,868	0.16	Realkredit Danmark A/S 1.000% due 01/01/2024		80,600	11,944	0.34
4.125% due 01/08/2025 Banco de Sabadell S.A.		1,000		0.03	4.452% due 30/04/2024 € 3,200 4.956% due 07/02/2025 5,200 6.484% due 24/10/2029 \$ 5,000	3,536 5,750 5,309	0.16	1.000% due 01/04/2024 1.000% due 01/10/2050		128,400 23,719	18,901 2,751	0.53
1.125% due 11/03/2027 Banco Santander S.A.		2,700	2,833		Hana Bank 3.750% due 04/05/2026 € 16,200	18,112		1.500% due 01/10/2053 2.000% due 01/10/2050		19,749 0	2,346 0	0.07 0.00
1.849% due 25/03/2026 Bank of America Corp.	\$	400		0.01	HAT Holdings LLC	10,289		<b>Royal Bank of Canada</b> 0.010% due 05/10/2028	€	5,600	5,409	0.15
2.687% due 22/04/2032 4.916% due 22/09/2026	€	2,000 8,000	1,689 8,878		3.375% due 15/06/2026 \$ 10,940 <b>HSBC Holdings PLC</b>	10,289	0.29	Santander UK Group Ho	ldings		C COC	0.10
4.962% due 24/08/2025		1,700	1,887		2.804% due 24/05/2032 10,000	8,353		3.530% due 25/08/2028 3.625% due 14/01/2026	£	6,100 300	6,696 370	0.19
5.015% due 22/07/2033	\$	6,000	5,938		2.999% due 10/03/2026 300 3.973% due 22/05/2030 200		0.01	3.823% due 03/11/2028	\$	300	282	0.01
5.288% due 25/04/2034  Banque Federative du Credit M	Mutu	2,900	2,908	0.08	4.300% due 08/03/2026 1,600	1,574		7.482% due 29/08/2029	£	9,000	12,487	0.35
5.896% due 13/07/2026 Barclays PLC	viuu	7,700	7,866	0.22	6.254% due 09/03/2034 11,200 <b>IHG Finance LLC</b>	11,910	0.33	Santander UK PLC 5.770% due 12/02/2027		700	894	0.02
2.667% due 10/03/2032 3.125% due 17/01/2024	£	6,100 1,200	5,035 1,528		4.375% due 28/11/2029 € 6,400 <b>ING Groep NV</b>	7,336	0.21	Sirius Real Estate Ltd. 1.125% due 22/06/2026	€	3,300	3,297	0.09
4.375% due 12/01/2026		2,900	2,861		2.125% due 23/05/2026 8,200	8,866	0.25	<b>Societe Generale S.A.</b> 1.488% due 14/12/2026	\$	4,400	4,053	0.11
4.918% due 08/08/2030 6.224% due 09/05/2034 6.692% due 13/09/2034		3,300 10,900 8,000	3,801 11,311 8,558	0.32	Inter-American Development Bank 2.500% due 14/04/2027 AUD 600	389	0.01	2.226% due 21/01/2026 6.691% due 10/01/2034		4,500 12,000	4,324 12,685	0.12 0.36
BlueHub Loan Fund, Inc. 2.890% due 01/01/2027		900		0.02	Intesa Sanpaolo SpA 4.000% due 23/09/2029 \$ 5,568	5,073	0.14	Standard Chartered PLC 2.678% due 29/06/2032		6,100	4,965	0.14
3.099% due 01/01/2030		1,900	1,579		JAB Holdings BV 5.000% due 12/06/2033 € 6,600	7,874	0.22	Sumitomo Mitsui Bankii 0.010% due 10/09/2025	ng Cor <sub>l</sub> €		4,071	0.11
<b>BNP Paribas S.A.</b> 2.219% due 09/06/2026 4.375% due 13/01/2029	£	3,600 6,500	3,438 7,443		<b>JPMorgan Chase &amp; Co.</b> 2.595% due 24/02/2026 \$ 3,900	3,779		0.409% due 07/11/2029 2.440% due 18/06/2024	\$	1,300 1,000	1,227 985	0.03
BPCE S.A. 5.748% due 19/07/2033		6,100			4.565% due 14/06/2030 5,100 4.912% due 25/07/2033 3,700	4,994 3,660	0.10	Sumitomo Mitsui Trust 0.010% due 15/10/2027		:d. 2,500	2,460	0.07
Brookfield Finance, Inc. 2.724% due 15/04/2031	Þ		6,131 2,832		5.350% due 01/06/2034 10,600 <b>Jyske Realkredit A/S</b>	10,757		Toronto-Dominion Bank 5.920% due 12/06/2028	£	6,200	7,901	0.22
<b>Caja Rural de Navarra SCC</b> 0.875% due 08/05/2025	C	3,350	•		1.000% due 01/04/2024 DKK 45,900 1.000% due 01/10/2050 10,589 1.500% due 01/07/2050 0	6,762 1,168		<b>UBS Group AG</b> 2.593% due 11/09/2025	\$	2,080	2,035	0.06
CBRE Global Investors Open-E		2,000 d Fund S	2,138	0.00	1.500% due 01/10/2050 0		0.00	2.875% due 02/04/2032	€	8,100	8,376	0.23
SICAV-SIF Pan European Co 0.900% due 12/10/2029			5,521	0.15	1.500% due 01/10/2053 111,715 2.000% due 01/10/2047 0	12,870 0	0.36 0.00	3.750% due 26/03/2025 3.869% due 12/01/2029	\$	250 2,000	1,887	0.01
Community Preservation Corp 2.867% due 01/02/2030		3,300	2,893		<b>Kookmin Bank</b> 0.052% due 15/07/2025 € 2,100	2,206	0.06	4.194% due 01/04/2031 4.550% due 17/04/2026 4.965% due 16/01/2026	€	1,800 1,950 340	1,678 1,925 376	0.05 0.05 0.01
Cooperatieve Rabobank UA	Ų	3,300	2,033	0.00	Kreditanstalt fuer Wiederaufbau			6.246% due 22/09/2029	\$	500	522	0.01
3.758% due 06/04/2033		1,600	1,437	0.04	3.250% due 24/03/2031 6,100	7,090	0.20	6.442% due 11/08/2028		2,650	2,754	0.08
Coventry Building Society 0.010% due 07/07/2028	€	600	583	0.02	Lloyds Banking Group PLC 3.900% due 12/03/2024 \$ 500	498	0.01	6.537% due 12/08/2033 7.750% due 01/03/2029 9.016% due 15/11/2033	€		4,805 2,677 7,011	0.13 0.08 0.20
<b>CPI Property Group S.A.</b> 1.500% due 27/01/2031		2,700	1,578		Logicor Financing SARL         0.625% due 17/11/2025       € 3,500	3,609	0.10	UniCredit SpA 3.127% due 03/06/2032	Ţ	4,700		0.11
1.625% due 23/04/2027 1.750% due 14/01/2030	_	1,200 5,200	3,283		Low Income Investment Fund 3.386% due 01/07/2026 \$ 750		0.02	Workspace Group PLC 2.250% due 11/03/2028	£			0.07
2.750% due 22/01/2028 Credit Suisse AG	Ĺ	1,000	898	0.03	3.711% due 01/07/2029 1,950 MDGH GMTN RSC Ltd.	1,749	0.05	2.230 /0 due 11/03/2020	L	2,300 _	609,365	
0.250% due 05/01/2026 3.625% due 09/09/2024	€ \$	900 3,800	934 3,748	0.03	5.500% due 28/04/2033 1,400 Mitsubishi UFJ Financial Group, Inc.	1,487	0.04	INDUSTRIALS		_	000,000	
7.500% due 15/02/2028	7	4,100	4,493		0.978% due 09/06/2024 € 2,200	2,399	0.07	<b>Broadcom, Inc.</b> 2.450% due 15/02/2031	\$	1,600	1,369	0.04
0.500% due 21/06/2025 0.625% due 27/09/2026	€	3,100 1,200	3,229 1,194		<b>Mizuho Financial Group, Inc.</b> 0.956% due 16/10/2024 4,200	4,538	0.13	3.419% due 15/04/2033 Continental Wind LLC	Ψ	800	703	0.02
0.875% due 20/01/2026 1.500% due 27/09/2031		1,300 1,100	1,333		Morgan Stanley 3.622% due 01/04/2031 \$ 14,700	13,548	0.38	6.000% due 28/02/2033  Dell International LLC		1,604	1,637	0.05
<b>Deutsche Bank AG</b> 0.050% due 20/11/2024		3,300	3,533		Nationwide Building Society 4.302% due 08/03/2029 300	288	0.01	6.200% due 15/07/2030 Ford Motor Co.		2,500	2,684	0.08
1.375% due 17/02/2032 1.750% due 19/11/2030		1,800 2,800	1,637 2,693	0.05 0.08	Nordea Kredit Realkreditaktieselskab 1.000% due 01/04/2024 DKK 102,700 1.000% due 01/10/2050 31,510	15,123 3,490		3.250% due 12/02/2032	ne Hel-	3,900	3,245	0.09
1.875% due 23/02/2028 2.625% due 16/12/2024	£	4,100 600	4,261 742	0.12 0.02	1.500% due 01/10/2050 0	0	0.00	Hanwha Q Cells America 5.000% due 27/07/2028	as H010	6,500		0.18
3.961% due 26/11/2025 4.100% due 13/01/2026		24,200 4,200	23,809 4,086	0.67	1.500% due 01/10/2053 44,290 2.000% due 01/10/2047 0		0.00	<b>Oracle Corp.</b> 4.500% due 06/05/2028		10,100	10,106	0.28
<b>DNB Boligkreditt A/S</b> 0.625% due 19/06/2025	€	1,600	1,705	0.05	2.500% due 01/10/2047 0	0	0.00	4.900% due 06/02/2033		7,900	7,868	0.22

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAI (000S	(000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
<b>T-Mobile USA, Inc.</b> 5.050% due 15/07/2033 \$	7,600		0.22	2.500% due 15/01/2029 3.875% due 15/04/2029 U.S. Treasury Notes	4,227 749		0.12 0.03		<b>ist</b> \$ 219	\$ 195	0.01
		41,837	1.18	0.375% due 30/09/2027	2,900 12,800			JPMorgan Mortgage Trust 5.652% due 25/08/2035	96		
UTILITIES AES Corp.				0.750% due 31/01/2028	11,700	10,317	0.29	6.000% due 25/06/2037 Lehman XS Trust	762	313	0.01
5.450% due 01/06/2028	11,700	11,902	0.33	2.875% due 30/04/2025	4,200	228,754		6.512% due 25/03/2047	420	360	0.01
Electricite de France S.A. 6.250% due 23/05/2033 6.900% due 23/05/2053	4,000 3,000	4,333 3,399	0.12 0.10	NON-AGENCY MORTGAGE-B			ES	6.014% due 01/01/2061	£ 1,766 2,040	2,513	0.06 0.07
<b>National Grid PLC</b> 5.809% due 12/06/2033	3,800	3,996	0.11	American Home Mortgage Asset 5.660% due 25/10/2046 5.952% due 25/10/2046	1,034 78	547	0.02 0.00		<b>Asset Tr</b> \$ 10,384	ust 3,263	0.09
New York State Electric & Ga 5.650% due 15/08/2028	as Corp. 4,000	4,105	0.12	American Home Mortgage Invest 7.430% due 25/09/2035		Trust	0.00		€ 1,226	1,343	0.04
Pacific Gas & Electric Co. 6.700% due 01/04/2053	8,000	8,703	0.24	Atlas Funding PLC	1,646				£ 2,012	2,550	0.07
<b>Southern Power Co.</b> 0.900% due 15/01/2026	6,000	5,530	0.16	Atrium Hotel Portfolio Trust	4,844	·			n Trust \$870	832	0.02
Verizon Communications, Inc 5.050% due 09/05/2033	5,400	5,512	0.15	Bear Stearns ALT-A Trust 4.492% due 25/11/2036	597		0.01		£ 70	90	0.00
Total Corporate Bonds & Notes		<b>47,480</b> 698,682	1.33	Bear Stearns Mortgage Funding 5.810% due 25/06/2047			0.02	<b>Polaris PLC</b> 5.985% due 23/12/2058	1,448	1,842	0.05
·	TEC	030,002	13.02	Brass PLC				Residential Accredit Loans, Inc 5.770% due 25/06/2037	<b>Trust</b> \$ 258	239	0.01
MUNICIPAL BONDS & NO California State General Obli		nds, Series 2	023	5.940% due 16/11/2066 £ Canada Square Funding PLC			0.01	6.000% due 25/06/2036 6.288% due 25/11/2037	344 234		0.01 0.01
5.125% due 01/03/2038	3,600	3,643	0.10	6.000% due 17/06/2058 6.170% due 17/06/2058	1,618 2,944	3,749	0.10	Residential Mortgage Securitie 6.470% due 20/06/2070	e <b>s PLC</b> £ 1,070	1,367	0.04
U.S. GOVERNMENT AGEN Fannie Mae	ICIES			6.470% due 17/12/2057 Charter Mortgage Funding PLC 5.796% due 16/01/2057	1,340 43	•	0.03	RESIMAC Bastille Trust 6.390% due 05/09/2057	\$ 32	32	0.00
3.000% due 01/03/2060 3.500% due 01/01/2059	1,007 617	887 560	0.02 0.02	Chase Mortgage Finance Trust 4.523% due 25/07/2037 \$	43		0.02	<b>RESIMAC Premier</b> 6.524% due 07/02/2052	397	397	0.01
Freddie Mac 3.500% due 01/05/2048	5,140	4,806	0.14	Citigroup Commercial Mortgage 3.209% due 10/05/2049				Ripon Mortgages PLC 5.920% due 28/08/2056	£ 12,378	15,733	0.44
4.000% due 01/06/2048 Ginnie Mae	3,740	3,613	0.10	Citigroup Mortgage Loan Trust, 4.907% due 25/12/2035	Inc.	•		RMAC PLC 0.000% due 15/02/2047	12,767	16,328	0.46
3.000% due 20/07/2046 - 20/05/2047	20	19	0.00	4.907% due 25/12/2035 Commercial Mortgage Trust 3.590% due 10/11/2047	327		0.01	RMAC Securities PLC 5.509% due 12/06/2044	32	39	0.00
4.500% due 20/06/2053 6.464% due 20/04/2067	199 185	194 185	0.01	3.611% due 10/11/2047 4.228% due 10/08/2049	2,000 1,000 1,700	929	0.03	Sequoia Mortgage Trust 3.917% due 20/07/2037	\$ 184	136	0.00
<b>Ginnie Mae, TBA</b> 3.000% due 01/02/2054	20,800	18,848	0.53	Countrywide Alternative Loan To 5.500% due 25/11/2034		,	0.00	Stratton Mortgage Funding PL 6.069% due 25/09/2051	<b>c</b> £ 2,332	2,972	0.08
Uniform Mortgage-Backed S 2.500% due 01/12/2051 -	ecurity			5.710% due 25/06/2036	70	62	0.00	6.120% due 12/03/2052 6.121% due 20/07/2060	1,832 2,703	2,336 3,445	0.07
01/03/2052 3.000% due 01/07/2052	46,409 8,069	39,519 7,144		5.890% due 25/07/2046 5.950% due 25/08/2047 6.250% due 25/12/2036	727 1,033	637	0.01	Structured Asset Securities Co	,	,	0.00
3.500% due 01/03/2047 - 01/04/2053	28,356	,	0.73	Countrywide Home Loan Mortga 6.000% due 25/07/2036		ss-Through T		Structured Asset Securities Co		jage Loan T	rust
4.000% due 01/07/2048 - 01/07/2053	147,912	139,968	3.93	6.000% due 25/07/2036 6.000% due 25/12/2036 6.000% due 25/03/2037	602 598	246	0.00 0.01 0.01	5.760% due 25/10/2036 TBW Mortgage-Backed Trust			0.01
4.500% due 01/08/2052 - 01/07/2053	161,958	157,108	4.41	6.010% due 25/04/2046	1,85	537	0.01	5.965% due 25/07/2037  Towd Point Mortgage Funding	2,296 PLC	/06	0.02
5.000% due 01/02/2053 5.500% due 01/02/2053	144,365 93,478	142,914 93,902	4.01	6.050% due 25/03/2035 6.150% due 25/03/2035	31°	59	0.01		£ 542 937	691 1,197	0.02
6.000% due 01/01/2053	39,416	40,048	1.12	6.500% due 25/11/2047  Deutsche ALT-A Securities Morte	92 Dane I		0.00	Trinity Square PLC			
Uniform Mortgage-Backed S 2.500% due 01/01/2054	13,000	BA 11,061	0.31	5.770% due 25/09/2047 6.030% due 25/08/2036	697 3,835	593	0.02 0.10	6.070% due 15/07/2059 Twin Bridges PLC	1,527	1,947	0.05
5.000% due 01/01/2054 5.500% due 01/01/2054	62,700 70,100	62,048 70,417	1.74	<b>Dutch Property Finance BV</b>	2,139	•		6.070% due 12/03/2055 Uropa Securities PLC	2,483	3,154	0.09
6.000% due 01/02/2054 6.500% due 01/02/2054	129,800 319,700	327,605		<b>EMF-UK PLC</b> 6.319% due 13/03/2046 £		•	0.01	5.690% due 10/10/2040 WaMu Mortgage Pass-Througl	258 Certific		0.01
		1,278,742	35.91	Eurohome UK Mortgages PLC					\$ 2,628 57	2,293	0.06
U.S. TREASURY OBLIGATI	ONS			5.490% due 15/06/2044 EuroMASTR PLC	18		0.00	4.615% due 25/10/2035 5.662% due 25/09/2033	77 39	69	0.00
U.S. Treasury Bonds 1.625% due 15/11/2050	10,100	6,020	0.17	5.531% due 15/06/2040 First Horizon Alternative Mortga	43 age Se		0.00	6.012% due 25/02/2046 Washington Mutual Mortgage	249	218	0.01
1.875% due 15/02/2041 2.875% due 15/05/2052 4.000% due 15/11/2052	42,500 6,900 5,200	30,578 5,496 5,132	0.86 0.16 0.14	6.250% due 25/11/2036 \$ Genesis Mortgage Funding PLC	32		0.00	Certificates Trust 5.500% due 25/04/2035	286		0.01
U.S. Treasury Inflation Protect 0.125% due 15/10/2024				6.420% due 15/09/2059	6,18		0.22	23,02033	200	114,432	
0.125% due 15/04/2025	25,133	24,238	0.68	4.489% due 25/11/2035 \$ 5.349% due 25/10/2035	46 21		0.00	ASSET-BACKED SECURITIES			
0.125% due 15/07/2031 0.125% due 15/01/2032 0.250% due 15/01/2025	21,696 28,081 32,215	19,300 24,679 31,272	0.54 0.69 0.88	Impac Secured Assets Trust 5.990% due 25/01/2037	436		0.01	Accunia European CLO DAC 4.915% due 15/07/2030	€ 304	336	0.01
0.500% due 15/01/2028 0.500% due 15/01/2028 0.625% due 15/07/2032	10,602 1,588	10,036 1,452	0.00	IndyMac Mortgage Loan Trust 4.699% due 25/12/2034	115		0.00		\$ 101	91	0.00
1.125% due 15/01/2033	35,222	33,345		5.810% due 25/11/2036	2,332			6.370% due 25/08/2035	1,331	1,290	0.04

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAF DESCRIPTION (000S	FAIR VALUE (000S)		DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Adagio CLO DAC	()	(====,		4.673% due 20/10/2031 € 1,181	\$ 1,285	0.04	Saxon Asset Securities Trust	(2222)	(,	
4.685% due 15/10/2031 <b>Apidos CLO</b>	€ 2,400	\$ 2,615	0.07	4.725% due 15/07/2031 3,300 4.815% due 15/01/2032 4,700		0.10 0.14	2.011% due 25/05/2035 \$ Sculptor European CLO DAC	2,780 \$	2,606	0.07
6.687% due 20/04/2031	\$ 5,581	5,581	0.16	<b>Home Equity Asset Trust</b> 6.145% due 25/02/2036 \$ 738	713	0.02	4.755% due 14/01/2032 € Securitized Asset-Backed Recei	4,900	5,335	0.15
Aqueduct European CLO DAC 4.633% due 20/07/2030	€ 1,969	2,159	0.06	Home Equity Mortgage Loan Asset-Backet 5.690% due 25/04/2037 247		0.01	6.190% due 25/10/2035 \$	5,600	4,626	0.13
<b>Ares CLO Ltd.</b> 6.825% due 15/10/2030	\$ 3,996	4,000	0.11	7.420% due 25/03/2035 1,295	1,178	0.03	<b>Segovia European CLO DAC</b> 4.873% due 20/07/2032 €	2,700	2,945	0.08
<b>Ares European CLO DAC</b> 4.745% due 15/10/2031 4.843% due 20/04/2032	€ 2,665 4,100	2,916 4,458		HSI Asset Securitization Corp. Trust 5.610% due 25/01/2037 1,435 IndyMac Home Equity Mortgage Loan As		0.03	<b>Soundview Home Loan Trust</b> 5.875% due 25/12/2036 \$ 5.970% due 25/11/2036	1,300 898	1,268 846	0.04 0.02
Argent Securities Trust 5.830% due 25/04/2036	\$ 4,991	1,621	0.05	<b>Backed Trust</b> 4.652% due 25/03/2035 1,611	1,571	0.04	<b>Steele Creek CLO Ltd.</b> 6.905% due 15/10/2030	5,060	5,058	0.14
Atlas Senior Loan Fund Ltd. 6.805% due 16/01/2030	1,777	1,774	0.05	KKR CLO Ltd. 6.835% due 15/01/2031 2,608	2,608	0.07	Structured Asset Securities Cor 5.995% due 25/07/2036	<b>p. Mortgag</b> 1,073	ge Loan Ti 1,023	
<b>Aurium CLO DAC</b> 4.695% due 16/01/2031	€ 4,789	5,233	0.15	<b>Laurelin DAC</b> 4.713% due 20/10/2031 € 1,425		0.04	Terwin Mortgage Trust 6.410% due 25/11/2033	4	4	0.00
Bain Capital Euro CLO DAC 4.733% due 20/01/2032	1,967	2,147	0.06	<b>LCM Loan Income Fund Income Note Issu</b> 6.735% due 16/07/2031 \$ 4,264		0.12	TIAA CLO Ltd. 6.877% due 20/07/2031	2,436	2,436	0.07
Bayview Financial Asset Trust 6.970% due 25/03/2037	\$ 93		0.00	<b>Long Beach Mortgage Loan Trust</b> 6.070% due 25/01/2036 673	586	0.02	Toro European CLO DAC 4.812% due 15/02/2034 €	5,000	5,448	0.15
Benefit Street Partners CLO Ltd 6.777% due 20/01/2031	. 2,197	2,199		<b>LT Autorahoitus DAC</b> 4.534% due 18/07/2033 € 5,545	6,144	0.17	4.885% due 15/07/2030 Trinitas CLO Ltd.	115		0.00
Black Diamond CLO DAC 4.982% due 15/05/2032	€ 4.592	5,009		<b>Madison Park Euro Funding DAC</b> 4.715% due 15/01/2032 3,200		0.10		2,528	2,529	0.07
BlueMountain Fuji EUR CLO DA 4.685% due 15/01/2031		2,170		4.765% due 15/07/2032 5,200 Madison Park Funding Ltd.		0.16	6.535% due 15/04/2027 6.777% due 20/01/2029	56 1,736	56 1,737	0.00 0.05
4.875% due 15/01/2033 BNPP AM Euro CLO DAC	2,850	3,101		0.000% due 29/07/2030 \$ 1,929 Man GLG Euro CLO DAC	•	0.05	6.915% due 15/01/2032 Voya CLO Ltd.	3,000	2,994	0.08
4.822% due 22/07/2032	4,800	5,234	0.15	4.775% due 15/10/2032 € 4,965 MASTR Asset-Backed Securities Trust	5,418	0.15	6.805% due 15/10/2031 Wells Fargo Home Equity Asset	11,100 -Backed Se	11,085	
Bridgepoint CLO DAC 5.175% due 15/01/2034	3,400	3,729	0.11	5.790% due 25/08/2036 \$ 12,198 Merrill Lynch Mortgage Investors Trust	4,514	0.13	5.815% due 25/01/2037 Wind River CLO Ltd.	2,475	2,389	
<b>Cairn CLO BV</b> 4.745% due 15/10/2031	1,299	1,412	0.04	5.710% due 25/02/2037 622 6.190% due 25/05/2036 166		0.01 0.01	6.707% due 18/07/2031	905 _	905 <b>283,485</b>	0.03
Carlyle Euro CLO DAC 4.665% due 15/01/2031 4.892% due 15/08/2032	2,182 3,000	2,386 3,270		Morgan Stanley ABS Capital, Inc. Trust 5.540% due 25/10/2036 794	343	0.01	SOVEREIGN ISSUES	_	205,405	7.90
Carlyle Global Market Strategie	es CLO Ltd.			5.570% due 25/11/2036 5,681 5.720% due 25/07/2036 59	52	0.08	Adif Alta Velocidad			
6.634% due 17/04/2031 Carlyle Global Market Strategie	\$ 3,141 es Euro CLO	3,139 <b>Ltd</b> .	0.09	6.070% due 25/12/2034 478 6.145% due 25/09/2035 3,148		0.01	0.550% due 31/10/2031 €  Auckland Council	5,000	4,513	0.13
4.752% due 15/11/2031 Carlyle U.S. CLO Ltd.	€ 1,497	1,631	0.05	6.430% due 25/09/2034 650 Morgan Stanley Structured Trust	643	0.02	0.250% due 17/11/2031 Australia Government Internati	5,000	4,537	0.13
6.835% due 15/01/2030 Catamaran CLO Ltd.	\$ 3,171	3,171	0.09	5.770% due 25/06/2037 2,720 Neuberger Berman Loan Advisers CLO Ltd		0.07		5,800 2,600	3,642 1,472	
6.774% due 22/04/2030 Cedar Funding CLO Ltd.	2,903	2,903	0.08	6.717% due 20/04/2031 2,500 New Century Home Equity Loan Trust	2,498	0.07	1.250% due 21/05/2032 1.750% due 21/06/2051	1,200 1,400	565	0.02 0.02
6.764% due 17/07/2031 CIFC Funding Ltd.	4,400	4,400	0.12	6.235% due 25/02/2035 2,343		0.06	4.500% due 21/04/2033  Autonomous Community of And	6,000 dalusia	4,271	0.12
6.640% due 24/04/2031 6.709% due 27/04/2031	2,965 2,282	2,965 2,281		Nomura Home Equity Loan, Inc. Home Eq 6.100% due 25/02/2036 3,934				4,000	3,676	0.10
6.844% due 16/11/2030	4,179	4,182	0.12	<b>Northwoods Capital Ltd.</b> 6.758% due 19/04/2031 4,567	4,572	0.13	4.220% due 26/04/2035	200	227	0.01
6.864% due 17/10/2031  Countrywide Asset-Backed Cert				NovaStar Mortgage Funding Trust 5.670% due 25/01/2037 2,445	864	0.02	Autonomous Community of Ma 0.420% due 30/04/2031	<b>drid</b> 4,200	3,854	0.11
5.610% due 25/07/2037 5.690% due 25/09/2037	1,923 164		0.01	6.010% due 25/05/2036 1,700 OCP CLO Ltd.	1,603	0.05	BNG Bank NV 0.250% due 12/01/2032	4,000	3,658	0.10
5.720% due 25/02/2036 5.930% due 25/04/2047	545 5,554	5,036		6.797% due 20/07/2029 1,950	1,951	0.06	3.300% due 17/07/2028 AUD Bpifrance Financement S.A.	3,000	1,961	0.05
6.445% due 25/01/2036 CVC Cordatus Loan Fund DAC	1,954	1,898	0.05	OCP Euro CLO DAC 4.882% due 22/09/2034 € 2,700	2,940	0.08		4,200	4,454	0.12
4.661% due 27/01/2031 Dryden Euro CLO DAC	€ 5,587	6,088	0.17	Option One Mortgage Loan Trust 5.610% due 25/01/2037 \$ 248		0.00		31,300	24,047	0.67
4.862% due 15/05/2034 Encore Credit Receivables Trust	1,248	1,357	0.04	5.610% due 25/03/2037 1,113 5.650% due 25/04/2037 2,964		0.02 0.04	1.500% due 01/12/2044 (c)	549	412	0.01
6.160% due 25/07/2035 Fremont Home Loan Trust	\$ 422	406	0.01	<b>OZLM Ltd.</b> 6.674% due 17/07/2029 1,162 6.682% due 16/05/2030 2,150		0.03		5,300	5,296	0.15
6.180% due 25/06/2035 Greenwood Park CLO Ltd.	122	117	0.00	6.902% due 30/10/2030 789		0.06 0.02		28,440	4,268	0.12
6.665% due 15/04/2031 Griffith Park CLO DAC	2,267	2,269	0.06	Palmer Square CLO Ltd. 6.755% due 16/07/2031 3,241		0.09		j <b>ique</b> 3 16,300	19,080	0.54
4.704% due 21/11/2031 GSAMP Trust	€ 996	1,083	0.03	Palmer Square European Loan Funding D 4.685% due 15/10/2031 € 5,040 4.695% due 15/07/2031 3,710	5,479	0.15		2,300	1,385	0.04
5.970% due 25/05/2046 6.190% due 25/11/2035	\$ 1,237 3,800	1,157 3,082		4.695% due 15/07/2031 3,710  Renaissance Home Equity Loan Trust 5.762% due 25/08/2036 \$ 708		0.11		<b>c.</b> 3,900 6,000	3,806 6,511	
Harvest CLO DAC 4.566% due 26/06/2030 4.605% due 15/10/2031	€ 2,117 3,126	2,313 3,396	0.07	<b>Residential Asset Securities Corp. Trust</b> 6.130% due 25/12/2035 4,997		0.14	2.123 /0 due 01/03/2020	0,000	0,311	0.10
1.003 /0 duc 13/10/2031	5,120	3,330	0.10							

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
France Government Internation	al Bond			Poland Government Int	ernatio	nal Bond			SHORT-TERM INSTRU	ИENTS		
0.000% due				3.875% due 14/02/2033	€	7,700 \$	8,870	0.25	COMMERCIAL PAPER			
25/11/2029 (a) €	9,900 \$			4.250% due 14/02/2043	\$	900	1,049	0.03	AT+T, Inc.			
0.750% due 25/05/2052	7,700	4,879		4.875% due 04/10/2033 5.500% due 16/11/2027	Þ	2,200 600	2,236 624	0.06	5.700% due			
2.000% due 25/11/2032	6,200	6,596	0.18	5.500% due 04/04/2053		1.600	1.672	0.02	19/03/2024 \$	12,700	\$ 12,540	0.35
Hungary Government Internation	onal Bond 900	1 020	0.02	Region of Ile de France		.,000	.,0,2	0.05	Southern California Edisc	on		
5.000% due 22/02/2027 6.250% due 22/09/2032	9.500	1,039 10.160		2.230% due 19/07/2032	€	6,000	6,300	0.18	5.800% due			
,	.,	10,100	0.20	Republic of Germany		.,	,,		02/01/2024	6,000	5,996	0.17
Israel Government Internationa 2.000% due 31/03/2027 ILS	7.800	2,058	0.06	0.000% due							18,536	0.52
3.800% due 13/05/2060 \$	1,700	1,224		15/08/2031 (a)		53,800	51,478	1.44				
4.500% due 17/01/2033	2.100	2.000		Romania Government I	nternat				HUNGARY TREASURY B	ILLS		
Italy Buoni Poliennali Del Tesor	0	•		1.375% due 02/12/2029		1,170	1,068	0.03	10.900% due			
4.000% due 30/10/2031 €	20,000	23,024	0.65	2.000% due 28/01/2032		200	171	0.00	04/01/2024 (a)(b) HUF	6,097,000	17,610	0.49
Japan Finance Organization for	Municipalit	ties		2.000% due 14/04/2033 2.124% due 16/07/2031		5,600 100	4,644 88	0.13	JAPAN TREASURY BILLS			
0.010% due 02/02/2028	3,600	3,561	0.10	2.124 % due 10/07/2031 2.125% due 07/03/2028		18,400	18,487	0.52				
Japan Government Internationa	l Bond	, , ,		2.625% due 02/12/2040		500	373	0.01	(0.305)% due 09/01/2024 (a)(b) ¥	3,533,000	25,061	0.70
	1,110,000	29,160	0.82	2.750% due 14/04/2041		600	447	0.01	(0.271)% due	3,333,000	23,001	0.70
0.005% due 01/04/2024 1	,690,000	11,992	0.34	2.875% due 13/04/2042		2,000	1,500	0.04		6,782,000	48,107	1.35
	,370,000	9,723		3.750% due 07/02/2034		2,100	2,001	0.06	(0.269)% due	0,7 02,7000	.5,.57	1133
	5,820,000	48,400	1.36	6.625% due 27/09/2029		8,600	10,175	0.29	09/01/2024 (a)(b)	2,259,000	16,024	0.45
0.100% due	000 457	22.200	0.62	Serbia Government Int 1.000% due 23/09/2028	ernation	3.100	2,898	0.08	(0.260)% due			
10/03/2028 (c) 2 0.200% due 20/06/2036	2,989,457 500.000	22,286 3.265		1.650% due 03/03/2033		3,100	2,460	0.08	09/01/2024 (a)(b)	26,000	184	0.01
0.500% due 20/09/2046	477,000	2.734		2.050% due 23/09/2036		2,550	1,966	0.07	(0.253)% due	C 020 000	104 726	Г 10
	2.600.000	14,310		Singapore Government	Interna				26/02/2024 (a)(b) 2 (0.245)% due	6,038,000	184,736	5.19
0.700% due 20/12/2048	132,000		0.02	2.250% due 01/08/2036		4,410	3,178	0.09		4,870,000	105.505	2.96
0.700% due 20/06/2051 1	,502,000	8,469	0.24	3.375% due 01/09/2033		2,050	1,645	0.05	(0.238)% due	4,070,000	103,303	2.50
1.300% due 20/06/2052	620,000	4,053		Societe Du Grand Paris	EPIC					2,347,000	16,648	0.47
1.400% due 20/09/2052	260,000	1,739	0.05	0.700% due 15/10/2060	€	4,400	2,080	0.06	(0.226)% due			
	3,270,000	23,626	0.66	South Korea Governme	nt Inter	national Bo				1,333,000	9,456	0.27
Kommunalbanken A/S	000	F00	0.04	1.375% due 10/12/2029			5,464	0.15	(0.225)% due	7 422 000	F2.6F0	4 40
1.900% due 19/01/2027 AUD	800	509	0.01	2.000% due 10/06/2031		,358,800	24,607	0.69		7,422,000	52,658	1.48
Korea Housing Finance Corp.	1 200	4 220	0.04	2.375% due 10/12/2028 2.625% due 10/06/2028		,642,280 ,131,400	4,977 5,420	0.14	(0.216)% due 22/01/2024 (a)(b) 1	1,514,000	81,678	2.29
0.010% due 29/06/2026 € 3.714% due 11/04/2027	1,300 5,000	1,329 5,632		3.250% due 10/03/2028		.093.580	5,581	0.15	(0.215)% due	1,314,000	01,070	2.23
4.475% due 06/04/2026 AUD	10,900	7,365		3.250% due 10/06/2033		,594,560	24,665	0.69		5,340,000	37,885	1.06
Malaysia Government Internati	,	1,505	0.21	3.250% due 10/09/2042		,914,800	2,301	0.06	(0.211)% due		•	
3.519% due 20/04/2028 MYR	104,662	22.738	0.64	4.250% due 10/12/2032		,799,020	22,491	0.63		1,162,000	79,184	2.22
Mexico Government Internation	,	22,730	0.04	Spain Government Inte			2 266	0.07	(0.197)% due	4 446 000	7.047	0.22
5.000% due 27/04/2051 \$	500	435	0.01	1.000% due 30/07/2042	€	3,200 500	2,366	0.07		1,116,000	7,917	0.22
Ministeries van de Vlaamse Ger		133	0.01	1.450% due 31/10/2071 3.450% due 30/07/2066		9,600	279 9,943	0.01	(0.193)% due 29/01/2024 (a)(b)	38,000	269	0.01
0.875% due 21/03/2046 €	3.800	2,603	0.07	Svensk Exportkredit AE	2	3,000	5,545	0.20	(0.188)% due	30,000	209	0.01
New Zealand Government Inter	.,		0.07	2.000% due 30/06/2027	,	5.500	5,941	0.17		2,962,000	21.017	0.59
1.500% due 15/05/2031 NZD	1,500		0.02	Thailand Government I	nternati	- /	3,3 11	0.17	(0.184)% due	_,,		
Ontario Teachers' Finance Trust	,			3.390% due 17/06/2037		241.295	7.493	0.21	11/03/2024 (a)(b)	813,000	5,769	0.16
0.900% due 20/05/2041 €	1.400	1.069	0.03	Tokyo Metropolitan Go	vernme	ent	•		(0.151)% due			
1.850% due 03/05/2032	4,000	4,036		2.625% due 29/05/2024	\$	400	396	0.01	11/03/2024 (a)(b)	875,000	6,209	0.18
Peru Government International	Bond			United Kingdom Gilt							698,307	19.61
2.780% due 01/12/2060 \$	1,500		0.03	1.250% due 31/07/2051	£	7,100	4,824	0.14	Total Short-Term Instrument	:S	734,453	20.62
5.940% due 12/02/2029 PEN	4,800	1,296		1.500% due 31/07/2053		7,500	5,333	0.15				
6.150% due 12/08/2032	2,100	555	0.02			_	653,744	18.36	Total Transferable Securit	ies	\$ 3,995,935	112.21

# REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
BOS	5.490%	02/01/2024	03/01/2024	\$ 91,000	U.S. Treasury Notes 0.750% due 30/04/2026	\$ (92,883)	\$ 91,000	\$ 91,014	2.56
FICC	2.600	29/12/2023	02/01/2024	2,258	U.S. Treasury Notes 4.875% due 30/11/2023	(2,303)	2,258	2,258	0.06
	5.330	29/12/2023	02/01/2024	72,700	U.S. Treasury Notes 5.330% due 30/11/2028	(74,154)	72,700	72,700	2.04
Total Repurcha	se Agreeme	ents				\$ (169,340)	\$ 165,958	\$ 165,972	4.66

<sup>(1)</sup> Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

<sup>\*</sup> A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month Euribor March Futures 3-Month Euribor March Futures 3-Month Euribor September Futures	Long Long Short	03/2024 03/2025 09/2024	1,282 1,282 2,564	\$ 220 1,155 (1,687)	0.01 0.03 (0.05)

				Unrealised	
		Expiration	# of	Appreciation/	% of
Description	Туре	Month	Contracts	(Depreciation)	Net Assets
3-Month SOFR December Futures	Long	03/2024	47	\$ (218)	(0.01)
3-Month SOFR December Futures	Short	03/2025	2,602	(3,409)	(0.10)
3-Month SOFR June Futures	Short	09/2024	214	(30)	0.00
3-Month SOFR June Futures	Long	09/2025	650	972	0.03
3-Month SOFR March Futures	Long	06/2024	2,202	895	0.03
3-Month SOFR September Futures	Short	12/2024	688	(440)	(0.01)
3-Month SOFR September Futures	Long	12/2025	650	969	0.03
Australia Government 3-Year Note March Futures	Short	03/2024	73	(53)	0.00
Australia Government 10-Year Bond March Futures	Short	03/2024	877	(1,979)	(0.06)
Canada Government 10-Year Bond March Futures	Long	03/2024	409	661	0.02
Euro-Bobl March Futures	Short	03/2024	1,083	(2,359)	(0.07)
Euro-BTP Italy Government Bond March Futures	Long	03/2024	400	1,986	0.06
Euro-Bund 10-Year Bond March Futures	Long	03/2024	88	168	0.01
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	15	(190)	(0.01)
Euro-OAT France Government 10-Year Bond March Futures	Long	03/2024	13	53	0.00
Euro-Schatz March Futures	Short	03/2024	94	(70)	0.00
Japan Government 10-Year Bond March Futures	Short	03/2024	69	(581)	(0.02)
U.S. Treasury 5-Year Note March Futures	Short	03/2024	68	(184)	(0.01)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	710	(2,533)	(0.07)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	166	(946)	(0.03)
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	20	196	0.01
U.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	175	1,964	0.06
United Kingdom Long Gilt March Futures	Short	03/2024	937	(8,043)	(0.23)
				\$ (13,483)	(0.38)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (13,483)	(0.38)

### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

<sup>\*</sup> A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST	RATE SWAPS					
Pay/						
Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay <sup>(1)</sup>	1-Day GBP-SONIO Compounded-OIS	3.000%	17/06/2027	£ 95,700	\$ 227	0.01
Receive <sup>(1)</sup>	1-Day GBP-SONIO Compounded-OIS	3.000	17/06/2035	20,700	(46)	0.00
Pay <sup>(1)</sup>	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054	13,800	2,297	0.06
Pay <sup>(1)</sup>	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	153,050	15,814	0.44
Pay <sup>(1)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	165,300	6,979	0.20
Receive <sup>(1)</sup>	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	30,200	(965)	(0.03)
Receive <sup>(1)</sup>	1-Day INR-MIBOR Compounded-OIS	6.250	20/03/2029	INR 2,217,490	31	0.00
Pay <sup>(1)</sup>	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2029	440,980	16	0.00
Receive <sup>(1)</sup>	1-Day INR-MIBOR Compounded-OIS	6.500 0.000	20/03/2034	280,960 ¥ 180,000	(20)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS		15/12/2028	1 100/000	(14)	0.00
Pay Pay	1-Day JPY-MUTKCALM Compounded-OIS 1-Day JPY-MUTKCALM Compounded-OIS	0.000 0.035	17/03/2031 29/11/2029	1,500,000 1,500,000	(209) (161)	(0.01) (0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	3,010,000	(443)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.200	19/06/2029	1,060,000	(119)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	19/06/2039	430,000	202	0.01
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.450	15/12/2051	505,230	(192)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	4,600,000	(449)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.850	20/09/2033	820,000	(27)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.200	20/09/2053	20,000	(6)	0.00
Receive(1)	1-Day SGD-SIBCSORA Compounded-OIS	2.750	20/03/2029	SGD 100,811	(704)	(0.02)
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.684	30/04/2025	\$ 900	28	0.00
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.696	30/04/2025	900	28	0.00
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.710	30/04/2025	1,000	31	0.00
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.714	30/04/2025	1,900	59	0.00
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	5,300	(43)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.430	31/03/2024	33,000	(307)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2028	20,200	(500)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/06/2052	13,400	(2,129)	(0.06)
Pay	1-Day USD-SOFR Compounded-OIS	1.518 1.545	20/01/2029 20/01/2029	12,300 8,200	(344) (231)	(0.01) (0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.630	20/01/2029	10,300	(298)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.630	26/01/2029	2,300	(65)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2024	139,200	1,631	0.05
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	27,180	(887)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	2.000	15/12/2051	26,100	(3,652)	(0.10)
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	3,000	(44)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	3,000	(41)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	5,600	(84)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.965	30/11/2026	67,260	1,975	0.05
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	9,600	(133)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	2,500	(34)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.048	15/11/2032	8,100	285	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.050	08/09/2029	14,000	(342)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	3,070	(167)	(0.01)

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	3.088%	07/11/2024	\$ 5,400	\$ (62)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.089	15/11/2032	100	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.100	09/09/2029	2,400	(52)	0.00
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.104 3.139	15/11/2032 15/11/2032	2,990 7,830	91 216	0.00 0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	2,500	(29)	0.00
Receive(1)	1-Day USD-SOFR Compounded-OIS	3.150	13/05/2025	277,800	1,943	0.05
Pay	1-Day USD-SOFR Compounded-OIS	3.163	30/09/2029	6,800	(158)	0.00
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.174 3.190	15/11/2032 25/10/2024	12,000 2,500	299 (28)	0.01 0.00
Receive <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS	3.200	13/05/2025	22,500	211	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.224	30/06/2024	7,091	136	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	2,600	(28)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.225 3.250	30/09/2029 21/06/2028	800 5,800	(19) (166)	0.00 (0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	64,100	(7,771)	(0.22)
Pay	1-Day USD-SOFR Compounded-OIS	3.454	30/06/2029	3,610	(46)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	4,900	(63)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.500 3.500	22/06/2030 20/12/2033	4,400 255,525	(24) 10,536	0.00 0.30
Pay	1-Day USD-SOFR Compounded-OIS	3.521	30/11/2027	19,640	(100)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	700	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	4,600	(42)	0.00
Pay Receive <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.650 3.684	05/12/2024 03/01/2034	6,200 5,500	(56) (77)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	5,100	(41)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	5,200	(40)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	38,900	659	0.02
Receive Receive <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.750	20/12/2028 02/01/2034	79,700 1,950	(2,625) (38)	(0.07) 0.00
Pay <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	43,640	151	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	5,800	(10)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	05/09/2028	2,580	33	0.00
Receive <sup>(1)</sup> Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.810 3.842	02/01/2034 26/12/2033	1,950 1,600	(48) (43)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.849	31/03/2030	3,000	45	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	3,400	(96)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.857	31/03/2030	17,000	250	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.951 3.988	31/03/2030 30/11/2027	41,600 62,800	874 964	0.02 0.03
Receive <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS	4.000	20/03/2054	15,200	(302)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.050	10/10/2028	12,100	230	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.159	31/03/2025	34,000	516	0.01
Pay Receive <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.193 4.228	30/11/2027 30/08/2025	42,200 40,500	845 (172)	0.02 (0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	394,553	(3,222)	(0.09)
Pay <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	36,300	312	0.01
Pay	3-Month CAD Bank Bill	1.000	16/06/2026	CAD 20,500	242	0.01
Pay Pay	3-Month CAD-Bank Bill 3-Month CAD-Bank Bill	1.250 1.500	16/06/2031 17/06/2025	19,300 600	210 7	0.01 0.00
Pay	3-Month CAD-Bank Bill	1.500	17/06/2030	27,900	338	0.01
Receive	3-Month CAD-Bank Bill	3.250	15/03/2028	15,410	263	0.01
Pay Pay	3-Month CAD-CAONREPO Compounded-OIS 3-Month CAD-CAONREPO Compounded-OIS	3.250 3.250	20/12/2028 21/06/2033	24,600 37,500	327 1,207	0.01 0.03
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2053	2,600	243	0.03
Pay <sup>(1)</sup>	3-Month CAD-CAONREPO Compounded-OIS	3.500	10/05/2025	385,200	(609)	(0.02)
Receive <sup>(1)</sup>	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/06/2032	49,100	(680)	(0.02)
Receive Pay <sup>(1)</sup>	3-Month CAD-CAONREPO Compounded-OIS 3-Month CAD-CAONREPO Compounded-OIS	3.750 4.600	20/12/2033 30/08/2025	36,200 50,500	(1,383) 361	(0.04) 0.01
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.283	14/02/2027	CHF 4,200	(77)	0.00
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.294	10/02/2027	15,500	(286)	(0.01)
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.343	16/05/2027	6,300	(97)	0.00
Pay <sup>(1)</sup> Pay <sup>(1)</sup>	3-Month CNY-CNREPOFIX 3-Month KRW-KORIBOR	2.250 3.250	20/03/2029 20/03/2029	CNY 60,070 KRW 11,383,400	48 44	0.00 0.00
Pay <sup>(1)</sup>	3-Month KRW-KORIBOR	3.500	20/03/2023	4,433,800	31	0.00
Pay	3-Month NZD-BBR	0.528	17/03/2024	NZD 950	24	0.00
Pay	3-Month NZD-BBR	3.750	15/06/2027	35,300	(579)	(0.02)
Pay Pay <sup>(1)</sup>	3-Month NZD-BBR 3-Month NZD-BBR	4.000 5.000	14/06/2024 20/03/2025	93,500 54,500	(519) 36	(0.02) 0.00
Pay	3-Month SEK-STIBOR	1.000	19/06/2029	SEK 11,700	19	0.00
Receive	6-Month AUD-BBR-BBSW	1.250	17/06/2030	AUD 4,800	(49)	0.00
Pay	6-Month AUD BBR BBSW	1.750	16/03/2027	3,000	10	0.00
Receive Pay	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	1.750 4.000	16/06/2031 21/06/2033	6,450 141,900	(18) 1,360	0.00 0.04
Pay <sup>(1)</sup>	6-Month AUD-BBR-BBSW	4.250	15/09/2032	5,700	(1)	0.04
Pay	6-Month AUD-BBR-BBSW	4.250	15/03/2033	40,300	(396)	(0.01)
Pay <sup>(1)</sup>	6-Month AUD BBR BBSW	4.500	15/09/2032	233,470	1,535	0.04
Pay <sup>(1)</sup> Pay	6-Month AUD-BBR-BBSW 6-Month CZK-PRIBOR	4.750 1.913	20/12/2033 30/01/2029	195,100 CZK 7,400	2,691 15	0.08 0.00
Receive <sup>(1)</sup>	6-Month EUR-EURIBOR	0.054	27/05/2050	€ 600	73	0.00
Receive	6-Month EUR-EURIBOR	0.064	17/11/2052	1,300	192	0.01

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	6-Month EUR-EURIBOR	0.250%	15/09/2036	€ 1,400	\$ (103)	0.00
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	6,000	(193)	(0.01)
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	4,300	(127)	0.00
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	3,300	(108)	0.00
Pay	6-Month EUR-EURIBOR	1.000	30/03/2024	130,139	(906)	(0.03)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	7,200	(229)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	3,500	(109)	0.00
Pay	6-Month EUR-EURIBOR	2.100	11/04/2024	18,200	47	0.00
Pay	6-Month EUR-EURIBOR	2.100	13/04/2024	41,200	119	0.00
Pay	6-Month EUR-EURIBOR	2.100	17/05/2024	9,300	28	0.00
Pay	6-Month EUR-EURIBOR	2.250	26/04/2024	5,800	32	0.00
ay	6-Month EUR-EURIBOR	2.250	28/04/2024	6,800	31	0.00
ay	6-Month EUR-EURIBOR	2.250	03/05/2024	6,400	29	0.00
ay	6-Month EUR-EURIBOR	2.250	21/09/2037	11,890	(246)	(0.01)
ay	6-Month EUR-EURIBOR	2.250	21/09/2042	6,060	(778)	(0.02)
eceive <sup>(1)</sup>	6-Month EUR-EURIBOR	2.750	20/03/2054	83,900	(8,687)	(0.24)
eceive <sup>(1)</sup>	6-Month EUR-EURIBOR	2.760	03/01/2029	7,700	(115)	0.00
eceive	6-Month EUR-EURIBOR	2.880	19/12/2028	8,300	(168)	(0.01)
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	2,300	(78)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	1,700	(62)	0.00
leceive	6-Month EUR-EURIBOR	2.920	13/12/2028	4,100	(90)	0.00
eceive	6-Month EUR-EURIBOR	2.990	08/12/2033	200	(9)	0.00
ay <sup>(1)</sup>	6-Month EUR-EURIBOR	3.000	19/03/2027	136,070	1,696	0.05
eceive <sup>(1)</sup>	6-Month EUR-EURIBOR	3.000	15/03/2033	58,910	(777)	(0.02)
ay <sup>(1)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	231,490	12,230	0.34
eceive	6-Month EUR-EURIBOR	3.063	06/12/2033	1,600	(80)	0.00
eceive	6-Month EUR-EURIBOR	3.148	20/11/2033	2,800	(160)	0.00
eceive	6-Month EUR-EURIBOR	3.179	29/11/2028	100	(3)	0.00
ay <sup>(1)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	329,300	12,169	0.34
leceive	6-Month EUR-EURIBOR	3.255	22/11/2028	100	(4)	0.00
Receive	6-Month EUR-EURIBOR	3.280	22/11/2033	2,500	(175)	(0.01)
ay	6-Month EUR-EURIBOR	3.300	03/10/2033	10,900	852	0.02
leceive	6-Month EUR-EURIBOR	3.305	27/11/2033	3,200	(232)	(0.01)
ay <sup>(1)</sup>	6-Month EUR-EURIBOR	3.500	20/03/2026	358,400	5,106	0.14
Receive	6-Month EUR-EURIBOR	3.535	18/09/2025	133,100	(1,404)	(0.04)
leceive	6-Month EUR-EURIBOR	3.536	18/09/2025	34,600	(365)	(0.04)
	28-Day MXN-TIIE	4.870	07/07/2025	MXN 20,400	(303)	0.00
ay	ZO-Day IVININ-THE	4.070	0//0//2023	IVIAIN 20,400		
					\$ 41,617	1.17
otal Centr	ally Cleared Financial Derivative Instruments				\$ 41,617	1.17

<sup>(1)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

PUNCHASED	OFTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Cost		Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	15/07/2024	384,700	\$ 70	59	\$ 273	0.01
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.180	11/01/2024	8,600	24	16	920	0.02
BRC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	66,300	8	39	2	0.00
FAR	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	89,300	13	4	2	0.00
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	89,100	13	8	2	0.00
JPM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	104,200	13	13	3	0.00
MYC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	107,200	14	18	3	0.00
							\$ 1.6	57	\$ 1.205	0.03

OPTIONS O	N SECURITIES						
		Exercise	Expiration	Notional		Fair	% of
Counterpart	y Description	Price	Date	Amount <sup>(1)</sup>	Cost	Value	Net Assets
BPS	Put - OTC France Government International Bond 0.750% due 25/05/2052	€ 97.000	23/05/2025	2 200	\$ 166	\$ 904	0.03

	N OPTIONS  I CURRENCY OPTIONS						
Counterpa		Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
GLM JPM	Put - OTC USD versus TWD Put - OTC USD versus TWD	TWD 31.0 31.0		4,378 11,402	\$ (61) (154)	\$ (127) (328)	0.00 (0.01)
					\$ (215)	\$ (455)	(0.01)

### Schedule of Investments Global Bond ESG Fund (Cont.)

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.310%	11/01/2024	76,400		\$ (1,771)	(0.05)
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	15/07/2024	384,700	(385)	(92)	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	2,200	(10)	(28)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	2,200	(10)	(1)	0.00
	Put - OTC 25-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	0.451	23/05/2025	2,200	(166)	(835)	(0.03)
CBK	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	4,400	(17)	(13)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	400	(1)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	4,400	(17)	(13)	0.00
EAD	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR		2.960	05/01/2024	400	(1)	0	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	2,600	(12)	(19)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	1,300	(6)	(17)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay	3.989 4.000	08/01/2024 16/01/2024	2,600 1,300	(12) (6)	0	0.00 0.00
GLM	Put - OTC 10-Year Interest Rate Swap		Pay Receive	4.000 2.697	02/04/2024	9,300		(3)	0.00
GLIVI	Call - OTC 1-Year Interest Rate Swap Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay	2.697	02/04/2024	9,300	(73) (73)	(148)	(0.01)
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.097	08/04/2024	2,800	(21)	(140)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.721	08/04/2024	2,800	(21)	(43)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	2,000	(8)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	500	(2)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	2,500	(13)	(26)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	2,500	(12)	(32)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	2,100	(10)	(34)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	2,000	(8)	(6)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	500	(2)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	2,500	(13)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	2,500	(13)	0	0.00
JPM	Call - OTC 1-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	0.820	16/12/2024	20,100	(142)	(24)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	1.700	` (7)	`(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	2,100	(10)	(33)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	1,700	(7)	(6)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	2,100	(10)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	400	(1)	(6)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	400	(1)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	2,200	(11)	(12)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	700	(3)	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	200	(1)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	2,900	(14)	(52)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	2,200	(11)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	700	(3)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	2,900_	(14)	0	0.00
							\$ (1,394)	\$ (3,241)	(0.09)
						_			

<sup>(1)</sup> Notional Amount represents the number of contracts.

#### CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION(1)

		Fixed Deal	Maturity	Notional	Premiums	Unrealised Appreciation/	Fair	% of
Counterparty	Reference Entity	(Pay) Rate	Date	Amount(3)	Paid/(Received)	(Depreciation)	Value	Net Assets
GST	South Korea Government International Bond	(1.000)%	20/12/2028	\$ 7,600	\$ (222)	\$ (33)	\$ (255)	(0.01)
MYC	South Korea Government International Bond	(1.000)	20/12/2028	7,800	(222)	(40)	(262)	(0.01)
					\$ (444)	\$ (73)	\$ (517)	(0.02)

### CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(2)

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BRC CBK	Italy Government International Bond Italy Government International Bond	1.000% 1.000	20/06/2025 20/06/2025	\$ 1,700 1,100	\$ (41) (27)	\$ 60 40	\$ 19 13	0.00 0.00
					\$ (68)	\$ 100	\$ 32	0.00

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

CDOCC	CHIDDENICV	CMADE
CRUSS-	CURRENCY	SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
AZD	Floating rate equal to 3-Month AUD-LIBOR Plus 0.290% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	04/01/2031	AUD 14,600	\$ 11,000	\$ 72	\$ (29)	\$ 43	0.00
CBK	Floating rate equal to 3-Month AUD-LIBOR Plus 0.420% based on the notional amount of	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of	04/01/2031	A00 14,000	\$ 11,000	ψ 12	ψ (2 <i>3</i> )	<b>J</b> 43	0.00
GLM	currency received Floating rate equal to 3-Month AUD-LIBOR Plus 0.423% based on	currency delivered Floating rate equal to 3-Month USD-LIBOR based on the	31/07/2029	5,100	3,519	(1)	16	15	0.00
MYC	the notional amount of currency received Floating rate equal to 3-Month AUD-LIBOR Plus 0.298% based on	notional amount of currency delivered Floating rate equal to 3-Month USD-LIBOR based on the	01/08/2029	5,000	3,450	(10)	16	6	0.00
	the notional amount of currency received	notional amount of currency delivered	14/10/2030	10,100	7,256	44	(13)	31	0.00
						\$ 105	\$ (10)	\$ 95	0.00

INTER		

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Receive	3-Month MYR-KLIBOR	3.500%	20/09/2028	MYR 12,560	\$ 67	\$ (59)	\$ 8	0.00
GST	Receive	3-Month MYR-KLIBOR	3.500	20/09/2028	301,220	1,078	(878)	200	0.01
	Receive	3-Month MYR-KLIBOR	3.600	20/09/2028	95,800	(10)	(19)	(29)	0.00
	Receive	3-Month MYR-KLIBOR	3.750	20/09/2033	59,060	374	(278)	96	0.00
						\$ 1,509	\$ (1,234)	\$ 275	0.01

# FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Receive		Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 14,568	\$ 9	,650 \$ 0	\$ (292)	\$ (292)	(0.01)
	03/2024	CNH 19,752	2	,740 0	(49)	(49)	0.00
BOA	01/2024	CAD 1,900		,402 0	(39)	(39)	0.00
	01/2024	£ 8,426	10	,680 0	(62)	(62)	0.00
	01/2024	HUF 64,766		185 0	(2)	(2)	0.00
	01/2024	¥ 1,574,979		,673 0	(506)	(506)	(0.01)
	01/2024	NZD 2,085		,270 0	(50)	(50)	0.00
	01/2024	\$ 150		,547 0	0	0	0.00
	01/2024	1,310		,926 62	0	62	0.00
	02/2024	CNY 3,063	\$	433 0	0	0	0.00
	03/2024	CNH 32,916	4	,545 0	(105)	(105)	0.00
	03/2024	IDR 13,343,733		849 0	(17)	(17)	0.00
	03/2024	\$ 5,980		,360 12	0	12	0.00
	06/2024	KRW 712,809	\$	548 0	(7)	(7)	0.00
BPS	01/2024	DKK 204,416		,225 20	(91)	(71)	0.00
	01/2024	£ 13,386		,980 0	(86)	(86)	0.00
	01/2024	HUF 720,998		,051 0	(32)	(32)	0.00
	01/2024	¥ 14,578,840	99	,358 0	(4,117)	(4,117)	(0.12)
	01/2024	KRW 1,177,821		900 0	(10)	(10)	0.00
	01/2024	\$ 6,179		,321 182	0	182	0.01
	01/2024	3,078		,202 52	0	52	0.00
	01/2024	5,398		,340 169	0	169	0.00
	01/2024	28,612		,128 267	(10)	257	0.01
	01/2024	2,817		,218 16	(6)	10	0.00
	01/2024	4		,353 0	0	0	0.00
	01/2024	700	IDR 10,827		0	3	0.00
	01/2024	1,155		,400 12	0	12	0.00
	01/2024	7		,649 0	0	0	0.00
	01/2024	13,191		,535 163	0	163	0.00
	02/2024	CNY 5,462	\$	769 0	(3)	(3)	0.00
	02/2024	TWD 188,295		,924 0	(299)	(299)	(0.01)
	03/2024	CNH 225,115		,293 0	(503)	(503)	(0.01)
	03/2024	IDR 48,864,725		,189 20	0	20	0.00
	03/2024	INR 710,282	8	,514 8	(2.516)	(2.516)	0.00
	03/2024	¥ 6,873,647		,691 0	(2,516)	(2,516)	(0.07)
	03/2024	TWD 679,979		,633 0	(898)	(898)	(0.03)
	03/2024	\$ 1,393		,112 36	0	36	0.00
	03/2024	6,402	IDR 100,473		0	114	0.00
	03/2024	20,778	INR 1,737		0	35	0.00
	03/2024	122	THB 4	,248 3	0	3	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	04/2024	DKK 86,673	\$ 12,926	\$ 23	\$ 0	\$ 23	0.00
BRC	06/2024 01/2024	KRW 35,023,990 € 519,675	26,814 571,528	0 0	(449) (2,663)	(449) (2,663)	(0.01) (0.08)
DIC	01/2024	¥ 3,680,000	25,162	0	(986)	(986)	(0.03)
	01/2024	\$ 1,961	€ 1,794	21	0	21	0.00
	01/2024 02/2024	596 ¥ 38,800,000	ZAR 11,092 \$ 261,538	10 0	0 (15,888)	10 (15,888)	0.00 (0.45)
	03/2024	7,996,353	54,300	0	(2,945)	(2,945)	(0.08)
	03/2024	THB 102	3	0	0	0	0.00
	03/2024 04/2024	\$ 301 DKK 204,732	IDR 4,675,923 \$ 30,585	2 107	0	2 107	0.00 0.00
	04/2024	¥ 1,690,042	13,839	1,687	0	1,687	0.05
	05/2024 06/2024	1,370,000 KRW 39,110,028	11,081 30,004	1,187 0	0 (440)	1,187 (440)	0.03 (0.01)
CBK	01/2024	BRL 14,465	2,971	0	(7)	(7)	0.00
	01/2024	CHF 14,237	16,407	0	(518)	(518)	(0.01)
	01/2024 01/2024	DKK 13,365 HUF 321,834	1,955 919	0	(26) (11)	(26) (11)	0.00 0.00
	01/2024	IDR 9,257,123	601	1	0	1	0.00
	01/2024	¥ 3,342,300	23,672	0 1	(51)	(51)	0.00
	01/2024 01/2024	KRW 840,262 \$ 3,299	650 AUD 4,906	49	0	1 49	0.00 0.00
	01/2024	1,017	CHF 887	37	0	37	0.00
	01/2024 01/2024	2,263 5,471	DKK 15,510 £ 4,322	36 39	0	36 39	0.00 0.00
	01/2024	700	IDR 10,765,650	0	(2)	(2)	0.00
	01/2024	10,178	MXN 178,636	323	0	323	0.01
	01/2024 01/2024	160 1,549	NOK 1,716 PLN 6,221	9 33	0	9 33	0.00 0.00
	01/2024	1,578	ZAR 29,171	15	0	15	0.00
	01/2024	ZAR 8,326	\$ 442	0	(13)	(13)	0.00
	03/2024 03/2024	CNH 158,320 ILS 5,579	22,317 1,532	0	(45) (21)	(45) (21)	0.00 0.00
	03/2024	PEN 11,581	3,076	0	(44)	(44)	0.00
	03/2024 03/2024	TWD 355 \$ 4,844	11 BRL 23,993	0 65	0	0 65	0.00 0.00
	03/2024	1,921	CNH 13,900	42	0	42	0.00
	03/2024	2,287	IDR 35,632,973	25	(1)	24	0.00
	04/2024 06/2024	2,971 KRW 7,493,446	BRL 14,611 \$ 5,813	12 0	0 (20)	12 (20)	0.00 0.00
	06/2024	\$ 9	KRW 12,103	0	0	0	0.00
GLM	01/2024 01/2024	CAD 87,091 CHF 621	\$ 64,087 708	0	(1,969) (30)	(1,969) (30)	(0.06) 0.00
	01/2024	DKK 165,984	24,485	0	(119)	(119)	0.00
	01/2024	¥ 12,692,000	90,158	0	(108)	(108)	0.00
	01/2024 01/2024	\$ 1,148 20,324	£ 901 MXN 356,500	1 633	0	1 633	0.00 0.02
	01/2024	9,038	PLN 36,188	163	0	163	0.00
	02/2024 03/2024	21,832 CNH 134,717	BRL 111,508 \$ 18,668	1,086 0	0 (360)	1,086 (360)	0.03 (0.01)
	03/2024	SGD 1,614	1,220	0	(8)	(8)	0.00
	03/2024	\$ 2,045	IDR 31,448,395	0	(5)	(5)	0.00
	03/2024 06/2024	2,341 KRW 2,674,367	TWD 72,515 \$ 2,062	58 0	0 (20)	58 (20)	0.00 0.00
JPM	01/2024	HUF 1,262,781	3,601	0	(48)	(48)	0.00
	01/2024	\$ 551 3,102	KRW 712,886 BRL 15,214	0 25	0	0 25	0.00 0.00
	02/2024 03/2024	CNH 15,679	BRL 15,214 \$ 2,174	0	(40)	(40)	0.00
	03/2024	CZK 2,716	121	0	0	0	0.00
	03/2024 03/2024	IDR 40,671,010 SGD 7,280	2,623 5,490	0	(14) (48)	(14) (48)	0.00 0.00
	03/2024	TWD 279,806	9,000	0	(272)	(272)	(0.01)
	03/2024 03/2024	\$ 1,543	IDR 23,821,605	2 7	0	2 7	0.00 0.00
	03/2024	6,231 8,096	INR 520,920 TWD 250,676	199	0	199	0.00
	06/2024	KRW 35,014,695	\$ 27,003	1	(254)	(253)	(0.01)
MBC	10/2024 01/2024	¥ 4,060,000 AUD 12,832	32,677 8,505	2,728 0	0 (252)	2,728 (252)	0.08 (0.01)
IVIDC	01/2024	CAD 6,668	4,927	0	(130)	(130)	0.00
	01/2024	DKK 11,825	1,736	0	(17)	(17)	0.00
	01/2024 01/2024	€ 25,664 ¥ 10,888,400	28,062 76,400	0	(294) (882)	(294) (882)	(0.01) (0.03)
	01/2024	\$ 6,919	€ 6,337	83	0	83	0.00
	01/2024	2,741	£ 2,165	19	0	19	0.00
	01/2024 03/2024	689 CNH 366	HUF 253,318 \$ 50	41 0	0 (1)	41 (1)	0.00 0.00
	03/2024	¥ 4,110,103	33,566	4,155	0	4,155	0.12
	03/2024 10/2024	\$ 1,882 ¥ 2,760,000	IDR 29,015,105 \$ 22,134	0 1,776	(1) 0	(1) 1,776	0.00 0.05
MYI	01/2024	£ 2,760,000 CAD 3,687	2,796	0	0	0	0.03
	01/2024	€ 900	995	1	0	1	0.00
	01/2024	£ 192	245	1	0	1	0.00

Counterparty	Settlement Month	Currency to be Delivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	HUF 675,200	\$	1,919	\$ 0	\$ (32)	\$ (32)	0.00
	01/2024	¥ 598,280		4,058	0	(188)	(188)	(0.01)
	01/2024	MYR 10,355		2,219	0	(41)	(41)	0.00
	01/2024	\$ 740	€	666	0	(4)	(4)	0.00
	01/2024	689	£	540	0	(1)	(1)	0.00
	01/2024	202	ZAR	3,719	1	0	1	0.00
	02/2024	CNY 3,198	\$	452	0	(1)	(1)	0.00
	03/2024	CNH 18,849		2,614	0	(49)	(49)	0.00
	03/2024	¥ 4,650,000		31,962	0	(1,364)	(1,364)	(0.04)
	03/2024	\$ 8,632	IDR 1	133,390,589	29	(11)	18	0.00
	04/2024	DKK 86,200	\$	12,983	150	0	150	0.00
	06/2024	KRW 16,477,857		12,669	0	(158)	(158)	0.00
RBC	04/2024	\$ 29	MXN	515	1	0	1	0.00
RYL	01/2024	AUD 6,261	\$	4,209	0	(64)	(64)	0.00
	04/2024	DKK 55,000		8,260	72	0	72	0.00
SCX	01/2024	MYR 101,239		21,674	0	(418)	(418)	(0.01)
	01/2024	\$ 50	£	40	0	0	0	0.00
	02/2024	CNY 11,925	\$	1,654	0	(32)	(32)	0.00
	03/2024	CNH 21,910		3,026	0	(68)	(68)	0.00
	03/2024	IDR 7,040,723		449	0	(8)	(8)	0.00
	03/2024	THB 234,875		6,795	0	(132)	(132)	0.00
	03/2024	TWD 606,584		19,418	0	(681)	(681)	(0.02)
	03/2024	\$ 1,068	IDR	16,590,288	12	(4)	8	0.00
	03/2024	13,136	INR	1,098,530	20	0	20	0.00
	03/2024	7,241	TWD	225,235	222	0	222	0.01
	06/2024	KRW 18,320,811	\$	14,114	0	(148)	(148)	0.00
SSB	03/2024	IDR 296,373		19	0	0	0	0.00
	03/2024	TWD 53,261		1,719	0	(46)	(46)	0.00
TOR	03/2024	CNH 10,596		1,468	0	(29)	(29)	0.00
	03/2024	IDR 6,253,296		396	0	(9)	(9)	0.00
UAG	01/2024	AUD 4,797		3,182	0	(91)	(91)	0.00
	01/2024	CAD 35,194		25,946	0	(748)	(748)	(0.02)
	01/2024	£ 73,350		92,826	0	(684)	(684)	(0.02)
	01/2024	MXN 12,407		701	0	(29)	(29)	0.00
	01/2024	\$ 751	CAD	1,020	23	0	23	0.00
	01/2024	7,417	NOK	79,117	375	0	375	0.01
	01/2024	2,765	ZAR	52,784	117	0	117	0.00
	03/2024	4,737	IDR	74,875,658	118	0	118	0.00
					\$ 17,017	\$ (43,742)	\$ (26,725)	(0.75)

### HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Z Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	154,212	AUD	232,571	\$ 4,513	\$ 0	\$ 4,513	0.13
BOA	01/2024		12,732		19,251	406	0	406	0.01
BPS	01/2024	AUD	1,834	\$	1,236	0	(16)	(16)	0.00
	01/2024	\$	336	AUD	499	5	0	5	0.00
BRC	01/2024		289		440	12	0	12	0.00
CBK	01/2024	AUD	1,584	\$	1,083	2	0	2	0.00
	01/2024	\$	666	AUD	988	9	0	9	0.00
GLM	01/2024		1,047		1,558	17	0	17	0.00
MBC	01/2024		58,910		88,839	1,721	0	1,721	0.05
RYL	01/2024		16,282		24,650	541	0	541	0.01
UAG	01/2024		74,332		112,036	2,130	0	2,130	0.06
						\$ 9,356	\$ (16)	\$ 9,340	0.26

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation and E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF	78	\$	91	\$ 0	\$ (2)	\$ (2)	0.00
	01/2024	\$	242	CHF	207	4	0	4	0.00
BRC	01/2024	CHF	184	\$	213	0	(6)	(6)	0.00
	01/2024	\$	25,282	CHF	22,052	932	0	932	0.03
CBK	01/2024	CHF	642	\$	741	0	(22)	(22)	0.00
	01/2024	\$	645	CHF	561	22	0	22	0.00
GLM	01/2024	CHF	69	\$	79	0	(3)	(3)	0.00
	01/2024	\$	220,127	CHF	192,903	9,188	, O	9,188	0.26
MYI	01/2024	CHF	44	\$	50	0	(2)	(2)	0.00
	01/2024	\$	220,835	CHF	192,773	8,326	Ô	8,326	0.23
SCX	01/2024	CHF	482	\$	576	. 3	0	. 3	0.00
	01/2024	\$	359	CHF	312	12	0	12	0.00
UAG	01/2024		202,947		177,088	7,568	0	7,568	0.21
						\$ 26,055	\$ (35)	\$ 26,020	0.73

# Schedule of Investments Global Bond ESG Fund (Cont.)

As at 31 December 2023, the Institutional GBP (Currency Exposure) Income and Institutional EUR (Currency Exposure) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 6	AUD 9	\$ 0	\$ 0	\$ 0	0.00
BOA	01/2024	COP 3,700	\$ 1	0	0	0	0.00
	01/2024	PEN 2	0	0	0	0	0.00
	01/2024	\$ 6	AUD 9	0	0	0	0.00
	01/2024	1	CNY 5	0	0	0	0.00
	01/2024	2	£ 1	0	0	0	0.00
	01/2024	46	¥ 6,798	2	0	2	0.00
	01/2024	0	KRW 182	0	0	0	0.00
	01/2024	1	NZD 2	0	0	0	0.00
	01/2024	0	PEN 2	0	0	0	0.00
	01/2024	2	SGD 2	0	0	0	0.00
	02/2024	1	COP 3,700	0	0	0	0.00
	02/2024	0	PEN 2	0	0	0	0.00
BRC	01/2024	THB 128	\$ 4	0	0	0	0.00
	01/2024	\$ 0	CHF 0	0	0	0	0.00
	01/2024	1	CNY 10	0	0	0	0.00
	01/2024	1	COP 3,700	0	0	0	0.00
	01/2024	7	€ 6	0	0	0	0.00
	01/2024	1	£ 1	0	0	0	0.00
	01/2024	4	IDR 57,162	0	0	0	0.00
	01/2024	0	KRW 72	0	0	0	0.00
CBK	01/2024	DKK 0	\$ 0	0	0	0	0.00
	01/2024	MXN 49	3	0	0	0	0.00
	01/2024	\$ 1	CNY 8	0	0	0	0.00
	01/2024	10	KRW 12,964	0	0	0	0.00
	01/2024	0	NOK 1	0	0	0	0.00
	01/2024	1	RON 3	0	0	0	0.00
	02/2024	3	MXN 49	0	0	0	0.00
GLM	01/2024	CLP 548	\$ 1	0	0	0	0.00
	01/2024	MYR 13	3	0	0	0	0.00
	01/2024	\$ 22	CAD 30	1	0	1	0.00
	01/2024	4	CHF 4	0	0	0	0.00
	01/2024	76	CNY 536	0	0	0	0.00
	01/2024	1	CZK 32	0	0	0	0.00
	01/2024	1	HUF 322	0	0	0	0.00
	01/2024	1	ILS 4	0	0	0	0.00
	01/2024	0	¥ 7	0	0	0	0.00
	01/2024	3	MYR 13	0	0	0	0.00
	01/2024	1	PLN 5	0	0	0	0.00
	02/2024	1	CLP 548	0	0	0	0.00
	02/2024	3	MYR 13	0	0	0	0.00
MBC	01/2024	1	CLP 548	0	0	0	0.00
	01/2024	181	€ 165	1	0	1	0.00
	01/2024	0	¥ 53	0	0	0	0.00
	01/2024	3	MXN 49	0	0	0	0.00
MYI	01/2024	1	CAD 1	0	0	0	0.00
SSB	01/2024	KRW 11	\$ 0	0	0	0	0.00
UAG	01/2024	\$ 1	DKK 10	0	0	0	0.00
	01/2024	31	£ 24	0	0	0	0.00
	01/2024	44	¥ 6,456	2	0	2	0.00
	01/2024	1	NOK 5	0	0	0	0.00
	01/2024	0	PLN 1	0	0	0	0.00
	01/2024	3	SEK 32	0	0	0	0.00
				\$ 6	\$ 0	\$ 6	0.00

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 16,139	\$ 17,675	\$ 1	\$ (158)	\$ (157)	0.00
	01/2024	\$ 336,174	€ 305,707	1,603	(1)	1,602	0.05
BRC	01/2024	343,423	312,265	1,600	0	1,600	0.04
CBK	01/2024	€ 2,260	\$ 2,468	1	(30)	(29)	0.00
	01/2024	\$ 3,010	€ 2,787	69	0	69	0.00
MBC	01/2024	€ 2,305	\$ 2,531	0	(16)	(16)	0.00
	01/2024	\$ 83,613	€ 76,897	1,351	0	1,351	0.04
UAG	01/2024	343,480	312,265	1,543	0	1,543	0.04
				\$ 6,168	\$ (205)	\$ 5,963	0.17

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 174	\$ 220	\$ 0	\$ (2)	\$ (2)	0.00
	01/2024	\$ 12,930	£ 10,203	78	0	78	0.00
BPS	01/2024	14,365	11,324	73	(1)	72	0.00
BRC	01/2024	244	193	2	0	2	0.00
CBK	01/2024	£ 4,635	\$ 5,886	0	(22)	(22)	0.00
	01/2024	\$ 715	£ 565	5	0	5	0.00
GLM	01/2024	41	32	0	0	0	0.00
MBC	01/2024	£ 1,293	\$ 1,639	0	(10)	(10)	0.00
MYI	01/2024	12,704	15,988	0	(208)	(208)	(0.01)
	01/2024	\$ 155	£ 123	2	0	2	0.00
SCX	01/2024	81,901	64,750	645	0	645	0.02
SSB	01/2024	52,949	41,961	545	0	545	0.02
UAG	01/2024	£ 99	\$ 123	0	(2)	(2)	0.00
	01/2024	\$ 81,882	£ 64,700	600	0	600	0.02
				\$ 1,950	\$ (245)	\$ 1,705	0.05

As at 31 December 2023, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 153,483	NOK 1,631,931	\$ 7,232	\$ 0	\$ 7,232	0.20
BPS	01/2024	13,623	140,221	186	0	186	0.01
CBK	01/2024	98,339	1,052,939	5,356	0	5,356	0.15
GLM	01/2024	NOK 144,778	\$ 13,896	0	(363)	(363)	(0.01)
	01/2024	\$ 70,956	NOK 762,924	4,178	0	4,178	0.12
MYI	01/2024	2,137	22,937	122	0	122	0.00
RYL	01/2024	NOK 33,828	\$ 3,108	0	(223)	(223)	(0.01)
	01/2024	\$ 7,630	NOK 79,218	172	0	172	0.01
SCX	01/2024	1,219	13,114	73	0	73	0.00
UAG	01/2024	248,490	2,647,814	12,273	0	12,273	0.35
				\$ 29,592	\$ (586)	\$ 29,006	0.82

As at 31 December 2023, the Institutional NZD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 13,742	NZD 22,553	\$ 538	\$ 0	\$ 538	0.02
BRC	01/2024	13,808	22,445	403	0	403	0.01
UAG	01/2024	14,328	23,215	371	0	371	0.01
				\$ 1.312	\$ 0	\$ 1.312	0.04

As at 31 December 2023, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Curren be Deli			rency to Received	ealised eciation	alised ciation)	Appr	nrealised eciation/ eciation)	% of Net Assets
BOA	01/2024	\$ '	12,774	SEK	133,234	\$ 450	\$ 0	\$	450	0.01
BRC	01/2024		163		1,675	3	0		3	0.00
CBK	01/2024	SEK	4,647	\$	444	0	(17)		(17)	0.00
	01/2024	\$	2,031	SEK	21,114	66	(1)		65	0.00
GLM	01/2024	SEK	2,122	\$	208	0	(2)		(2)	0.00
	01/2024	\$	55	SEK	561	0	0		0	0.00
MBC	01/2024	SEK	2,418	\$	231	0	(9)		(9)	0.00
	01/2024	\$	69	SEK	685	0	(1)		(1)	0.00
SCX	01/2024	•	13,615		141,403	420	0		420	0.01
UAG	01/2024	•	14,020		144,651	 337	0		337	0.01
						\$ 1,276	\$ (30)	\$	1,246	0.03
Total OTC Financial I	Derivative Instruments							_ \$ 4	16,171	1.30

### Schedule of Investments Global Bond ESG Fund (Cont.)

#### **SECURITIES SOLD SHORT**

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Ginnie Mae, TBA 4.500% due 01/02/2054 Uniform Markene Parked Security, TBA	\$ 200	\$ (195)	(0.01)
Uniform Mortgage-Backed Security, TBA 2.000% due 01/01/2039 2.000% due 01/01/2054 2.000% due 01/02/2054 3.000% due 01/02/2054	29,000 15,550 99,000 19,500	(26,005) (12,712) (81,025) (17,270)	(0.73) (0.36) (2.27) (0.48)
4.000% due 01/01/2054 4.000% due 01/02/2054 4.500% due 01/02/2054	100 27,000 35,610	(95) (25,563) (34,543)	0.00 (0.72) (0.97)
5.500% due 01/01/2054 (d)  Total Securities Sold Short	80,000	(80,350) <b>\$ (277,758)</b>	(2.26) ( <b>7.80</b> )
Total Investments		\$ 3,958,440	111.16
Other Current Assets & Liabilities		\$ (397,260)	(11.16)
Net Assets		\$ 3,561,180	100.00

### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Security sold short as at 31 December 2023 is covered by long portfolio investments in transferable securities and money market instruments.

Cash of \$84,363 (31 December 2022: \$78,217) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$23,400 (31 December 2022: \$44,770) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 3,995,856	\$ 79	\$ 3,995,935
Repurchase Agreements	0	165,958	0	165,958
Financial Derivative Instruments <sup>(3)</sup>	(10,719)	85,024	0	74,305
Securities Sold Short	0	(277,758)	0	(277,758)
Totals	\$ (10,719)	\$ 3,969,080	\$ 79	\$ 3,958,440

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,913,880	\$ 0	\$ 2,913,880
Investment Funds	5,649	0	0	5,649
Repurchase Agreements	0	1,157,847	0	1,157,847
Financial Derivative Instruments(3)	10,275	(67,767)	0	(57,492)
Securities Sold Short	0	(119,122)	0	(119,122)
Totals	\$ 15,924	\$ 3,884,838	\$ 0	\$ 3,900,762

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022							
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>					
AZD	\$ 4,215	\$ (4,700)	\$ (485)	\$ 569	\$ (270)	\$ 299					
BOA	7,328	(7,150)	178	(19,412)	16,030	(3,382)					
BOM	N/A	N/A	N/A	68	0	68					
BPS	(6, 163)	5,020	(1,143)	(119)	70	(49)					
BRC	(16,941)	17,930	989	511	(350)	161					
CBK	5,364	(5,430)	(66)	21,756	(21,180)	576					
FAR	(34)	0	(34)	N/A	N/A	N/A					
GLM	11,917	(11,610)	307	(1,813)	1,600	(213)					
GSC	N/A	N/A	N/A	(6)	0	(6)					
GST	12	140	152	(69)	70	1					
HUS	N/A	N/A	N/A	(2)	0	(2)					
JPM	1,887	(1,950)	(63)	634	(560)	74					
MBC	7,534	(7,750)	(216)	(11,665)	10,830	(835)					
MYC	(300)	310	10	(127)	50	(77)					
MYI	6,573	(7,840)	(1,267)	(1,837)	1,310	(527)					
RBC	1	0	1	128	0	128					
RYL	498	(270)	228	(29)	0	(29)					
SCX	(84)	(230)	(314)	9,488	(8,580)	908					
SSB	499	(430)	69	488	(420)	68					
TOR	(38)	0	(38)	(8,559)	7,570	(989)					
UAG	23,903	(24,320)	(417)	(8,383)	7,240	(1,143)					

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	69.21	34.52
Transferable securities dealt in on another regulated market*	43.00	58.42
Other transferable securities	N/A	0.85
Investment funds	N/A	0.18
Repurchase agreements	4.66	37.28
Financial derivative instruments dealt in on a regulated market	(0.38)	0.30
Centrally cleared financial derivative instruments	1.17	(1.56)
OTC financial derivative instruments	1.30	(0.59)
Securities sold short	(7.80)	(3.83)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	19.62	15.77
Municipal Bonds & Notes	0.10	0.00
U.S. Government Agencies	35.91	16.84
U.S. Treasury Obligations	6.43	3.33
Non-Agency Mortgage-Backed Securities	3.21	3.93
Asset-Backed Securities	7.96	8.18
Sovereign Issues	18.36	10.32
Preferred Securities	N/A	0.00
Short-Term Instruments	20.62	35.42
Investment Funds	N/A	0.18
Repurchase Agreements	4.66	37.28
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.38)	0.30
Written Options	( /	
Options on Exchange-Traded Futures Contracts	N/A	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Interest Rate Swaps — Basis Swaps	N/A	0.00
Interest Rate Swaps	1.17	(1.56)
OTC Financial Derivative Instruments		• •
Purchased Options		
Interest Rate Swaptions	0.03	0.03
Options on Securities	0.03	0.03
Written Options		
Foreign Currency Options	(0.01)	N/A
Interest Rate Swaptions	(0.09)	(0.15)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.02)	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Cross-Currency Swaps	0.00	0.00
Interest Rate Śwaps'	0.01	(0.01)
Forward Foreign Currency Contracts	(0.75)	(1.97)
Hedged Forward Foreign Currency Contracts	2.10	1.48
Securities Sold Short	(7.80)	(3.83)
Other Current Assets & Liabilities	(11.16)	(25.57)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES AUSTRALIA				Sands China Ltd. 5.375% due 08/08/2025 5.650% due 08/08/2028	500 \$ 900	493 893	0.06	GERMANY CORPORATE BONDS & NOTES			
NON-AGENCY MORTGAGE-BARESIMAC Bastille Trust				Suci Second Investment Co. 6.000% due 25/10/2028	1,500	1,587		<b>Deutsche Bank AG</b> 0.050% due 20/11/2024 1.375% due 03/09/2026	€ 4,900 \$ 3,400	\$ 5,247 3.600	
6.390% due 05/09/2057  SOVEREIGN ISSUES	\$ 68 \$	68	0.01	<b>U.S. Capital Funding Ltd.</b> 6.389% due 01/08/2034	66 _		0.01	1.375% due 17/02/2032 1.625% due 20/01/2027	1,500 1,600	1,364 1,662	0.17 0.21
Australia Government Internat	ional Bond JD 12,200	7,661	0.96	Total Cayman Islands	-	<b>7,354</b> 21,997		1.750% due 19/11/2030 3.729% due 14/01/2032 (f) 3.961% due 26/11/2025	1,000 \$ 300 900	251	0.12 0.03 0.11
1.000% due 21/12/2030 1.000% due 21/11/2031 1.250% due 21/05/2032	1,100 1,200 900	661	0.08 0.08 0.06	CHINA SOVEREIGN ISSUES				Kreditanstalt fuer Wiederaufbau 5.000% due 19/03/2024 AU		68	0.01
1.750% due 21/06/2051 2.500% due 21/05/2030	1,300 800	524 507	0.07 0.06	China Development Bank	1,580	234	0.03	Landwirtschaftliche Rentenbank 5.375% due 23/04/2024 NZ Total Germany	D 1,100	696 14,735	0.09
4.500% due 21/04/2033	6,300 _	4,485 <b>14,960</b>	1.87	China Government International E 2.370% due 20/01/2027	3 <b>ond</b> 25,000	3,529	0.44	HUNGARY	-	14,755	1.04
Total Australia  BELGIUM	-	15,028	1.88		49,740 13,300 1,100	21,156 1,925		SOVEREIGN ISSUES Hungary Government Internation	aal Pond		
CORPORATE BONDS & NOTES	5				29,100	4,591	0.57	5.000% due 22/02/2027	€ 200 \$ 1,000	231 1,069	0.03 0.14
<b>KBC Group NV</b> 5.796% due 19/01/2029	\$ 800 _	814	0.10	DENMARK	_				€ 700 _		0.10
CANADA CORPORATE BONDS & NOTES	5			CORPORATE BONDS & NOTES  Jyske Realkredit A/S				Total Hungary  IRELAND	_	2,123	0.27
Fairfax Financial Holdings Ltd. 2.750% due 29/03/2028	€ 800	845	0.10		39,383 0 0		0.55 0.00 0.00	ASSET-BACKED SECURITIES			
SOVEREIGN ISSUES				1.500% due 01/10/2050 1.500% due 01/10/2053	0 2,081	0	0.00	Accunia European CLO DAC 4.915% due 15/07/2030 Armada Euro CLO DAC	487	537	0.07
Canada Government Internation 1.750% due 01/12/2053 CA 2.000% due 01/12/2051	onal Bond AD 1,050 650		0.07 0.05	2.000% due 01/10/2047  Nordea Kredit Realkreditaktiesels			0.00	4.685% due 15/07/2031 Aurium CLO DAC	796	870	0.11
2.750% due 01/12/2033 2.750% due 01/12/2048	7,700 400	5,916 288	0.74 0.04	1.000% due 01/10/2050 1.500% due 01/10/2037 1.500% due 01/10/2050	25,079 0 0		0.35 0.00 0.00	4.695% due 16/01/2031 Black Diamond CLO DAC	2,095	2,289	
Canadian Government Real Re 1.500% due 01/12/2044 (d)	960	721	0.09	1.500% due 01/10/2053 2.000% due 01/10/2047	5,875	0	0.09	4.982% due 15/05/2032 BNPP AM Euro CLO DAC	2,345	2,558	
Ontario Teachers' Finance Trus 0.900% due 20/05/2041 1.850% due 03/05/2032	t € 700 3,300	534 3,330	0.07 0.42	2.500% due 01/10/2047 Nykredit Realkredit A/S 1.000% due 01/04/2024	7,300	1,075	0.00	4.822% due 22/07/2032 <b>Cairn CLO DAC</b> 4.552% due 30/04/2031	2,200 1,514	2,399 1.653	
Province of Ontario 0.010% due 25/11/2030	2,300 _	2,109		1.000% due 01/10/2050 1.500% due 01/10/2037	37,191 0	4,315 0	0.54 0.00	4.745% due 15/10/2031 Carlyle Euro CLO DAC	849		0.11
Total Canada	-	13,893 14,738		1.500% due 01/10/2050 1.500% due 01/10/2053 2.000% due 01/10/2047	0 23,076 0	2,671	0.00 0.33 0.00	4.665% due 15/01/2031 Carlyle Global Market Strategies			
CAYMAN ISLANDS				2.000% due 01/10/2050 2.500% due 01/10/2036	0	0	0.00	4.925% due 16/01/2033 <b>Dryden Euro CLO DAC</b> 4.625% due 15/04/2033	1,900 1,194	2,067 1,299	
ASSET-BACKED SECURITIES  Apidos CLO	¢ 2.270	2 270	0.20	2.500% due 01/10/2047 Realkredit Danmark A/S 1.000% due 01/10/2050	12.260	1.538	0.00	4.862% due 15/05/2034 GoldenTree Loan Management E	1,198	1,303	
6.687% due 20/04/2031 <b>BlueMountain CLO Ltd.</b> 6.735% due 15/07/2031	\$ 2,270 1,981	2,270 1,979		2.000% due 01/10/2050 2.000% due 01/10/2047 2.000% due 01/10/2053	13,260 0 0	0	0.19 0.00 0.00	4.893% due 20/01/2032 Griffith Park CLO DAC	2,000	2,187	
Catamaran CLO Ltd. 6.774% due 22/04/2030	1,755	1,755		2.500% due 01/04/2036 2.500% due 01/04/2047	0	0	0.00	4.704% due 21/11/2031 Harvest CLO DAC	996	1,083	
<b>CBAM Ltd.</b> 6.684% due 17/04/2031	1,905	1,902		Total Denmark FRANCE	_	17,712	2.21	4.673% due 20/10/2031 4.725% due 15/07/2031 4.815% due 15/01/2032	984 2,100 2,100	1,071 2,287 2,290	0.29
<b>Regatta Funding Ltd.</b> 6.914% due 17/10/2030	834	834	0.10	CORPORATE BONDS & NOTES				<b>Jubilee CLO DAC</b> 4.565% due 15/04/2030	1,100	1,205	0.15
TIAA CLO Ltd. 6.877% due 20/07/2031	2,102	2,102	0.26	<b>Societe Generale S.A.</b> 1.488% due 14/12/2026 2.797% due 19/01/2028	700 700		0.08	4.615% due 15/04/2031 Laurelin DAC	800		0.11
Venture CLO Ltd. 6.535% due 15/04/2027 6.727% due 20/07/2030	140 2,249	139 2,248	0.02 0.28	3.337% due 21/01/2033	2,100 _	1,768 3,058	0.22	4.713% due 20/10/2031 Madison Park Euro Funding DAC 4.765% due 15/07/2032	1,995 2,200	2,182	
<b>Voya CLO Ltd.</b> 6.865% due 15/10/2030	1,415	1,414		SOVEREIGN ISSUES				Oak Hill European Credit Partner 4.733% due 20/10/2031		2,397	
CORPORATE BONDS & NOTES	_	14,643	1.83	Agence Francaise de Developpem 1.125% due 02/03/2037 € France Government International	2,900	2,526	0.32	Sculptor European CLO DAC 4.755% due 14/01/2032	2,100	2,287	0.29
Gaci First Investment Co. 4.750% due 14/02/2030	1,400	1,402	O 19	0.500% due 25/05/2072 0.750% due 25/05/2052	900 8,100	417 5,132	0.05 0.64	Segovia European CLO DAC 4.873% due 20/07/2032	2,000	2,181	0.27
4.75% due 14/02/2035 5.125% due 14/02/2053	1,400 1,500 700	1,468		2.000% due 25/05/2048 3.250% due 25/05/2045	11,500 200		0.03	<b>Toro European CLO DAC</b> 4.812% due 15/02/2034	2,200 _	2,397 <b>42,353</b>	
KSA Sukuk Ltd. 5.268% due 25/10/2028	600	624	0.08	Total France	_	18,817 21,875			_	12,555	3.23
<b>QNB Finance Ltd.</b> 1.375% due 26/01/2026	200	185	0.02								

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S) A	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CORPORATE BONDS & NOTES  AerCap Ireland Capital DAC 1.650% due 29/10/2024 \$ 1.750% due 29/10/2024	500 \$ 500		0.06 0.06	NON-AGENCY MORTGAGE-BACK  Miravet SARL  4.806% due 26/05/2065 €  Total Luxembourg	839 <u>\$</u>	919 5,567		4.250% due 14/02/2043 4.875% due 04/10/2033 5.500% due 16/11/2027 5.500% due 04/04/2053	<b>€</b> \$	200 \$ 500 200 400	233 508 208 418	0.06 0.03 0.05
<b>AIB Group PLC</b> 5.250% due 23/10/2031 €	2,000 _	2,390 <b>3,356</b>		MALAYSIA CORPORATE BONDS & NOTES				PORTUGAL Poland			2,404	0.30
Total Ireland	_	45,709		Petronas Capital Ltd. 2.480% due 28/01/2032 \$	400	342	0.04	CORPORATE BONDS & N Banco Espirito Santo S.A.	OTES			
ISRAEL SOVEREIGN ISSUES Israel Government International E 2.000% due 31/03/2027 ILS	<b>Bond</b> 7,600	2,006	0.25	3.500% due 21/04/2030 4.550% due 21/04/2060 4.800% due 21/04/2060	400 300 300 _	376 276 285	0.05 0.03 0.04	4.000% due 21/01/2019 ^ 4.750% due 15/01/2018 ^	€	400 700	121 213	0.03
4.500% due 31/03/2027 4.500% due 17/01/2033 \$ 5.000% due 30/10/2026 €	500 7,200 _		0.06 1.02	SOVEREIGN ISSUES  Malaysia Government Internationa		0.653	4.24	OATAR CORPORATE BONDS & N	OTES		334	0.04
ITALY CORPORATE BONDS & NOTES				3.519% due 20/04/2028 MYR 4 Total Malaysia	4,429 _ _	9,652 10,931		<b>QatarEnergy</b> 2.250% due 12/07/2031	\$	400	341	0.04
AMCO - Asset Management Co. S 4.625% due 06/02/2027	<b>pA</b> 1,100	1,250	0.16	SOVEREIGN ISSUES				ROMANIA SOVEREIGN ISSUES				
Banca Monte dei Paschi di Siena S 0.875% due 08/10/2027 2.000% due 29/01/2024 2.625% due 28/04/2025 6.750% due 05/09/2027	5pA 200 2,200 100 700	2,427 108	0.03 0.30 0.01 0.10	Mexico Government International I 4.000% due 15/03/2115 €  MULTINATIONAL  CORPORATE BONDS & NOTES	3 <b>ond</b> 400 _	343	0.04	Romania Government Inte 1.375% due 02/12/2029 1.750% due 13/07/2030 2.000% due 28/01/2032 2.000% due 14/04/2033	€	1 Bond 630 1,000 600 700	575 896 514 581	0.11 0.06
Intesa Sanpaolo SpA 5.125% due 29/08/2031 SOVEREIGN ISSUES	1,000 _	1,180 <b>5,981</b>	0.15 <b>0.75</b>	Preferred Term Securities Ltd. 6.039% due 23/06/2035 \$ NETHERLANDS	764 _	733	0.09	2.124% due 16/07/2031 2.625% due 02/12/2040 2.875% due 13/04/2042 3.750% due 07/02/2034 5.000% due 27/09/2026		400 600 800 800	353 447 600 763 1,931	0.06 0.08 0.10
Cassa Depositi e Prestiti SpA 5.750% due 05/05/2026 \$	1,100	1,099	0.14	CORPORATE BONDS & NOTES Cooperatieve Rabobank UA				Total Romania		1,700 <u> </u>	6,660	
Italy Government International Bo 6.000% due 04/08/2028 f			0.01	3.758% due 06/04/2033  CTP NV  0.625% due 27/09/2026  0.875% due 20/01/2026  €	600 600 900	539 597 922	0.07	SAUDI ARABIA SOVEREIGN ISSUES	Intomoti	ional Box	d	
Total Italy  JAPAN	_	7,214		1.500% due 27/09/2031 ING Groep NV 2.125% due 23/05/2026	600 400	518	0.07	Saudi Arabia Government 3.250% due 22/10/2030 4.750% due 18/01/2028 4.875% due 18/07/2033	\$	400 1,900 2,200	371 1,922 2,250	0.24
CORPORATE BONDS & NOTES  Sumitomo Mitsui Banking Corp.				NON ACCUSE MODICA CO DA SE	-0 656	3,008	0.38	Total Saudi Arabia  SERBIA		_	4,543	0.57
0.409% due 07/11/2029 € Sumitomo Mitsui Trust Bank Ltd. 0.010% due 15/10/2027	1,800 2,000 _	1,699 1,968 3,667	0.25	NON-AGENCY MORTGAGE-BACK Jubilee Place BV 4.985% due 17/10/2057 Total Netherlands	826	915 3,923		SOVEREIGN ISSUES Serbia Government Intern 1.000% due 23/09/2028 2.050% due 23/09/2036	ational B €	600 600 900	561 694	
SOVEREIGN ISSUES  Japan Government International I	Rond			NEW ZEALAND SOVEREIGN ISSUES				Total Serbia			1,255	
0.005% due 01/03/2024 ¥ 6 0.005% due 01/04/2024 6 0.005% due 01/05/2024 3	20,000 90,000 10,000	4,399 4,896 2,200	0.61 0.28	New Zealand Government Internat 1.500% due 15/05/2031 NZD		<b>nd</b> 681	0.08	SINGAPORE SOVEREIGN ISSUES Singapore Government In	ternation	al Bond		
0.100% due 10/03/2028 (d) 1,0 0.500% due 20/03/2049 9 0.700% due 20/12/2048 1,1	20,000 39,952 76,000 88,000 60,000	9,368 7,753 5,372 6,913 3,712	0.97 0.67 0.87	NORWAY SOVEREIGN ISSUES Kommunalbanken A/S 1.900% due 19/01/2027 AUD	1,600	1,018	0.13	2.250% due 01/08/2036 S 3.375% due 01/09/2033 Total Singapore		2,300 320 —	1,657 257 1,914	0.03
	10,000	5,130 751	0.64	Norway Government International 1.750% due 13/03/2025 NOK Total Norway		606 1,624		SLOVENIA  CORPORATE BONDS & N  Nova Kreditna Banka Mar	ibor d.d.	700	770	2.40
Total Japan  LUXEMBOURG	-	<b>50,494</b> 54,161		PERU CORPORATE BONDS & NOTES				1.875% due 27/01/2025 <b>Nova Ljubljanska Banka d</b> 3.400% due 05/02/2030 Total Slovenia		700 1,000	959 1,729	0.12
CORPORATE BONDS & NOTES Aroundtown S.A.				Banco de Credito del Peru S.A. 4.650% due 17/09/2024 PEN	2,400 _	630	0.08	SOUTH KOREA			1,723	0.22
0.000% due 16/07/2026 (b) € 0.375% due 15/04/2027 CPI Property Group S.A.	700 100		0.08 0.01	Peru Government International Bor 6.150% due 12/08/2032	nd 100	26		South Korea Government 1.375% due 10/12/2029 KR	RW 1,83	4,280	1,290	
2.750% due 12/05/2026 Cromwell Ereit Lux Finco SARL 2.125% due 19/11/2025	2,100	1,942 522	0.24	POLAND	_	656	80.0	1.500% due 10/12/2030 2.000% due 10/06/2031 2.125% due 10/06/2027 2.375% due 10/12/2027	1,76 2,09	2,130 9,360 5,000 0,000	1,129 1,267 1,571 1,870	0.16 0.20
Logicor Financing SARL 0.625% due 17/11/2025	1,400 _	1,444 <b>4,648</b>		SOVEREIGN ISSUES  Poland Government International E 3.875% due 14/02/2033 €	<b>Bond</b> 900	1,037	0.13	2.375% due 10/12/2028 2.375% due 10/12/2028 2.625% due 10/06/2028 3.250% due 10/03/2028	13,77 7,89		10,322 5,998 1,158	1.29 0.75

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
3.250% due 10/06/2033 KRW 3.250% due 10/09/2042 4.250% due 10/12/2032	746,990 10,509,430	2,795 589 8,820	0.07	4.041% due 13/03/2028 4.583% due 19/06/2029 NatWest Markets PLC	\$ 300 \$ 1,300	289 1,262	0.04 0.16	MASTR Asset-Backed Securities 5.710% due 25/10/2036 5.790% due 25/08/2036	<b>Trust</b> \$ 1,960 5,020	\$ 1,717 1.858	
5.500% due 10/03/2028 Total South Korea	2,480,000	2,099 38,908	0.26	0.125% due 12/11/2025 Santander UK Group Holdings	€ 1,000 <b>PLC</b>	1,041	0.13	Merrill Lynch Mortgage Investo 5.630% due 25/09/2037		,	0.23
SPAIN				7.482% due 29/08/2029	£ 1,800	2,497	0.31	5.710% due 25/02/2037	2,987	897	0.11
ASSET-BACKED SECURITIES BBVA Consumer Auto	5			<b>Standard Chartered PLC</b> 1.822% due 23/11/2025 2.678% due 29/06/2032	\$ 1,800 2,700	1,734 2,198		Morgan Stanley ABS Capital, In 5.570% due 25/11/2036 5.720% due 25/07/2036	1,099 95		0.08 0.01
0.270% due 20/07/2031 €	192 _	207	0.02	<b>TP ICAP Finance PLC</b> 2.625% due 18/11/2028	£ 700	747	0.09	New Century Home Equity Loan 3.699% due 20/06/2031	Trust 244	221	0.03
CORPORATE BONDS & NOT Banco Santander S.A.	ES				_	17,959	2.25	Option One Mortgage Loan Tru 5.610% due 25/01/2037	st 549	343	0.04
1.849% due 25/03/2026 6.607% due 07/11/2028	200 1,000	185 1,066	0.02	NON-AGENCY MORTGAGE-BA	ACKED SEC	URITIES		5.610% due 25/02/2037 Residential Asset Securities Con	1,999	1,297	0.16
0.507 % ddc 07717/2020		1,251		Canada Square Funding PLC 6.000% due 17/06/2058	1,011	1,283	0.16	6.130% due 25/11/2035 Securitized Asset-Backed Recei	16		0.00
SOVEREIGN ISSUES				<b>Eurosail PLC</b> 6.289% due 13/06/2045	388	493	0.06	5.590% due 25/12/2036	14		0.00
Autonomous Community of € 4.220% due 26/04/2035 €		454	0.06	Genesis Mortgage Funding PLC 6.420% due 15/09/2059	2,017	2,580	0.32	<b>SLC Student Loan Trust</b> 6.481% due 25/11/2042	250	250	0.03
<b>Spain Government Internatio</b> 1.450% due 31/10/2071 1.900% due 31/10/2052	onal Bond 2,200 300	1,228	0.15	Mansard Mortgages PLC 5.989% due 15/12/2049	347	436	0.06	<b>Soundview Home Loan Trust</b> 5.875% due 25/12/2036 5.970% due 25/11/2036	2,601 2,022	2,536 1,903	
3.450% due 30/07/2066 5.250% due 06/04/2029 £	4,200	4,350		Newgate Funding PLC 4.525% due 15/12/2050	€ 395	428	0.05	6.175% due 25/11/2035 Structured Asset Securities Corp	179	176	0.02
	_	6,933	0.87	<b>Polaris PLC</b> 5.985% due 23/12/2058	£ 794	1,010	0.13	6.957% due 25/04/2035	25	25	0.00
Total Spain	-	8,391	1.05	Ripon Mortgages PLC 5.920% due 28/08/2056	4,992	6,345	0.79	Texas Natural Gas Securitizatio 5.102% due 01/04/2035	400	408	0.05
SUPRANATIONAL CORPORATE BONDS & NOT	ES			RMAC PLC 0.000% due 15/02/2047	3,000	3,837		Wells Fargo Home Equity Asset 5.815% due 25/01/2037	- <b>Backed S</b> 1,950	1,882	0.24
Inter-American Development 2.500% due 14/04/2027 AUD	t Bank	QΛO	0.11	Stratton Mortgage Funding PL 6.120% due 12/03/2052	•	1,387				20,884	2.61
SWEDEN 2.500% due 14/04/2027 AOD	1,300 _	043	0.11	6.121% due 20/07/2060 Towd Point Mortgage Funding	2,063	2,630		CORPORATE BONDS & NOTES  American Tower Corp.			
CORPORATE BONDS & NOT	ES			6.365% due 20/10/2051 6.571% due 20/07/2045	855 2,133	1,091 2,727		2.950% due 15/01/2025 3.800% due 15/08/2029	1,400 800	1,367 760	0.17 0.10
2.375% due 06/04/2028 €	700 _	732	0.09	<b>Trinity Square PLC</b> 6.070% due 15/07/2059	961 _	1,226	0.15	Bank of America Corp. 1.949% due 27/10/2026 3.384% due 02/04/2026	€ 1,000 \$ 600	1,073	0.13 0.07
SWITZERLAND CORPORATE BONDS & NOT	FS				_	25,473	3.18	Charter Communications Opera	ting LLC		
Credit Suisse AG		400		SOVEREIGN ISSUES United Kingdom Gilt				3.500% due 01/03/2042 5.125% due 01/07/2049 6.384% due 23/10/2035	1,000 700 800	569	0.09 0.07 0.10
3.625% due 09/09/2024 \$ UBS Group AG	500	493	0.06	0.625% due 22/10/2050 1.250% due 31/07/2051	2,700 3,500	1,520 2,378		Citigroup, Inc.			
3.869% due 12/01/2029 4.282% due 09/01/2028	1,150 450	1,085 436	0.14 0.05	1.500% due 31/07/2053 1.750% due 22/01/2049	1,600 2,200	1,137 1,775	0.14	3.290% due 17/03/2026 (f) Credit Suisse AG AT1 Claim	2,200 1,400	2,143 168	0.27
4.488% due 12/05/2026 4.550% due 17/04/2026	400 750		0.05 0.09	3.250% due 22/01/2044 4.250% due 07/12/2040	1,700 1,700	1,910 2,223	0.24	Doctors Co. An Interinsurance E 4.500% due 18/01/2032			0.02
6.327% due 22/12/2027 6.373% due 15/07/2026	1,100 1,250	1,134 1,265	0.14		1,700	10,943	1.37	Ford Motor Credit Co. LLC			
6.442% due 11/08/2028 7.750% due 01/03/2029 €	1,100	1,143		Total United Kingdom	_	54,375	6.80	2.748% due 14/06/2024 2.900% due 16/02/2028	£ 600 \$ 100	90	0.10
9.016% due 15/11/2033 \$ Total Switzerland		1,599 9,055	0.20	UNITED STATES ASSET-BACKED SECURITIES				3.375% due 13/11/2025 4.687% due 09/06/2025	800 600		0.10 0.07
THAILAND	-	5,033	1.15	Amortizing Residential Collate				GA Global Funding Trust 2.250% due 06/01/2027	600	545	0.07
SOVEREIGN ISSUES				6.170% due 25/10/2031 Asset-Backed Funding Certifica	\$ 2 ates Trust	2	0.00	Goldman Sachs Group, Inc. 4.956% due 07/02/2025	€ 1,000	1,106	0.14
<b>Thailand Government Interna</b> 3.390% due 17/06/2037 THB		3,777	0.47	6.170% due 25/06/2034  Bear Stearns Asset-Backed Sec	89		0.01	<b>JPMorgan Chase &amp; Co.</b> 2.595% due 24/02/2026	\$ 1,800	1,744	
UNITED ARAB EMIRATES				6.085% due 25/02/2036 Citigroup Mortgage Loan Trust	2,066	2,020	0.25	<b>Lehman Brothers Holdings, Inc.</b> 0.000% due 16/11/2009 ^	700		0.00
CORPORATE BONDS & NOT	ES			5.790% due 25/12/2036 Countrywide Asset-Backed Cer	1,691	945	0.12	5.625% due 24/01/2013 ^ 6.200% due 26/09/2014 ^	600 1,400	1	0.00
MDGH GMTN RSC Ltd. 5.500% due 28/04/2033 \$	500 _	531	0.07	6.150% due 25/12/2036	10		0.00	7.875% due 08/05/2018 ^ Morgan Stanley	£ 1,800		0.00
UNITED KINGDOM	EC			Countrywide Asset-Backed Cer 5.610% due 25/06/2037 5.610% due 25/07/2037	1,173 338	1,083	0.14 0.04	2.630% due 18/02/2026 Organon & Co.	\$ 1,300	1,259	0.16
CORPORATE BONDS & NOT Barclays PLC				Credit Suisse First Boston Mort		ities Corp	).	4.125% due 30/04/2028	400	369	0.05
4.375% due 12/01/2026 6.224% due 09/05/2034	200 2,300	197 2,387	0.02 0.30	5.077% due 25/01/2032 IndyMac Home Equity Mortgag	ge Loan Ass		0.00	Pacific Gas & Electric Co. 2.100% due 01/08/2027 2.950% due 01/03/2026	100		0.01
Haleon UK Capital PLC 3.125% due 24/03/2025	1,200	1,172	0.15	<b>Backed Trust</b> 4.652% due 25/03/2035	1,566	1,527	0.19	2.950% due 01/03/2026 3.150% due 01/01/2026 3.450% due 01/07/2025	100 100	96	0.01
HSBC Holdings PLC 2.251% due 22/11/2027	2,300	2,112		Long Beach Mortgage Loan Tru 5.770% due 25/05/2036	u <b>st</b> 1,094	589	0.07	3.450% due 01/07/2025 3.950% due 01/12/2047	100 100	73	0.01
2.804% due 24/05/2032 2.999% due 10/03/2026	2,200 2,200 500	1,838		Massachusetts Educational Fin 6.590% due 25/04/2038	,	ority	0.01	4.250% due 15/03/2046 4.300% due 15/03/2045 4.550% due 01/07/2030	300 100 200	78	0.03
2.333 /0 uue 10/03/2020	300	400	0.00	0.330 /0 QUE 23/04/2030	13	74	0.01	4.550% due 01/07/2030	200	191	0.02

Percent   Perc	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Common Service (Common Service (Common Service (Common Memon Service (Common Memon		\$ 1500 \$	1 474	0.18			0.00		ge Pass-Throu	gh	
Month   Control   Contro	Southern California Edison Co.				Downey Savings & Loan Association Morto		0.00		\$ 76 <u>\$</u>		
3.75% no. 276/07004		500	500	0.06		40	0.01		_	18,381	2.30
\$ 30898 of \$2007008   1.00   1		600	589	0.07			0.00		IES		
## CARPY Give 2507/2023   1,000   1,00		800	785	0.10			0.00		323	294	0.04
Controlly (A)   Controlly (A		1,600	1,560	0.20		0	0.00				0.08
COMPARTICIPATIONS AND ASSIGNMENTS   Contempting   Contem			21,431	2.68		8	0.00	5.563% due 25/03/2034	. 2	2	0.00
March   September   Septembe	LOAN PARTICIPATIONS AND A	ASSIGNMEN	TS		6.780% due 25/03/2033 3	2	0.00				
MUNICIPAL BOINDS & NOTES   1970   1		812	563	0.07		97	0.01				
6-2400-8 state   California Folsacos Securitization Corp.   6-2700-8 state   2010   2020	MUNICIPAL BONDS & NOTES	_				205	0.03	5.952% due 25/10/2040			
1.2   1.2		co Securitizat	tion Cor	rp.		0	0.00	25/07/2044			
Adjustable Rate Mortgage Trust		900	840	0.10		337	0.04				
Agricultable Rate Mortgage Parts				0.10	4.699% due 25/12/2034 8				254	12	0.00
5,000   5,00			KITIES			1	0.00				
American Homes Mortgage Assets Trust 5.50% due 250/02045 82 3 574 0.07 4.07 4.07 4.07 4.07 4.07 4.07 4.			9	0.00	5.950% due 25/10/2036 243				1	1	0.00
\$595% the 250102046  843 \$74 \ 0.07  4.735% the 250202056  85 \$80 \ 0.01  4.735% the 250202056  87 \$10 \ 0.00  88 \$78 \ 0.10  5.795% the 250502044  11 9 \ 0.00  4.935% the 250502035  11 9 \ 0.00  88 \$10 \ 0.00  88 \$10 \ 0.00  88 \$10 \ 0.00  88 \$10 \ 0.00  88 \$10 \ 0.00  88 \$10 \ 0.00  88 \$10 \ 0.00  88 \$10 \ 0.00  88 \$10 \ 0.00  88 \$10 \ 0.00  88 \$10 \ 0.00  88 \$10 \ 0.00  88 \$10 \ 0.00  89 \			151	0.02		144	0.02	15/07/2040	111	111	0.01
Banc of Americal Funding Intext   44.5% do 2010/102046   78   64   0.01   3.61% do 2010/102047   34   9   0.00   3.55% dis Disposo do 2010/202047   3.01   0.00   3.55% do 2010/202047   3.01   0.00	5.952% due 25/10/2046							25/02/2045			
5.661% de 2901/2047		78	64	0.01	Madison Avenue Mortgage Trust				18	19	0.00
Bacis Starms Adjustable Rate Mortgage Frust   13						782	0.10	3.000% due 20/07/2046 -	20	10	0.00
3877% due 25005/2047 123 111 0,01 Mellon Residential Funding Corp. Mortgage				0.07		10	0.00		20	19	0.00
4.393% due 250082033						e				4,531	0.57
Residential According to Spring   1,473   0.18   1,646   0.21   0.22   0.25   0.00% die 25/03/2037   5,979   1,473   0.18   0.00% die 0.10/04/2043   0.18   0.00% die 25/03/2037   0.00% die 0.10/04/2043   0.18   0.00% die 25/03/2037   0.00% die 25/03/2047   0.676   0.00% die 25/03/2037   0.00% di	4.393% due 25/08/2033	4	4	0.00	5.916% due 15/12/2030 8	8	0.00		ecurity		
4.499% due 25/11/2036 365 190 0.02 4.490% due 25/09/2035 238 141 0.02 5.770% due 25/06/2037 676 599 0.08 3.993% due 25/07/2046 350 264 0.3 5.830% due 25/07/2037 676 599 0.08 3.993% due 25/07/2037 676 599 0.08 3.993% due 25/07/2037 41 32 0.00 5.830% due 25/07/2036 794 100 5.830% due 25/07/2037 1,813 1,524 0.19 5.937% due 25/07/2037 1,813 1,524 0.19 6.630% due 25/07/2037 1,813 1,5		0	5	0.00		1,473	0.18		2,689	2,292	0.29
4.739% due 2509/2035 28 141 0.02 5.779% due 2509/2037 676 599 0.08 4.009% due 0.106/2050 676 66 0.08 3.993% due 2507/2036 3.09 0.08 4.009% due 0.106/2050 27, 140 32 0.00 6.009% due 2509/2037 41 32 0.00 6.259% due 2509/2035 34 255 0.00 6.259% due 2509/2035 29 0.00 6.259% due 2509/2035 20 0.00 6.259% due 2509/2035 20 0.00 6.259% due 2509/2035 20 0.00 6.259% due 2509/2035 29 0.00 6.259% due 2509/2035 29 0.00 6.259% due 2509/2035 17 13 0.00 6.259% due 2509/2035 19 0.00 6.259% due 2509/2							0.01	01/06/2051	1,835	1,646	0.21
Spans					5.770% due 25/06/2037 277	257	0.03	01/07/2050			
Sagnet   S				0.03							
Citigroup Mortgage Loan Trust, Inc. 5259k due 2509/2037 22 196 0.02 6288k due 2511/2037 672 549 0.07 673 549 0.07 672 549 0.07 672 549 0.07 672 549 0.07 672 549 0.07 673 672 549 0.07 673 67 672 549 0.07 672 549 0.	Chase Mortgage Finance Trust				5.830% due 25/06/2046 792	188	0.02	5.500% due 01/06/2053		21,270	2.66
4.523% due 25/08/2037 222 196 0.02 Citigroup Mortgage Loan Trust, Inc. 5.27% due 25/08/2035 221 204 0.03 5.977% due 25/09/2035 15 15 0.00 5.977% due 25/09/2035 293 259 0.03 Citigroup Mortgage Loan Trust, Inc. Mortgage Pass-Through Certificates 4.150% due 25/09/2037 1,813 1,524 0.19 Countrywide Alternative Loan Trust Countrywide A		41	32	0.00	6.270% due 25/10/2045 62	50	0.01	4.000% due 01/01/2054	29,100		
Citigroup Mortgage Loan Trust, Inc. Mortgage   S.599% due 25/09/2035   15   15   15   0.00	4.523% due 25/09/2037		196	0.02							
Sequida Mortgage Loan Trust, Inc. Mortgage Pass-Through Certificates			204	0.03	5.091% due 25/09/2035 37	25	0.00	5.500% due 01/02/2054	7,500	7,534	0.94
A				0.00		0	0.00				
Structured Adjustable Rate Mortgage Loan Trust   Co.000% due 25/02/2037   1,813   1,524   0.19   Co.0000   Co.00000   Co.000000   Co.000000   Co.0000000   Co.00000000   Co.00000000000   Co.000000000000000000000000000000000000		, Inc. Mortga	ge		3.917% due 20/07/2037 438				_	269,406	33.66
6.000% due 25/02/2037			259	0.03			0.00	U.S. TREASURY OBLIGATIO	NS		
Structured Asset Mortgage Investments Trust   5,790% due 25/06/2035   17   13   0.00   13   0.00   5,652% due 20/02/2047   691   533   0.07   5,850% due 25/05/2036   19   87   0.01   5,880% due 25/05/2036   19   87   0.01   5,880% due 25/05/2036   19   87   0.01   5,880% due 25/05/2036   19   87   0.01   5,910% due 25/05/2036   609   479   0.06   0.125% due 15/07/2031   2,995   2,655   0.38   0.00   0.500% due 25/05/2037   66   23   0.00   0.600% due 15/07/2037   1,991   984   0.12   0.600% due 19/07/2034   5   4   0.00   0.500% due 15/07/2032   1,221   1,073   0.13   0.00   0.500% due 25/06/2037   51   25   0.00   0.6170% due 19/07/2034   5   4   0.00   0.500% due 15/07/2032   4   4   4   0.00   0.500% due 25/05/2036   158   130   0.02   0.625% due 15/07/2032   4   4   4   0.00   0.500% due 25/01/2036   158   130   0.02   0.500% due 15/07/2032   4   4   4   0.00   0.500% due 25/01/2036   158   130   0.02   0.500% due 15/07/2032   4   4   4   0.00   0.500% due 25/01/2035   1,085   763   0.10   0.000% due 25/01/2035   1,085			1,524	0.19					400	239	0.03
5.250% due 25/06/2035 17 13 0.07 5.850% due 25/07/2046 316 22 0.03 0.125% due 15/07/2031 2,985 2,655 0.33 5.820% due 25/05/2037 66 23 0.00 6.250% due 25/05/2037 66 23 0.00 6.250% due 25/05/2037 51 25 0.00 6.250% due 25/06/2036 152 73 0.01 5.750% due 25/01/2036 152 73 0.01 5.750% due 25/01/2036 152 73 0.01 5.750% due 25/01/2036 152 73 0.01 5.750% due 25/01/2035 122 99 0.01 5.750% due 25/01/2036 445 358 0.05 6.512 4 0.00 6.250% due 25/11/2035 122 99 0.01 5.750% due 25/01/2036 445 358 0.05 7.052% due 25/11/2035 122 99 0.01 5.760% due 25/01/2036 445 358 0.05 7.052% due 25/11/2035 122 99 0.01 5.760% due 25/01/2036 445 358 0.05 7.052% due 25/11/2035 120 90 0.00 5.760% due 25/01/2035 1,085 763 0.10 7.052% due 25/01/2035 1 0.00 6.000% due 25/05/2035 19 15 0.00 6.000% due 25/05/2035 10 0.000% due 25/05/2035 10	and the second s		87	0.01	Structured Asset Mortgage Investments Tr	ust		4.000% due 15/11/2052	200	197	
5.682% due 20/07/2046 167 134 0.02 5.890% due 25/05/2036 609 479 0.06 0.125% due 15/01/2032 1,221 1,073 0.13 0.13 0.000% due 25/05/2037 1,991 984 0.12 6.050% due 19/07/2034 5 4 0.00 0.250% due 15/01/2025 8,444 8,196 1.03 0.250% due 25/05/2037 51 25 0.00 0.500% due 15/01/2028 6,611 6,258 0.78 0.500% due 25/05/2036 152 73 0.01 6.512% due 25/01/2036 158 130 0.02 5.750% due 15/01/2033 5,474 5,183 0.65 0.500% due 25/01/2035 122 99 0.01 5.750% due 25/01/2036 158 130 0.02 5.750% due 15/01/2033 5,474 5,183 0.65 0.000% due 25/01/2035 122 99 0.01 5.750% due 25/01/2036 158 130 0.02 5.750% due 15/01/2033 5,474 5,183 0.65 0.000% due 25/01/2035 1,085 763 0.10 7.062% due 25/05/2035 19 15 0.000% due 25/05/2037 100 85 0.000% due 15/05/2035 10 0.000% due 25/05/2035 10	5.250% due 25/06/2035	17	13	0.00							0.68
5.82% due 25/07/2037 1,991 984 0.12 6.250% due 19/07/2034 5 4 0.00 6.250% due 15/07/2035 6,51 25 0.00 6.500% due 25/06/2036 152 73 0.01 6.512% due 25/11/2035 55 47 0.01 5.750% due 25/01/2036 158 130 0.02 7.010% due 25/11/2035 122 99 0.01 7.052% due 25/11/2035 22 19 0.00 7.062% due 25/11/2035 22 19 0.00 7.062% due 25/11/2035 1,085 763 0.10 7.062% due 25/01/2036 445 358 0.05 2.375% due 15/01/2025 1,469 1,458 0.18 0.18 0.18 0.18 0.18 0.18 0.18 0.1	and the second s	167	134	0.02	5.890% due 25/05/2036 129						
6.250% due 25/08/2037 51 25 0.00 6.500% due 25/06/2036 152 73 0.01 6.512% due 25/11/2035 55 47 0.01 7.010% due 25/11/2035 122 99 0.01 7.052% due 25/11/2035 22 19 0.00 7.062% due 25/11/2035 22 19 0.00 7.062% due 25/11/2035 763 0.10 7.062% due 25/11/2035 122 99 0.01 7.062% due 25/11/2035 122 99 0.01 7.062% due 25/11/2035 122 99 0.01 7.062% due 25/11/2035 122 19 0.00 7.062% due 25/11/2035 120 10 0.00 7.062% due 25/10/2035 19 15 0.00 6.815% due 25/06/2047 81 71 0.01 8.850% due 25/02/2037 893 425 0.05 6.110% due 25/02/2037 893 425 0.05 6.130% due 25/02/2035 45 41 0.01 6.230% due 25/02/2035 45 41 0.01 6.230% due 25/09/2034 4 0.00 6.230% due 25/09/2035 89 84 0.01 8.847% due 25/06/2037 100 85 0.01 8.847% due 25/06/2037 333 284 0.04 4.172% due 25/06/2037 333 284 0.04 4.172% due 25/09/2034 6 6 6 0.00 6.012% due 25/03/2034 1 1 0					6.050% due 19/07/2034 5	4	0.00	0.250% due 15/01/2025	8,444	8,196	1.03
5.512% due 25/11/2035 55 47 0.01 5.750% due 25/01/2036 158 130 0.02 7.010% due 25/11/2035 122 99 0.01 5.750% due 25/11/2035 22 19 0.00 7.062% due 25/11/2035 1,085 763 0.10 7.062% due 25/11/2035 1,085 763 0.10 7.062% due 20/10/2035 1,085 763 0.10 7.062% due 25/01/2036 445 358 0.05 7.750% due 15/01/2025 1,469 1,458 0.05 7.70 0.10 7.062% due 25/01/2035 1,085 763 0.10 7.062% due 25/01/2035 19 15 0.00 6.000% due 25/02/2037 893 425 0.05 6.110% due 25/02/2037 893 425 0.05 6.110% due 25/02/2037 893 425 0.05 6.110% due 25/02/2035 90 80 0.01 6.130% due 25/02/2035 45 41 0.01 6.230% due 25/09/2034 4 4 4 0.00 7.384% due 25/09/2037 624 567 0.07 6.230% due 25/09/2034 4 4 4 0.00 7.384% due 25/09/2037 624 567 0.07 6.230% due 25/09/2034 4 4 4 0.00 7.384% due 25/09/2037 624 567 0.07 7.062% due 25/09/2035 89 84 0.01 4.772% due 25/09/2036 129 110 0.01 5.810% due 25/06/2035 89 84 0.01 4.335% due 27/02/2034 6 6 6 0.00 7.062% due 25/09/2036 129 110 0.01 5.810% due 25/08/2036 363 332 0.04 6.012% due 25/02/2046 181 159 0.02 5.700% due 19/03/2024 2,750 2,715 0.34	6.250% due 25/08/2037	51	25	0.00		2	0.00				
7.010% due 25/11/2035		55	47	0.01	5.750% due 25/01/2036 158						
7.062% due 20/10/2035 1,085 763 0.10 Countrywide Home Loan Mortgage Pass-Through Trust 4.765% due 25/11/2034 4 4 4 0.00 6.000% due 25/02/2037 893 425 0.05 6.110% due 25/03/2035 90 80 0.01 6.130% due 25/03/2035 45 41 0.01 6.230% due 25/02/2037 49 4 4 4 0.00 Countrywide Home Loan Reperforming REMIC Trust 5.810% due 25/06/2035 89 84 0.01 5.810% due 25/06/2035 89 84 0.01 5.810% due 25/08/2036 363 332 0.04  Thornburg Mortgage Securities Trust 2.500% due 15/01/2029 5,159 5,335 0.67 0.000 due 15/01/2029 5,159 5,335 0.67 0.007 3.875% due 15/01/2029 1,684 1,857 0.23 0.007 0.007 due 15/01/2029 1,684 1,857 0.23 0.008 due 25/05/2037 1,404 516 0.07 0.007 40/2029 5,159 5,335 0.67 0.007 3.875% due 15/01/2029 1,684 1,857 0.23 0.007								2.375% due 15/01/2025	1,469	1,458	0.18
4.765% due 25/11/2034	7.062% due 20/10/2035	1,085	763	0.10	Thornburg Mortgage Securities Trust			2.500% due 15/01/2029	5,159	5,335	0.67
5.930% due 25/05/2035 19 15 0.00 1.850% due 25/01/2037 1,404 516 0.07 6.000% due 25/02/2037 893 425 0.05 6.110% due 25/03/2035 90 80 0.01 6.230% due 25/02/2035 45 41 0.01 6.230% due 25/09/2034 4 4 4 0.00 4.3384% due 25/05/2037 100 85 0.01 5.810% due 25/06/2035 89 84 0.01 5.810% due 25/06/2035 89 84 0.01 5.810% due 25/05/2036 363 332 0.04 5.01 6.012% due 25/03/2034 1 1 0.00 5.710% due 25/08/2036 363 332 0.04 5.01 6.012% due 25/02/2046 181 159 0.02 5.00% due 15/02/2033 600 582 0.07 5.00% due 15/02/2033 600 582 0.07 5.00% due 15/02/2033 600 582 0.07 5.00% due 15/02/2033 6.00 582 0.07 5.00% due 15/02/2033 6.						71	0.01		1,684	1,857	0.23
6.110% due 25/03/2035 90 80 0.01 6.130% due 25/02/2035 45 41 0.01 6.230% due 25/02/2035 45 41 0.01 8.834% due 25/06/2037 100 85 0.01 8	5.930% due 25/05/2035		15	0.00	1.850% due 25/01/2037 1,404		0.07		600 _		
6.330% due 25/09/2034	6.110% due 25/03/2035	90	80	0.01			0.07	Total United States	_		
Countrywide Home Loan Reperforming REMIC Trust       4.172% due 25/09/2036       129       110       0.01       COMMERCIAL PAPER         5.810% due 25/06/2035       89       84       0.01       4.335% due 27/02/2034       6       6       0.00       COMMERCIAL PAPER         Deutsche ALT-A Securities Mortgage Loan Trust       4.379% due 25/03/2034       1       1       0.00       AT+T, Inc.         5.710% due 25/08/2036       363       332       0.04       6.012% due 25/02/2046       181       159       0.02       5.700% due 19/03/2024       2,750       2,715       0.34					3.834% due 25/06/2037 100	85	0.01		_	3/1,/33	40.45
Deutsche ALT-A Securities Mortgage Loan Trust 4.379% due 25/03/2034 1 1 0.00 AT+T, Inc. 5.710% due 25/08/2036 363 332 0.04 6.012% due 25/02/2046 181 159 0.02 5.700% due 19/03/2024 2,750 2,715 0.34					4.172% due 25/09/2036 129	110	0.01		ITS		
5.710% due 25/08/2036 363 332 0.04 6.012% due 25/02/2046 181 159 0.02 5.700% due 19/03/2024 2,750 2,715 0.34	Deutsche ALT-A Securities Mort		rust		4.379% due 25/03/2034 1	1	0.00				
	5.710% due 25/08/2036	363	332	0.04					2,750	2,715	0.34

# Schedule of Investments Global Bond Ex-US Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	
<b>HUNGARY TREASURY E</b>	BILLS			(0.207)% due				INVESTMENT FUNDS			
10.900% due				05/02/2024 (b)(c)	¥ 3,164,000	\$ 22,446	2.81	COLLECTIVE INVESTMENT S	CHEMES		
04/01/2024 (b)(c)	HUF 1,356,000	\$ 3,917	0.49	(0.202)% due 13/02/2024 (b)(c)	4,100,000	29,087	3.63	PIMCO Select Funds plc -			
JAPAN TREASURY BILL	ς			(0.197)% due	4,100,000	29,007	5.05	PIMCO US Dollar			
(0.280)% due	,			22/01/2024 (b)(c)	203,000	1,440	0.18	Short-Term Floating			
09/01/2024 (b)(c)	¥ 4,173,000	29,600	3.70	(0.193)% due	, , , , , ,	,		NAV Fund (e)	471,149 \$	4,695	0.59
(0.269)% due	. 1,175,000	25,000	5.70	29/01/2024 (b)(c)	382,000	2,710	0.34	PIMCO Specialty Funds			
09/01/2024 (b)(c)	33,000	234	0.03	(0.189)% due	646,000	4 500	0.57	Ireland p.l.c PIMCO China		F 477	0.00
(0.260)% due	24.000	244	0.00	05/02/2024 (b)(c) (0.188)% due	646,000	4,583	0.57	Bond Fund (e)	402,852	5,477	0.68
09/01/2024 (b)(c) (0.238)% due	34,000	241	0.03	11/03/2024 (b)(c)	3,949,000	28.020	3.50	Total Investment Funds	\$	10,172	1.27
15/01/2024 (b)(c)	1.001.000	7.101	0.89	(0.156)% due	-/- :-/	,			<u>-</u>	,	
(0.218)% due	1,001,000	7,101	0.03	11/03/2024 (b)(c)	1,261,000	8,948	1.12				
15/01/2024 (b)(c)	289,000	2,050	0.26			166,007	20.75				
(0.216)% due				Total Short-Term Instrume	ents	172,639	21.58				
22/01/2024 (b)(c)	2,087,000	14,805	1.85								
(0.211)% due 29/01/2024 (b)(c)	2,078,000	14,742	1.84	Total Transferable Secu	rities	\$ 962,952	120.34				

### REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 1,005	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (1,025)	\$ 1,005	\$ 1,005	0.13
Total Repurcha	ase Agreeme	ents				\$ (1,025)	\$ 1,005	\$ 1,005	0.13

<sup>(1)</sup> Includes accrued interest.

#### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

### **FUTURES**

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
	Type			, , ,	
3-Month Euribor March Futures 3-Month Euribor March Futures	Long	03/2024 03/2025	295 295	\$ 51 265	0.01 0.03
	Long	09/2024	590		
3-Month Euribor September Futures 3-Month SOFR December Futures	Short		13	(389)	(0.05)
3-Month SOFR December Futures	Long	03/2024	600	(60)	(0.01)
	Short	03/2025		(786)	(0.10)
3-Month SOFR June Futures	Short	09/2024	41	(6)	0.00
3-Month SOFR June Futures	Long	09/2025	151	226	0.03
3-Month SOFR March Futures	Long	06/2024	495	203	0.03
3-Month SOFR September Futures	Short	12/2024	153	(98)	(0.01)
3-Month SOFR September Futures	Long	12/2025	150	223	0.03
Australia Government 3-Year Note March Futures	Short	03/2024	56	(41)	(0.01)
Australia Government 10-Year Bond March Futures	Short	03/2024	226	(510)	(0.06)
Canada Government 10-Year Bond March Futures	Long	03/2024	82	243	0.03
Euro-BTP Italy Government Bond March Futures	Long	03/2024	249	1,236	0.15
Euro-Bund 10-Year Bond March Futures	Long	03/2024	25	48	0.01
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	15	190	0.02
Euro-OAT France Government 10-Year Bond March Futures	Short	03/2024	143	(640)	(0.08)
Euro-Schatz March Futures	Short	03/2024	5	(4)	0.00
Japan Government 10-Year Bond March Futures	Long	03/2024	18	174	0.02
U.S. Treasury 2-Year Note March Futures	Short	03/2024	47	(97)	(0.01)
U.S. Treasury 5-Year Note March Futures	Short	03/2024	582	(1,573)	(0.20)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	306	(1,086)	(0.14)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	77	(438)	(0.05)
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	3	28	0.00
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	9	(105)	(0.01)
United Kingdom Long Gilt March Futures	Short	03/2024	261	(2,344)	(0.29)
				\$ (5,290)	(0.66)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (5,290)	(0.66)

### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

CREDIT DEFAULT SWAPS ON CORPORATE.	. SOVEREIGN AND U.S. MUNICIPAL ISSUES	- SELL PROTECTION(1)

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Ford Motor Credit Co. LLC	5.000%	20/12/2024	\$ 100	\$ (2)	0.00

# CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(2)

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-40 10-Year Index CDX.IG-41 10-Year Index	(1.000)% (1.000)	20/06/2033 20/12/2033	\$ 6,600 82,000	\$ (118) (928)	(0.01) (0.12)
iTraxx Europe Main 40 10-Year Index	(1.000)	20/12/2033	€ 5,400	(77)	(0.01)
				\$ (1,123)	(0.14)

# CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-40 5-Year Index	1.000%	20/06/2028	\$ 1,000	\$ 6	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	117,400	843	0.11
				\$ 849	0.11

					\$ 849	0.11
INTEREST	RATE SWAPS					
Pay/						
Receive		Fired	Maderille	Metional	Unrealised	0/ <b>-</b> £
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
		3.000%			\$ 52	0.01
Pay <sup>(4)</sup> Receive <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS 1-Day GBP-SONIO Compounded-OIS	3.000%	17/06/2027 17/06/2035	£ 21,900 4,700	(10)	0.00
Pay <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054	2,800	448	0.06
Pay <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	40,900	4,305	0.54
Pay <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	41,600	1,415	0.18
Pay <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	12,000	310	0.04
Receive(4)	1-Day INR-MIBOR Compounded-OIS	6.250	20/03/2029	INR 501,570	7	0.00
Pay <sup>(4)</sup>	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2029	162,160	6	0.00
Receive <sup>(4)</sup>	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2034	103,220	(7)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2026	¥ 970,000	1	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2028	10,000	(1)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	17/03/2031	610,000	(161)	(0.02)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.050 0.400	15/12/2031	851,000	(101) 484	(0.01)
Receive Pay	1-Day JPY-MUTKCALM Compounded-OIS 1-Day JPY-MUTKCALM Compounded-OIS	0.400	19/06/2039 15/12/2051	540,000 80,000	(123)	0.06 (0.02)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.450	15/12/2051	170,000	(56)	(0.02)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.800	15/06/2052	640,000	(340)	(0.04)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.850	20/09/2033	120,000	(9)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.200	20/09/2053	290,000	79	0.01
Receive <sup>(4)</sup>	1-Day SGD-SIBCSORA Compounded-OIS	2.750	20/03/2029	SGD 21,489	(160)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	0.400	15/01/2028	\$ 24,600	(2,139)	(0.27)
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	15,710	1,868	0.23
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	16,900	1,236	0.15
Pay	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	26,260	(1,864)	(0.23)
Receive	1-Day USD-SOFR Compounded-OIS	1.249	31/08/2024	11,650	570	0.07
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	63,400	5,811	0.73
Receive	1-Day USD-SOFR Compounded-OIS	1.298	25/08/2024	10,200	511	0.06
Pay	1-Day USD-SOFR Compounded-OIS	1.500 1.518	15/12/2028 20/01/2029	19,300 1,500	(2,314) (161)	(0.29) (0.02)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.630	20/01/2029	4,400	(447)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2024	9,600	113	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	21,830	22	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	800	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	1,700	(23)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	1,900	(29)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.965	30/06/2024	15,900	(374)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	2.965	30/11/2026	27,900	680	0.08
Pay	1-Day USD-SOFR Compounded-OIS	2.968	30/06/2024	15,900	(373)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	1,100	(15)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	700	(10)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	800 500	(11) (12)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.050 3.088	08/09/2029 07/11/2024	500	(6)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.100	09/09/2029	2,100	(45)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	900	(10)	0.00
Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.150	13/05/2025	56,600	397	0.05
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	800	(9)	0.00
Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.200	13/05/2025	4,600	43	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	900	(10)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	30/09/2029	2,800	(56)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	4,800	49	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	20,590	(2,474)	(0.31)
Pay	1-Day USD-SOFR Compounded-OIS	3.454	30/06/2029	5,400	(68)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	1,100	(14)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	1,800	(10)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	200	2 605	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	60,942	2,685	0.33
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.525 3.650	02/03/2030 22/11/2024	700 1,500	(7) (14)	0.00 0.00
ıay	i bay obb-both Compounded-Oib	3.030	22/11/2024	1,300	(14)	0.00

Pay/ Receive Floating	Floating Date Index	Fixed	Maturity	Notional Amount	Unrealised Appreciation/	% of
Pay	1-Day USD-SOFR Compounded-OIS	3.650%	<b>Date</b> 05/12/2024	\$ 1,900	(Depreciation) \$ (17)	Net Assets 0.00
Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	500	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	3,000	(24)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	1,400	(11)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	14,800	208	0.03
Receive Pay <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.750	20/12/2028 20/06/2034	33,097 5,390	(871) 1	(0.11) 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	500	8	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	1,100	(30)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.849	31/03/2030	700	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.854 3.857	29/12/2033 31/03/2030	1,600 3,600	(45) 53	(0.01) 0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS	3.898	30/06/2029	5,000	58	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.951	31/03/2030	8,500	179	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.981	30/11/2027	13,300	159	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.988	30/11/2027	10,600	274	0.03
Receive <sup>(4)</sup> Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.000 4.159	20/03/2054 31/03/2025	3,200 35,100	(58) 513	(0.01) 0.06
Pay	1-Day USD-SOFR Compounded-OIS	4.193	30/11/2027	9,100	182	0.02
Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	4.228	30/08/2025	11,700	(50)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	119,651	(547)	(0.07)
Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS 3-Month CAD-Bank Bill	4.500 1.220	04/10/2025 03/03/2025	2,900 CAD 6,900	(27) (297)	0.00 (0.04)
Pay Pay	3-Month CAD-Bank Bill	1.500	17/06/2025	9,600	(331)	(0.04)
Pay	3-Month CAD-Bank Bill	1.500	17/06/2030	9,200	(580)	(0.07)
Pay	3-Month CAD-Bank Bill	1.500	16/06/2051	250	(27)	0.00
Pay	3-Month CAD Bank Bill	1.713	02/10/2029	2,100	(140)	(0.02)
Pay Receive	3-Month CAD-Bank Bill 3-Month CAD-Bank Bill	1.900 3.250	18/12/2029 15/03/2028	24,500 9,640	(1,612) 165	(0.20) 0.02
Receive	3-Month CAD-Bank Bill	3.250	15/03/2020	4,900	66	0.01
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2033	4,600	126	0.02
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2053	2,300	215	0.03
Pay <sup>(4)</sup> Receive <sup>(4)</sup>	3-Month CAD-CAONREPO Compounded-OIS 3-Month CAD-CAONREPO Compounded-OIS	3.500 3.500	10/05/2025 01/06/2032	78,600 5,700	(125) (104)	(0.02) (0.01)
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2033	9,000	(344)	(0.04)
Pay <sup>(4)</sup>	3-Month CAD-CAONREPO Compounded-OIS	4.600	30/08/2025	14,600	104	0.01
Pay <sup>(4)</sup>	3-Month CAD-CAONREPO Compounded-OIS	5.000	04/10/2025	4,000	43	0.01
Pay	3-Month CHE SREYON3 Compounded OIS	0.283 0.294	14/02/2027	CHF 900	(39)	(0.01)
Pay Pay	3-Month CHF-SRFXON3 Compounded-OIS 3-Month CHF-SRFXON3 Compounded-OIS	0.294	10/02/2027 16/05/2027	8,500 1,900	(344) (75)	(0.04) (0.01)
Pay <sup>(4)</sup>	3-Month CNY-CNREPOFIX	2.250	20/03/2029	CNY 286,920	229	0.03
Pay <sup>(4)</sup>	3-Month KRW-KORIBOR	3.250	20/03/2029	KRW 2,155,640	8	0.00
Pay <sup>(4)</sup>	3-Month KRW-KORIBOR	3.500	20/03/2034	1,749,240	12	0.00
Pay Pay	3-Month NZD-BBR 3-Month NZD-BBR	0.528 3.750	17/03/2024 15/06/2027	NZD 650 9,400	(2) 7	0.00 0.00
Pay	3-Month NZD-BBR	4.000	14/06/2024	32,500	(95)	(0.01)
Pay <sup>(4)</sup>	3-Month NZD-BBR	4.750	20/03/2025	22,600	(28)	0.00
Pay <sup>(4)</sup>	3-Month NZD-BBR	5.000	20/03/2025	24,900	29	0.00
Pay Receive	3-Month SEK-STIBOR 6-Month AUD-BBR-BBSW	0.500 1.250	19/06/2024 17/06/2030	SEK 56,200 AUD 5,100	(155) 417	(0.02) 0.05
Pay	6-Month AUD-BBR-BBSW	1.750	16/03/2027	6,600	(311)	(0.04)
Pay	6-Month AUD-BBR-BBSW	4.000	21/06/2033	27,900	270	0.03
Pay <sup>(4)</sup>	6-Month AUD-BBR-BBSW	4.250	15/09/2032	1,900	0	0.00
Pay Pay <sup>(4)</sup>	6-Month AUD BBR BBSW	4.250 4.500	15/03/2033	14,500	(204) 303	(0.03) 0.04
Pay <sup>(4)</sup>	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	4.750	15/09/2032 20/12/2033	43,700 65,300	985	0.12
Pay	6-Month CZK-PRIBOR	1.913	30/01/2029	CZK 24,300	(100)	(0.01)
Receive(4)	6-Month EUR-EURIBOR	0.054	27/05/2050	€ 450	117	0.01
Receive	6-Month EUR-EURIBOR	0.064	17/11/2052	1,000	336	0.04
Pay Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.550 0.650	10/08/2024 12/04/2027	900 2,400	(30) (155)	0.00 (0.02)
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	1,800	(108)	(0.01)
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	1,400	(88)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	2,200	(109)	(0.01)
Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	1.000 2.100	18/05/2027 11/04/2024	1,300 6,500	(64) 17	(0.01) 0.00
Pay Pay	6-Month EUR-EURIBOR	2.100	13/04/2024	14,700	43	0.00
Pay	6-Month EUR-EURIBOR	2.100	17/05/2024	4,000	12	0.00
Pay	6-Month EUR-EURIBOR	2.250	26/04/2024	1,600	9	0.00
Pay	6-Month EUR-EURIBOR	2.250	28/04/2024	2,200	10	0.00
Pay Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.250 2.250	03/05/2024 21/09/2037	2,100 8,950	10 (535)	0.00 (0.07)
Pay	6-Month EUR-EURIBOR	2.250	21/09/2037	1,260	(162)	(0.07)
Receive <sup>(4)</sup>	6-Month EUR-EURIBOR	2.750	20/03/2054	26,700	(3,073)	(0.38)
Receive <sup>(4)</sup>	6-Month EUR-EURIBOR	2.760	03/01/2029	800	(12)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	2,100	(43)	(0.01)
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.890 2.910	22/12/2033 29/12/2033	700 1,000	(24) (37)	0.00 (0.01)
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	700	(15)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	1,700	(42)	(0.01)
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	300	(13)	0.00
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.000	19/03/2027	30,530	388	0.05

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive(4)	6-Month EUR-EURIBOR	3.000%	15/03/2033	€ 13,460	\$ (181)	(0.02)
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	87,520	5,230	0.65
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	200	(10)	0.00
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	112,620	4,379	0.55
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	1,800	(68)	(0.01)
Receive	6-Month EUR-EURIBOR	3.280	22/11/2033	500	(35)	(0.01)
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	900	70	0.01
Receive	6-Month EUR-EURIBOR	3.305	27/11/2033	800	(58)	(0.01)
Pay	6-Month EUR-EURIBOR	3.370	09/10/2028	2,900	133	0.02
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.500	20/03/2026	109,700	1,585	0.20
Receive	6-Month EUR-EURIBOR	3.536	18/09/2025	9,900	(104)	(0.01)
Pay	6-Month HUF-BBR	1.500	20/03/2024	HUF 342,600	(35)	0.00
Pay	28-Day MXN-TIIE	4.870	07/07/2025	MXN 86,100	(173)	(0.02)
					\$ 14,808	1.85
Total Centr	rally Cleared Financial Derivative Instruments				\$ 14,532	1.82

- If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

PURCHASE	PURCHASED OPTIONS										
INTEREST RA	TE SWAPTIONS										
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Cost	Fair Value	% of Net Assets		
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	15/07/2024	14,100	\$ 28	\$ 10	0.00		
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.180	11/01/2024	3,600	103	385	0.05		
BRC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	23,000	31	1	0.00		
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750	10/07/2024	66,800	182	47	0.01		
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	43,400	67	1	0.00		
JPM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	25,800	33	1	0.00		
MYC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	24,100	33	1	0.00		
							\$ 477	\$ 446	0.06		

<b>OPTIONS O</b>	I SECURITIES						
		Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Price	Date	Amount <sup>(1)</sup>	Cost	Value	Net Assets
RPS	Put - OTC France Government International Bond 0 750% due 25/05/2052	€ 97,000	23/05/2025	1 600	\$ 121	\$ 657	0.08

WRITTE	WRITTEN OPTIONS											
FOREIGN CURRENCY OPTIONS												
Counterpa	arty Description	Exercis Price		Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets					
GLM JPM	Put - OTC USD versus TWD Put - OTC USD versus TWD		.000 04/03/2024 .000 01/03/2024	1,055 2,801	\$ (14) (38)	\$ (31) (80)	(0.01) (0.01)					
					\$ (52)	\$ (111)	(0.02)					

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.310%	11/01/2024	31,500	\$ (102)	\$ (730)	(0.09)
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	15/07/2024	14,100	(14)	(4)	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	800	(4)	(10)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	800	(4)	0	0.00
	Put - OTC 25-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	0.451	23/05/2025	1,600	(121)	(607)	(0.08)

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			Pay/Receive	Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Floating Rate Index	Floating Rate	Rate	Date	Amount(1)	Premium	Value	Net Assets
CBK	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310%	18/01/2024	600	\$ (2)	\$ (2)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	600	(2)	(2)	0.00
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.790	08/04/2024	2,800	(22)	(1)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.790	08/04/2024	2,800	(22)	(42)	(0.01)
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	10/07/2024	66,800	(100)	(16)	0.00
GLM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.697	02/04/2024	3,400	(27)	(1)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.697	02/04/2024	3,400	(27)	(54)	(0.01)
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.721	08/04/2024	900	(7)	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.721	08/04/2024	900	(7)	(14)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	400	(2)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	600	(3)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	600	(3)	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	600	(3)	(10)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	400	(2)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	600	(3)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	600	(3)	0	0.00
JPM	Call - OTC 1-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	0.820	16/12/2024	8,700	(62)	(10)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	100	0	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	100	0	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	550	(3)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	650	(3)	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	500	(2)	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	700	(3)	(13)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	550	(3)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	650	(3)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	500	(2)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	700	(3)	0	0.00
							\$ (564)	\$ (1,550)	(0.19)

<sup>(1)</sup> Notional Amount represents the number of contracts.

#### CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION(1)

Counterparty	Reference Entity	Fixed Deal Maturity (Pay) Rate Date	Notional Amount <sup>(3)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST MYC	South Korea Government International Bond South Korea Government International Bond	(1.000)% 20/12/2028 (1.000) 20/12/2028		\$ (59) (54)	\$ (8) (10)	\$ (67) (64)	(0.01) (0.01)
				\$ (113)	\$ (18)	\$ (131)	(0.02)

#### CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(2)

						Unrealised		
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount <sup>(3)</sup>	Paid/(Received)	(Depreciation)	Value	Net Assets
BRC	Italy Government International Bond	1.000%	20/06/2025	\$ 1,500	\$ (37)	\$ 54	\$ 17	0.00
CBK	Italy Government International Bond	1.000	20/06/2025	1,000	(24)	36	12	0.00
					\$ (61)	\$ 90	\$ 29	0.00

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

CROSS-CURRENCY SWAPS										
Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets	
AZD	Floating rate equal to 3-Month AUD-LIBOR Plus 0.290% based on the notional amount of	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of	04/04/2024	AUD 5 000	Ć 4.44F	¢ 20	¢ (42)	¢ 47	0.00	
СВК	currency received Floating rate equal to 3-Month AUD-LIBOR Plus 0.420% based on the notional amount of	currency delivered Floating rate equal to 3-Month USD-LIBOR based on the notional amount of	04/01/2031	AUD 5,900	\$ 4,445	\$ 29	\$ (12)	\$ 17	0.00	
	currency received	currency delivered	31/07/2029	7,100	4,899	(2)	23	21	0.01	

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GLM	Floating rate equal to 3-Month AUD-LIBOR Plus 0.423% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	01/08/2029	AUD 7,000	\$ 4,830	\$ (14)	\$ 23	\$ 9	0.00
MYC	Floating rate equal to 3-Month AUD-LIBOR Plus 0.298% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	14/10/2030	2,000	1,437	9	(3)	6	0.00
	•	,				\$ 22	\$ 31	\$ 53	0.01

INTEREST RATE SWAPS										
Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets	
BOA	Receive	3-Month MYR-KLIBOR	3.500%	20/09/2028	MYR 11,550	\$ 61	\$ (53)	\$ 8	0.00	
GST	Receive	3-Month MYR-KLIBOR	3.500	20/09/2028	57,380	227	(189)	38	0.01	
	Receive	3-Month MYR-KLIBOR	3.600	20/09/2028	40,670	(4)	(8)	(12)	0.00	
	Receive	3-Month MYR-KLIBOR	3.750	20/09/2033	11,320	72	(54)	18	0.00	
						\$ 356	\$ (304)	\$ 52	0.01	

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
3PS	Receive	iBoxx USD Liquid Investment Grade Index	N/A	1.113%	\$ 18 800	20/03/2024	\$ 227	\$ (1.387)	\$ (1,160)	(0.14)
PM	Receive	iBoxx USD Liquid Investment Grade Index	N/A	1.113	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	20/03/2024	66	(434)	(368)	(0.05)
MYC	Receive	iBoxx USD Liquid Investment Grade Index	N/A	1.113	•	20/03/2024	20	(105)	(85)	(0.01)
							\$ 313	\$ (1,926)	\$ (1,613)	(0.20)

FORWARD FO	REIGN CURRENCY	Y CONTRACTS					
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 13,850	\$ 9,174	\$ 0	\$ (278)	\$ (278)	(0.03)
	03/2024	CNH 43,275	6,004	0	(108)	(108)	(0.01)
BOA	01/2024	£ 2,237	2,836	0	(15)	(15)	0.00
	01/2024	¥ 4,319,979	29,274	0	(1,388)	(1,388)	(0.17)
	01/2024	NZD 2,389	1,456	0	(57)	(57)	(0.01)
	01/2024	\$ 242	NOK 2,569	11	0	11	0.00
	03/2024	CNH 67,820	\$ 9,366	0	(213)	(213)	(0.03)
	03/2024	IDR 3,531,433	225	0	(4)	(4)	0.00
	06/2024	KRW 194,402	149	0	(2)	(2)	0.00
BPS	01/2024	DKK 48,773	7,194	0	(35)	(35)	0.00
	01/2024	€ 10,064	10,981	0	(139)	(139)	(0.02)
	01/2024	£ 4,741	6,014	0	(30)	(30)	0.00
	01/2024	HUF 201,260	574	0	(8)	(8)	0.00
	01/2024	¥ 2,651,496	18,091	0	(729)	(729)	(0.09)
	01/2024	KRW 197,067	150	0	(2)	(2)	0.00
	01/2024	\$ 100	BRL 491	1	0	1	0.00
	01/2024	2,383	CAD 3,225	63	0	63	0.01
	01/2024	10,883	€ 9,956	118	(1)	117	0.01
	01/2024	3	HUF 901	0	0	0	0.00
	01/2024	150	IDR 2,319,926	1	0	1	0.00
	01/2024	13,442	¥ 1,978,700	602	0	602	0.08
	01/2024	3,661	ZAR 67,871	45	0 (440)	45	0.01
	02/2024	TWD 74,676	\$ 2,349	0	(119)	(119)	(0.02)
	03/2024	CNH 91,502	12,710	0	(214)	(214)	(0.03)
	03/2024	IDR 8,037,182	524	3	0	3	0.00
	03/2024	INR 175,655	2,105	2	0	2	0.00
	03/2024	TWD 115,492	3,676	0	(151)	(151)	(0.02)
	03/2024	\$ 490	CNH 3,539	10	0	10	0.00
	03/2024	2,674	IDR 42,034,861	52	0	52	0.01
	03/2024	61 KDW 10.662.749	THB 2,122	2	(122)	(122)	0.00
BRC	06/2024 01/2024	KRW 10,662,748 ¥ 1,290,000	\$ 8,167 8,820	0	(133) (346)	(133)	(0.02)
DNC			8,820 150	0	(346)	(346) 0	(0.04)
	01/2024 01/2024	KRW 193,845 \$ 917	€ 839	10	0	10	0.00 0.00
	01/2024	\$ 917 100	€ 839 MXN 1,705	0	0	0	0.00
	01/2024	149	ZAR 2,773	3	0	3	0.00
	03/2024	THB 51	XAR 2,773 \$ 1	0	0	0	0.00
	03/2024	1 TD 3 I	Þ I	U	U	U	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024 04/2024	\$ 50 ¥ 690,018	IDR 776,911 \$ 5,644	\$ 0 683	\$ 0 0	\$ 0 683	0.00 0.09
	05/2024	310,000	2,507	269	0	269	0.03
CBK	06/2024 01/2024	KRW 11,037,302 BRL 28,305	8,464 5,813	0	(127) (14)	(127) (14)	(0.02) 0.00
	01/2024	CHF 3,426	3,949	0	(124)	(124)	(0.02)
	01/2024 01/2024	DKK 3,775 HUF 8,405	552 24	0 0	(7) 0	(7) 0	0.00 0.00
	01/2024 01/2024	IDR 2,314,281 ¥ 709,600	150 5,026	0	0 (11)	0 (11)	0.00 0.00
	01/2024	\$ 1,056	AUD 1,570	16	0	16	0.00
	01/2024 01/2024	1,192 2,090	DKK 8,235 £ 1,660	29 26	0	29 26	0.00 0.00
	01/2024	2,887	MXN 51,056	115	0	115	0.01
	01/2024 03/2024	387 CNH 35,246	PLN 1,553 \$ 4,968	8	0 (10)	8 (10)	0.00 0.00
	03/2024	ILS 7,739	2,126	0	(28)	(28)	0.00
	03/2024 03/2024	PEN 3,539 \$ 1,197	940 BRL 5,928	0 16	(14) 0	(14) 16	0.00 0.00
	03/2024 03/2024	870 150	CNH 6,295 IDR 2,314,875	19 0	0	19 0	0.00 0.00
	04/2024	5,813	BRL 28,592	24	0	24	0.00
DUB	06/2024 01/2024	KRW 1,875,289 129,970	\$ 1,455 100	0	(5) 0	(5) 0	0.00 0.00
505	03/2024	CNH 31,511	4,373	0	(78)	(78)	(0.01)
	03/2024 06/2024	SGD 2,686 KRW 11,157,417	2,029 8,572	0	(14) (113)	(14) (113)	0.00 (0.01)
GLM	01/2024	CAD 23,335	17,172	0	(528)	(528)	(0.07)
	01/2024 01/2024	DKK 64,615 ¥ 2,245,500	9,531 15,952	0	(46) (18)	(46) (18)	(0.01) 0.00
	01/2024 01/2024	MXN 12 \$ 5,573	1 BRL 28,073	0 207	0	0 207	0.00 0.03
	01/2024	924	£ 725	1	0	1	0.00
	01/2024 01/2024	5,366 2,250	MXN 94,131 PLN 9,011	167 41	0	167 41	0.02 0.01
	03/2024	CNH 47,275	\$ 6,545	0	(133)	(133)	(0.02)
	03/2024 03/2024	IDR 39,278 SGD 343	3 259	0	0 (2)	0 (2)	0.00 0.00
	03/2024 03/2024	\$ 175 564	IDR 2,692,063 TWD 17,475	0 14	(1) 0	(1) 14	0.00 0.00
JPM	01/2024	HUF 459,463	\$ 1,308	0	(20)	(20)	0.00
	01/2024 01/2024	\$ 150 150	IDR 2,308,050 KRW 194,424	0	0	0	0.00 0.00
	02/2024	834	BRL 4,091	7	0	7	0.00
	02/2024 03/2024	11,119 IDR 10,774,363	INR 928,889 \$ 695	18 0	0 (4)	18 (4)	0.00 0.00
	03/2024 03/2024	TWD 119,653 \$ 2,186	3,848 TWD 67,683	0 53	(116) 0	(116) 53	(0.01) 0.01
	06/2024	KRW 11,404,015	\$ 8,787	1	(91)	(90)	(0.01)
MBC	10/2024 01/2024	¥ 330,000 AUD 7,382	2,646 4,894	212 0	0 (144)	212 (144)	0.03 (0.02)
Wibe	01/2024	CAD 2,025	1,496	0	(40)	(40)	(0.01)
	01/2024 01/2024	¥ 2,317,100 MXN 513	16,258 28	0	(188) (3)	(188) (3)	(0.02) 0.00
	01/2024 01/2024	\$ 2,056	AUD 3,035	16	0	16 59	0.00 0.01
	01/2024	4,668 121	€ 4,279 HUF 44,333	59 7	0	7	0.00
	02/2024 03/2024	¥ 4,100,000 CNH 3,514	\$ 27,716 485	0	(1,544) (12)	(1,544) (12)	(0.19) 0.00
	03/2024	¥ 620,016	5,070	634	0	634	0.08
	03/2024 10/2024	\$ 632 ¥ 730,000	CNH 4,487 \$ 5,853	1 468	0	1 468	0.00 0.06
MYI	01/2024 01/2024	CAD 1,896 DKK 2,710	1,438 401	0	0 (1)	0 (1)	0.00 0.00
	01/2024	HUF 29,555	84	0	(1)	(1)	0.00
	01/2024 01/2024	¥ 1,641,010 MYR 1,783	11,131 382	0	(517) (7)	(517) (7)	(0.06) 0.00
	01/2024	\$ 12	€ 11	0	0	0	0.00
	03/2024 03/2024	CNH 41,296 ¥ 5,210,000	\$ 5,726 35,811	0	(106) (1,528)	(106) (1,528)	(0.01) (0.19)
	03/2024	THB 13,620	398	0	(4)	(4)	0.00
	03/2024 03/2024	\$ 483 2,912	CNH 3,436 IDR 44,962,124	2 7	0 (4)	2 3	0.00 0.00
	06/2024 10/2024	KRW 6,424,754 ¥ 260,000	\$ 4,940 2,126	0 208	(62) 0	(62) 208	(0.01) 0.03
RBC	04/2024	\$ 8	MXN 137	0	0	0	0.00
RYL	01/2024 04/2024	AUD 987 DKK 7,300	\$ 664 1,096	0 10	(10) 0	(10) 10	0.00 0.00
SCX	01/2024	MYR 44,252	9,474	0	(183)	(183)	(0.02)
	03/2024 03/2024	CNH 40,542 IDR 1,577,776	5,600 100	0	(126) (2)	(126) (2)	(0.02) 0.00
	03/2024	THB 117,860	3,410	0	(66)	(66)	(0.01)
	03/2024	TWD 124,229	3,986	0	(130)	(130)	(0.02)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024	\$ 212	IDR 3,310,448	\$ 3	\$ (1)	\$ 2	0.00
	03/2024	2,092	TWD 65,082	64	, O	64	0.01
	06/2024	KRW 5,322,282	\$ 4,100	0	(43)	(43)	(0.01)
SOG	03/2024	CNH 2,785	384	0	(9)	(9)	0.00
	03/2024	\$ 396	CNH 2,873	10	0	10	0.00
SSB	03/2024	479	IDR 7,547,172	10	0	10	0.00
TOR	02/2024	¥ 3,810,000	\$ 25,747	0	(1,409)	(1,409)	(0.18)
	03/2024	CNH 21,314	2,952	0	(58)	(58)	(0.01)
	03/2024	IDR 780,507	49	0	(1)	(1)	0.00
UAG	01/2024	AUD 4,560	3,026	0	(87)	(87)	(0.01)
	01/2024	CAD 8,681	6,400	0	(184)	(184)	(0.02)
	01/2024	€ 123,307	135,633	0	(609)	(609)	(0.08)
	01/2024	£ 25,759	32,599	0	(240)	(240)	(0.03)
	01/2024	¥ 172,886	1,180	0	(47)	(47)	(0.01)
	01/2024	MXN 3,545	200	0	(8)	(8)	0.00
	01/2024	\$ 1,340	NOK 14,290	68	0	68	0.01
	01/2024	653	ZAR 12,472	28	0	28	0.00
				\$ 4,444	\$ (12,850)	\$ (8,406)	(1.05)

## HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 193	\$ 214	\$ 1	\$ 0	\$ 1	0.00
	01/2024	\$ 999	€ 915	12	0	12	0.00
CBK	01/2024	€ 6	\$ 7	0	0	0	0.00
	01/2024	\$ 6	€ 5	0	0	0	0.00
MBC	01/2024	€ 21	\$ 23	0	(1)	(1)	(0.01)
	01/2024	\$ 8,039	€ 7,312	40	0	40	0.01
MYI	01/2024	8,064	7,337	42	0	42	0.01
UAG	01/2024	7,557	6,870	34	0	34	0.00
				\$ 129	\$ (1)	\$ 128	0.01

As at 31 December 2023, the E Class USD (Currency Exposure) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 652	AUD 984	\$ 20	\$ 0	\$ 20	0.00
BOA	01/2024	PEN 278	\$ 75	0	0	0	0.00
	01/2024	\$ 345	AUD 522	11	0	11	0.00
	01/2024	235	£ 186	1	0	1	0.00
	01/2024	4,982	¥ 735,162	237	0	237	0.03
	01/2024	190	NZD 312	7	0	7	0.00
	01/2024	75	PEN 278	0	0	0	0.00
	02/2024	75	278	0	0	0	0.00
BPS	01/2024	€ 58	\$ 63	0	(1)	(1)	0.00
	01/2024	\$ 96	DKK 653	1	0	1	0.00
	01/2024	528	€ 484	7	0	7	0.00
	01/2024	562	£ 443	3	0	3	0.00
	01/2024	217	¥ 31,974	10	0	10	0.00
BRC	01/2024	CHF 0	\$ 0	0	0	0	0.00
	01/2024	¥ 8,462	59	0	(1)	(1)	0.00
	01/2024	\$ 422	IDR 6,573,507	4	0	4	0.00
	01/2024	367	THB 12,894	11	0	11	0.00
CBK	01/2024	DKK 1	\$ 0	0	0	0	0.00
	01/2024	€ 159	175	0	(1)	(1)	0.00
	01/2024	HUF 1	0	0	0	0	0.00
	01/2024	MXN 5,926	350	0	0	0	0.00
	01/2024	NOK 0	0	0	0	0	0.00
	01/2024	\$ 204	CNY 1,446	0	0	0	0.00
	01/2024	1,162	KRW 1,497,492	0	(9)	(9)	0.00
	01/2024	20	NOK 209	1	0	1	0.00
	01/2024	_ 1	SEK 10	0	0	0	0.00
	02/2024	348	MXN 5,926	0	0	0	0.00
DUB	01/2024	14	SGD 19	0	0	0	0.00
GLM	01/2024	CLP 38,146	\$ 43	0	0	0	0.00
	01/2024	MYR 1,559	335	0	(4)	(4)	0.00
	01/2024	\$ 2,482	CAD 3,372	76	0	76	0.01
	01/2024	538	CHF 472	23	0	23	0.00
	01/2024	8,635	CNY 60,986	0	(22)	(22)	0.00
	01/2024	161	CZK 3,570	0	(1)	(1)	0.00
	01/2024	66	HUF 23,188	1	0	1	0.00
	01/2024	107	ILS 400	4	0	4	0.00
	01/2024	335	MYR 1,559	5	0	5	0.00
	01/2024	198	PLN 792	3	0	3	0.00
	02/2024	43	CLP 38,146	1	0	1	0.00
	02/2024	336	MYR 1,559	4	0	4	0.00

## Schedule of Investments Global Bond Ex-US Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Curren be Rec		Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	01/2024	CNY 314	\$	44	\$ 0	\$ 0	\$ 0	0.00
	01/2024	€ 51		55	0	(1)	(1)	0.00
	01/2024	¥ 7,522		53	0	(1)	(1)	0.00
	01/2024	\$ 306	AUD	462	9	0	9	0.00
	01/2024	76	CAD	102	2	0	2	0.00
	01/2024	43	CLP 3	38,146	0	0	0	0.00
	01/2024	16,485	€ .	14,993	81	0	81	0.01
	01/2024	344	MXN	5,926	5	0	5	0.00
MYI	01/2024	61	CAD	80	0	0	0	0.00
	01/2024	4,357	€	3,964	23	0	23	0.01
	01/2024	1,894	¥ 2	79,262	88	0	88	0.01
	01/2024	197	SGD	262	2	0	2	0.00
SCX	01/2024	CNY 1,065	\$	150	0	0	0	0.00
	01/2024	TWD 470		15	0	0	0	0.00
	01/2024	\$ 240	CNY	1,706	1	0	1	0.00
	01/2024	349	SEK	3,628	11	0	11	0.00
SSB	01/2024	KRW 1,221	\$	· 1	0	0	0	0.00
TOR	01/2024	\$ 3,131	¥ 4!	59,250	130	0	130	0.02
UAG	01/2024	0	CZK	1	0	0	0	0.00
	01/2024	127	DKK	866	1	0	1	0.00
	01/2024	3,047	£	2,408	23	0	23	0.01
	01/2024	88	NOK	934	4	0	4	0.00
	01/2024	10	PLN	38	0	0	0	0.00
					\$ 810	\$ (41)	\$ 769	0.10

**Total OTC Financial Derivative Instruments** 

#### \$ (9,677) (1.21)

#### **SECURITIES SOLD SHORT**

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 2.000% due 01/01/2039 2.000% due 01/02/2054 2.500% due 01/02/2054 3.000% due 01/02/2054 5.500% due 01/01/2054	\$ 13,300 75,650 3,300 7,400 14,700	\$ (11,926) (61,915) (2,812) (6,554) (14,764)	(1.49) (7.73) (0.35) (0.82) (1.85)
Total Securities Sold Short		\$ (97,971)	(12.24)
Total Investments		\$ 875,723	109.45
Other Current Assets & Liabilities		\$ (75,597)	(9.45)
Net Assets		\$ 800,126	100.00

### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Affiliated to the Fund.
- (f) Restricted Securities (31 December 2022: 0.76%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Citigroup, Inc.	3.290%	17/03/2026	10/03/2022	\$ 2,200	\$ 2,143	0.27
Deutsche Bank AG	3.729	14/01/2032	22/01/2021	301	251	0.03
				\$ 2,501	\$ 2,394	0.30

Cash of \$28,089 (31 December 2022: \$25,647) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$10,080 (31 December 2022: \$12,800) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

#### Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 962,859	\$ 93	\$ 962,952
Investment Funds	10,172	0	0	10,172
Repurchase Agreements	0	1,005	0	1,005
Financial Derivative Instruments(3)	(1,720)	1,285	0	(435)
Securities Sold Short	0	(97,971)	0	(97,971)
Totals	\$ 8,452	\$ 867,178	\$ 93	\$ 875,723

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 737,412	\$ 0	\$ 737,412
Investment Funds	46,863	459	0	47,322
Repurchase Agreements	0	1,625	0	1,625
Financial Derivative Instruments(3)	1,705	(29,777)	0	(28,072)
Securities Sold Short	0	(76,200)	0	(76,200)
Totals	\$ 48,568	\$ 633,519	\$ 0	\$ 682,087

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
AZD	\$ (349)	\$ 300	\$ (49)	\$ 27	\$ 0	\$ 27
BOA	(1,743)	1,570	(173)	(4,371)	3,760	(611)
BOM	N/A	N/A	N/A	(9)	0	(9)
BPS	(1,750)	1,990	240	633	(530)	103
BRC	524	(450)	74	488	(400)	88
CBK	60	, O	60	979	(680)	299
CLY	N/A	N/A	N/A	(11)	, O	(11)
DUB	(217)	0	(217)	(252)	280	28
GLM	(324)	0	(324)	(593)	420	(173)
GST	(23)	0	(23)	(35)	0	(35)
HUS	N/A	N/A	N/A	(5)	0	(5)
IND	N/A	N/A	N/A	193	(330)	(137)
JPM	(399)	260	(139)	165	, O	165
MBC	(612)	620	8	(4,349)	3,720	(629)
MYC	(170)	10	(160)	15	10	25
MYI	(1,858)	1,890	32	(894)	490	(404)
RBC	N/A	N/A	N/A	(1)	0	(1)
RYL	N/A	N/A	N/A	(3)	0	(3)
SCX	(472)	340	(132)	(688)	600	(88)
SOG	1	0	` 1	N/A	N/A	N/A
SSB	10	0	10	N/A	N/A	N/A
TOR	(1,338)	1,280	(58)	(3,747)	3,130	(617)
UAG	(1,017)	1,820	803	(553)	390	(163)

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	74.23	51.35
Transferable securities dealt in on another regulated market*	46.09	51.26
Other transferable securities	0.02	0.37
Investment funds	1.27	6.61
Repurchase agreements	0.13	0.23
Financial derivative instruments dealt in on a regulated market	(0.66)	0.23
Centrally cleared financial derivative instruments	1.82	(2.33)
OTC financial derivative instruments	(1.21)	(1.82)
Securities sold short	(12.24)	(10.64)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

Refer to the Schedule of Investments for additional information.

<sup>3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	1.88	1.91
Belgium	0.10	N/A
Brazil	N/A	0.21
Canada	1.84	1.68
Cayman Islands China	2.75 3.95	2.86 2.16
Denmark	2.21	2.10
France	2.73	3.25
Germany	1.84	2.47
Hong Kong	N/A	0.08
Hungary	0.27	0.03
Ireland	5.71	6.51
Israel	1.33	1.22
Italy Japan	0.90 6.77	1.29 4.87
Luxembourg	0.70	0.71
Malaysia	1.37	0.92
Mexico	0.04	0.04
Multinational	0.09	0.11
Netherlands	0.49	0.77
New Zealand	0.08	0.09
Norway Peru	0.20 0.08	0.22 1.21
Poland	0.30	0.03
Portugal	0.04	0.14
Qatar	0.04	0.05
Romania	0.83	0.55
Saudi Arabia	0.57	N/A
Serbia	0.16	0.26
Singapore Slovenia	0.24 0.22	N/A 0.22
South Korea	4.86	2.27
Spain	1.05	1.50
Supranational	0.11	0.51
Sweden	0.09	0.09
Switzerland	1.13	0.95
Thailand United Arab Emirates	0.47 0.07	0.51 0.07
United Kingdom	6.80	9.28
United States	46.45	30.13
Short-Term Instruments	21.58	21.24
Investment Funds	1.27	6.61
Repurchase Agreements	0.13	0.23
Financial Derivative Instruments Dealt in on a Regulated Market Futures	(0.66)	0.24
Written Options	(0.00)	0.24
Options on Exchange-Traded Futures Contracts	N/A	(0.01)
Centrally Cleared Financial Derivative Instruments		(=== -)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.02)
Credit Default Swaps on Credit Indices — Buy Protection	(0.14)	(0.13)
Credit Default Swaps on Credit Indices — Sell Protection	0.11	N/A
Interest Rate Swaps — Basis Swaps Interest Rate Swaps	N/A 1.85	0.01 (2.19)
OTC Financial Derivative Instruments	1.03	(2.13)
Purchased Options		
Interest Rate Swaptions	0.06	0.05
Options on Securities	0.08	0.09
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Foreign Currency Options Interest Rate Swaptions	(0.02) (0.19)	N/A (0.28)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.19)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Cross-Currency Swaps	0.01	0.00
Interest Rate Śwaps	0.01	(0.02)
Total Return Swaps on Indices	(0.20)	0.07
Forward Foreign Currency Contracts Hedged Forward Foreign Currency Contracts	(1.05) 0.11	(2.07) 0.35
Securities Sold Short	(12.24)	(10.64)
Other Current Assets & Liabilities	(9.45)	4.74
Net Assets	100.00	100.00
THE CALLOCK	100.00	100.00

DESCRIPTION TRANSFERABLE SECURITIES	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION CAYMAN ISLANDS	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
AUSTRIA				CORPORATE BONDS & NOTE	S			<b>ZF Finance GmbH</b> 3.750% due 21/09/2028 €	4,000 \$	4,275	0.14
CORPORATE BONDS & NOTES				Diamond Foreign Asset Co.				Total Germany		102,641	3.44
ams-OSRAM AG				8.500% due 01/10/2030	\$ 1,125 \$	1,151	0.04	GIBRALTAR			
10.500% due 30/03/2029 €	1,300			Spirit Loyalty Cayman Ltd.	C 200	4 520	0.15	LOAN PARTICIPATIONS AND A	SSIGNME	NITC	
	4,800	5,344		8.000% due 20/09/2025 Transocean, Inc.	6,300	4,538	0.15	GVC Holdings (Gibraltar) Ltd.	SSIGIVIVIE	CIVI	
Total Austria		6,906	0.23	8.750% due 15/02/2030	2,138	2,235	0.07	8.948% due 31/10/2029 \$	591	593	0.02
BELGIUM				UPCB Finance Ltd.				ITALY			
CORPORATE BONDS & NOTES					€ 3,000	3,177	0.11	CORPORATE BONDS & NOTES			
Ontex Group NV				Wynn Macau Ltd. 5.500% due 01/10/2027	\$ 800	756	0.03	Banca Monte dei Paschi di Siena	C C A		
3.500% due 15/07/2026 €	7,500	8,014	0.27			11,857			15,300	17,698	0.59
BERMUDA				LOAN PARTICIPATIONS AND	ASSIGNME	MTC		7.708% due 18/01/2028	2,000	2,215	
CORPORATE BONDS & NOTES					ASSIGNIVIE	:1113		8.000% due 22/01/2030 10.500% due 23/07/2029	2,000 3,000	2,229 3,648	
NCL Corp. Ltd.				American Airlines, Inc. 10.427% due 20/04/2028	765	787	0.02	Cerved Group SpA	5,555	-,	
5.875% due 15/02/2027 \$ 8.375% due 01/02/2028	1,875	1,860		Total Cayman Islands	_	12,644		6.000% due 15/02/2029	6,098	6,167	0.21
Seadrill Finance Ltd.	3,000	3,179	0.11	CZECII DEDUDUC	_			FIS Fabbrica Italiana Sintetici Sp 5.625% due 01/08/2027	2,000	2,066	0.07
8.375% due 01/08/2030	4,100	4,281	0.14	CZECH REPUBLIC CORPORATE BONDS & NOTE	c			IMA Industria Macchine Automa		,	0.07
Valaris Ltd.					3			3.750% due 15/01/2028	12,000	12,399	0.42
8.375% due 30/04/2030	8,375	8,588	0.29	<b>EP Infrastructure A/S</b> 1.816% due 02/03/2031	€ 19,500	16,723	0.56	Inter Media and Communication			
Viking Cruises Ltd. 5.875% due 15/09/2027	4,000	3,863	0.13		d 15,500 _	10,725	0.50	6.750% due 09/02/2027	3,000	3,203	0.11
VOC Escrow Ltd.	4,000	3,003	0.15	FRANCE				Intesa Sanpaolo SpA 4.198% due 01/06/2032 \$	8,700	7,183	0.24
5.000% due 15/02/2028	4,000	3,834	0.13	CORPORATE BONDS & NOTE	S			4.950% due 01/06/2042	2,000	1,426	0.05
Total Bermuda		25,605	0.86	Accor S.A. 7.250% due 11/01/2029 (c)	700	8/13	0.03	5.710% due 15/01/2026 7.700% due 17/09/2025 (c)(e)	3,600 3,500	3,585 3,448	
CANADA				Altice France S.A.	700	043	0.03	7.750% due 11/01/2027 (c)(e) €	2,000	2,270	
CORPORATE BONDS & NOTES				2.500% due 15/01/2025	3,900	4,165		Italmatch Chemicals SpA			
Air Canada				3.375% due 15/01/2028 4.125% due 15/01/2029	7,000 3,000	6,158 2,659		9.393% due 06/02/2028 10.000% due 06/02/2028	4,787 500	5,282	0.18
3.875% due 15/08/2026	3,250	3,107		4.250% due 15/10/2029	1,700	1,500		Mundys SpA	300	312	0.02
	3,000	2,109	0.07		\$ 3,700	2,884		1.875% due 12/02/2028	12,500	12,719	0.43
Air Canada Pass-Through Trust 3.600% due 15/09/2028 \$	374	352	0.01	5.500% due 15/01/2028 5.875% due 01/02/2027	20,100 € 600	16,570 593	0.55	Nexi SpA	0.000	0.400	0.20
B.C. Unlimited Liability Co.	374	332	0.01	11.500% due 01/02/2027 (a)(f)	2,730	3,038		1.625% due 30/04/2026 2.125% due 30/04/2029 (g)	8,000 21,200	8,403 20,732	
3.500% due 15/02/2029	11,400	10,523		CAB SELAS	11 000	10.001	0.20	Shiba BidCo SpA	2.,200	20,752	0.05
4.000% due 15/10/2030 4.375% due 15/01/2028	17,600 2,500	15,807 2,390		3.375% due 01/02/2028 Cerba Healthcare SACA	11,000	10,861	0.36	4.500% due 31/10/2028	5,000	5,207	0.17
Bausch & Lomb Escrow Corp.	2,500	2,330	0.00	3.500% due 31/05/2028	15,300	14,198	0.48	<b>Telecom Italia SpA</b> 1.625% due 18/01/2029	5,000	4.789	0.16
8.375% due 01/10/2028	9,000	9,506	0.32	Chrome Holdco S.A.S.				5.303% due 30/05/2024 \$	2,000	1,992	
<b>Bombardier, Inc.</b> 7.125% due 15/06/2026	4 655	4 627	0.16	5.000% due 31/05/2029	3,850	2,973	0.10		25,725	31,648	1.06
7.125% due 15/06/2026 7.500% due 01/02/2029	4,655 4,000	4,637 4,070		Electricite de France S.A. 9.125% due 15/03/2033 (c)	\$ 26,800	29,987	1.01	UniCredit SpA 5.459% due 30/06/2035 \$	24,400	22,977	0.77
7.875% due 15/04/2027	2,610	2,613	0.09	Eramet S.A.	¥ 20,000	25/507		7.296% due 02/04/2034	800		0.03
8.750% due 15/11/2030	5,300	5,650	0.19	7.000% due 22/05/2028	€ 4,300 _	4,861		Total Italy		182,681	6.13
Garda World Security Corp. 7.750% due 15/02/2028	1,200	1,243	0.04	Total France	_	101,290	3.40	JERSEY, CHANNEL ISLANDS			
GFL Environmental, Inc.				GERMANY				CORPORATE BONDS & NOTES			
3.500% due 01/09/2028 4.000% due 01/08/2028	5,000	4,625		CORPORATE BONDS & NOTE	S			Adient Global Holdings Ltd.			
4.000% due 01/08/2028 6.750% due 15/01/2031	3,000 1,050	2,775 1,083		Bayer AG					747	819	0.03
goeasy Ltd.		•		7.000% due 25/09/2083	5,600	6,402	0.21	G City Europe Ltd.	0.055		0.5=
9.250% due 01/12/2028	10,300	11,009	0.37	Cheplapharm Arzneimittel Gm 3.500% due 11/02/2027	<b>1bH</b> 4,350	4,661	0.16	4.250% due 11/09/2025	2,000	2,035	0.07
Intelligent Packaging Ltd. Finco, I 6.000% due 15/09/2028	<b>Inc.</b> 4,800	4,483	0.15	4.375% due 15/01/2028	13,550	14,633		Kennedy Wilson Europe Real Es 3.250% due 12/11/2025 (q)	7,700	7,731	0.26
Strathcona Resources Ltd.	4,000	4,403	0.15	5.500% due 15/01/2028	\$ 200	189	0.01	Total Jersey, Channel Islands	.,	10,585	
6.875% due 01/08/2026	875	836	0.03	7.500% due 15/05/2030 CT Investment GmbH	€ 3,850	4,542	0.15	LIBERIA			
		86,818	2.91	5.500% due 15/04/2026	8,700	9,572	0.32	LIBERIA			
LOAN PARTICIPATIONS AND AS	SIGNM	ENTS		IHO Verwaltungs GmbH (3.75)				CORPORATE BONDS & NOTES			
Air Canada				3.750% due 15/09/2026 (b)	4,000	4,369		Royal Caribbean Cruises Ltd. 4.250% due 01/07/2026 \$	5,000	4,833	0.16
9.139% due 11/08/2028	1,331	1,337	0.05	IHO Verwaltungs GmbH (3.87: 3.875% due 15/05/2027 (b)	2,000	4. <b>625</b> % P 2,170		5.375% due 15/07/2027	5,400	5,349	0.18
B.C. Unlimited Liability Co.	1.614	1 617	۸ ۵۲	IHO Verwaltungs GmbH (4.75)				5.500% due 31/08/2026 5.500% due 01/04/2028	10,000 7,800	9,908 7,705	
7.606% due 20/09/2030  NorthRiver Midstream Finance LF	1,614	1,617	0.03	4.750% due 15/09/2026 (b)	\$ 5,000	4,795	0.16	7.250% due 15/01/2030	3,000	3,135	
8.395% due 16/08/2030	499	500	0.02	Nidda Healthcare Holding Gm 7.500% due 21/08/2026	<b>bH</b> € 22,250	25,377	0.85	Total Liberia		30,930	1.04
		3,454		TK Elevator Midco GmbH	G 22,230	23,311	0.05	LUXEMBOURG			
Total Canada		90,272	3.03	4.375% due 15/07/2027	14,400	15,433	0.52	CORPORATE BONDS & NOTES			
				WEPA Hygieneprodukte Gmbl		6 222	0.21	Albion Financing SARL			
				2.875% due 15/12/2027	6,000	6,223	0.21	6.125% due 15/10/2026	6,125	6,074	0.20

	PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
DESCRIPTION	(000S)		ASSETS	DESCRIPTION	(000S)	(000S)		DESCRIPTION	(000S)		ASSETS
	€ 7,600 \$ 5,000	\$ 7,522 4,444		LeasePlan Corp. NV 7.375% due 29/05/2024 (c)(e) OI European Group BV	€ 7,000 \$	7,780	0.26	Verisure Midholding AB 5.250% due 15/02/2029 Total Sweden	€ 2,650	\$ 2,803	
Altice France Holding S.A. 4.000% due 15/02/2028	€ 3,000	1,481	0.05	6.250% due 15/05/2028 Q-Park Holding BV	800	928	0.03	SWITZERLAND			
Birkenstock Financing SARL 5.250% due 30/04/2029	5,000	5,510	0.19	2.000% due 01/03/2027 Sensata Technologies BV	7,000	7,168	0.24	CORPORATE BONDS & NOT	ES		
<b>Camelot Finance S.A.</b> 4.500% due 01/11/2026	\$ 4,750	4,641	0.16	5.000% due 01/10/2025 Trivium Packaging Finance BV	\$ 1,000 <b>/</b>	1,002	0.03	<b>UBS Group AG</b> 9.250% due 13/11/2028 (c)(e)	\$ 300	324	0.01
Cidron Aida Finco SARL 5.000% due 01/04/2028	€ 17,500	18,669	0.63	3.750% due 15/08/2026 United Group BV	€ 5,000	5,366	0.18	UNITED KINGDOM CORPORATE BONDS & NOT	ΕÇ		
Cirsa Finance International SAR				3.125% due 15/02/2026	5,000	5,309					
4.500% due 15/03/2027 8.448% due 31/07/2028	14,000 100	14,929 112	0.50	3.625% due 15/02/2028 4.000% due 15/11/2027	18,830 1,500	19,339 1,573		BCP Modular Services Finance 4.750% due 30/11/2028 Bellis Acquisition Co. PLC	€ 10,000	10,291	0.35
InPost S.A. 2.250% due 15/07/2027	2,925	3,011	0.10	<b>UPC Holding BV</b> 3.875% due 15/06/2029	3,000	3,083	0.10	3.250% due 16/02/2026 Carnival PLC	£ 5,000	5,931	0.20
LHMC Finco 2 SARL (7.250% Ca: 7.250% due 02/10/2025 (b)	sh or 8.00 3,796	<b>0% PIK)</b> 4,178	0.14	Wintershall Dea Finance BV 2.499% due 20/04/2026 (c)	3,000	3,017	0.10	1.000% due 28/10/2029  Deuce Finco PLC	€ 8,000	6,431	0.22
Loarre Investments SARL 6.500% due 15/05/2029	15,500	16,915	0.57	<b>ZF Europe Finance BV</b> 2.000% due 23/02/2026	3,000	3,171		5.500% due 15/06/2027	£ 7,000	8,345	0.28
<b>Summer BC Holdco SARL</b> 5.750% due 31/10/2026	2,300	2,442	0.08	3.000% due 23/10/2029 6.125% due 13/03/2029	3,000 10,000	3,059 11,770		Harbour Energy PLC 5.500% due 15/10/2026	\$ 17,300	16,927	0.57
	\$ 7,000	6,856		<b>Ziggo BV</b> 2.875% due 15/01/2030 4.875% due 15/01/2030	5,000 \$ 1,300	4,934 1,161		Heathrow Finance PLC 4.125% due 01/09/2029	£ 3,333	3,686	0.12
7.200% due 18/07/2036	3,000	3,015 <b>99,799</b>		4.673 /6 due 13/01/2030	\$ 1,300 _	137,226		INEOS Finance PLC 2.875% due 01/05/2026	€ 5,000	5,366	0.18
LOAN PARTICIPATIONS AND A	SSIGNM	ENTS		LOAN PARTICIPATIONS AND	) ASSIGNME	NTS		INEOS Quattro Finance PLC 8.500% due 15/03/2029	800	935	0.03
Albion Financing SARL	287		0.01	Stars Group Holdings BV 8.863% due 22/07/2028	62	62	0.00	9.625% due 15/03/2029 Market Bidco Finco PLC	\$ 5,500	5,861	
10.924% due 17/08/2026 ICON Luxembourg SARL				Total Netherlands	_	137,288		5.500% due 04/11/2027 Pinnacle Bidco PLC	£ 10,300	11,604	0.39
7.860% due 03/07/2028  Jazz Financing Lux SARL	725		0.02	NORWAY				8.250% due 11/10/2028 10.000% due 11/10/2028	€ 7,300 £ 5,400	8,407 7,174	
8.970% due 05/05/2028 PRA Health Sciences, Inc.	661		0.02	CORPORATE BONDS & NOTI Var Energi ASA				Rolls-Royce PLC 5.750% due 15/10/2027	4,000	5,131	
7.860% due 03/07/2028 Samsonite International S.A.	195	195	0.01	7.862% due 15/11/2083	€ 1,900 _	2,240	0.08	Thames Water Kemble Finance	e PLC	,	
8.106% due 21/06/2030	398	399 <b>2,277</b>	0.01	PANAMA CORPORATE BONDS & NOT	EC			4.625% due 19/05/2026 Virgin Media Secured Finance	2,843 PLC	1,852	
Total Luxembourg		102,076		Carnival Corp.		0.272	0.20	4.250% due 15/01/2030 Vmed O2 UK Financing PLC	20,000	22,360	
MULTINATIONAL				4.000% due 01/08/2028 5.750% due 01/03/2027	\$ 9,000 10,000	8,373 9,762		3.250% due 31/01/2031 4.750% due 15/07/2031	€ 10,750 \$ 6,250	10,955 5,587	
CORPORATE BONDS & NOTES				6.000% due 01/05/2029	2,000	1,926	0.06	Zenith Finco PLC	\$ 0,230	3,307	0.15
American Airlines, Inc.	40.500	40.405		7.000% due 15/08/2029 7.625% due 01/03/2026 (g)	1,000 3,000	1,045 3,056		6.500% due 30/06/2027	£ 3,000	3,122	
5.500% due 20/04/2026 5.750% due 20/04/2029	13,583 10,800	13,495 10,540		Total Panama	_	24,162				139,965	4.70
Ardagh Metal Packaging Finance			0.00	SPAIN				LOAN PARTICIPATIONS AND	ASSIGNM	MENTS	
3.250% due 01/09/2028 Clarios Global LP	3,000	2,628	0.09	CORPORATE BONDS & NOTI	ES			<b>Delta SARL</b> 7.598% due 15/01/2030	\$ 600	602	0.02
4.375% due 15/05/2026 Connect Finco SARL	€ 10,000	10,991	0.37	<b>Cellnex Finance Co. S.A.</b> 2.000% due 15/09/2032	€ 6,400	6,064	0.20	Froneri International Ltd. 7.706% due 29/01/2027	352	353	0.01
6.750% due 01/10/2026	\$ 5,000	4,974		3.875% due 07/07/2041 Cellnex Telecom S.A.	\$ 2,400	1,861	0.06			955	0.03
Total Multinational  NETHERLANDS		42,628	1.43	1.000% due 20/04/2027 Grifols S.A.	€ 4,100	4,189	0.14	Total United Kingdom  UNITED STATES		140,920	4.73
CORPORATE BONDS & NOTES				3.875% due 15/10/2028 Grupo Antolin-Irausa S.A.	14,800	14,979	0.50	CORPORATE BONDS & NOT	ES		
Ashland Services BV 2.000% due 30/01/2028	€ 9,625	9,908	0.33	3.500% due 30/04/2028 Lorca Telecom Bondco S.A.	4,500	3,800	0.13	<b>Academy Ltd.</b> 6.000% due 15/11/2027	1,075	1,057	0.04
Axalta Coating Systems Dutch H		<i>y</i> 9,870	0.33	4.000% due 18/09/2027	14,000 _	15,136		Acadia Healthcare Co., Inc. 5.000% due 15/04/2029	5,000	4,819	0.16
Boels Topholding BV	€ 1,100	1,273		Total Spain  SWEDEN	_	46,029	1.54	Acushnet Co. 7.375% due 15/10/2028	350		0.01
Clear Channel International BV	\$ 3,000	3,017		CORPORATE BONDS & NOT	ES			AdaptHealth LLC 5.125% due 01/03/2030	1,000		0.03
Dufry One BV	€ 14,250	14,765		Castellum AB 3.125% due 02/12/2026 (c)	7,700	6,489	0.22	6.125% due 01/08/2028 ADT Security Corp.	300		0.01
3.375% due 15/04/2028	10,000	10,565		<b>Dometic Group AB</b> 2.000% due 29/09/2028 (g)	5,000	4,847		4.875% due 15/07/2032	4,000	3,704	0.12
Energizer Gamma Acquisition B 3.500% due 30/06/2029	<b>v</b> 6,082	5,814	0.20	Intrum AB 3.000% due 15/09/2027	3,500	2,960		Advantage Sales & Marketing 6.500% due 15/11/2028	2,000	1,845	0.06
	£ 1,400	1,935	0.07	3.500% due 15/09/2027 3.500% due 15/07/2026 9.250% due 15/03/2028 (g)	2,000 3,584	1,881 3,632	0.06	Allegiant Travel Co. 7.250% due 15/08/2027	10,500	10,286	0.35
IPD BV 8.000% due 15/06/2028	€ 1,200	1,419	0.05	Verisure Holding AB 3.250% due 15/02/2027	10,000	10,635		Alliant Holdings Intermediate 7.000% due 15/01/2031	5,300	5,594	0.19
					-,-50	.,					

P		NET	Decembrion	PAR	FAIR VALUE	% OF NET	DECEMBRIQUE	PAR	FAIR VALUE	
DESCRIPTION (000	S) (000S)	ASSETS	4.250% due 15/01/2034	(000s) \$ 7,000	(000s) \$ 5,698	0.19	DESCRIPTION	(000S)	(0005)	ASSETS
Allison Transmission, Inc. 3.750% due 30/01/2031 \$ 2,00 4.750% due 01/10/2027 2,00	0 \$ 1,769 0 1,934	0.06	4.500% due 15/08/2030 4.500% due 01/05/2032	10,000 10,000	9,028 8,578	0.30 0.29	Diamond Sports Group LLC 5.375% due 15/08/2026 ^ Directv Financing LLC	\$ 6,000 \$	308	0.01
<b>AMC Networks, Inc.</b> 4.250% due 15/02/2029 7,00	0 5,348	0.18	4.500% due 01/06/2033 4.750% due 01/03/2030	5,000 7,000	4,237 6,406	0.22	5.875% due 15/08/2027 DISH DBS Corp.	12,500	11,755	0.39
4.750% due 01/08/2025 8,30 American Airlines Pass-Through Trust		0.27	5.125% due 01/05/2027 5.375% due 01/06/2029	9,000 3,500	8,701 3,304		5.250% due 01/12/2026 5.750% due 01/12/2028	6,750 5,000	5,796 3,997	
3.375% due 01/11/2028 28 American Builders & Contractors Supply		0.01	CD&R Smokey Buyer, Inc. 6.750% due 15/07/2025	2,275	2,253	0.08	5.875% due 15/11/2024 7.750% due 01/07/2026	2,000 2,000	1,877 1,395	0.06
3.875% due 15/11/2029 2,00		0.06	Central Garden & Pet Co. 4.125% due 30/04/2031	4,000	3,539	0.12	DISH Network Corp. 11.750% due 15/11/2027	5,000	5,223	
<b>Amsted Industries, Inc.</b> 4.625% due 15/05/2030 5,00	0 4,583	0.15	<b>Central Parent LLC</b> 8.000% due 15/06/2029	4,700	4,909	0.17	DT Midstream, Inc. 4.125% due 15/06/2029	5,000	4,606	
<b>AmWINS Group, Inc.</b> 4.875% due 30/06/2029 5,00	0 4,573	0.15	Charles River Laboratories Intern 3.750% due 15/03/2029	2,000	1,834		4.375% due 15/06/2031 Edgewell Personal Care Co.	4,000	3,613	
Antero Midstream Partners LP 5.375% due 15/06/2029 5,00 5.750% due 01/03/2027 20		0.16 0.01	4.000% due 15/03/2031 Chesapeake Energy Corp.	1,000		0.03	4.125% due 01/04/2029 5.500% due 01/06/2028	1,500 2,500	1,367 2,456	
APi Group DE, Inc.			5.500% due 01/02/2026 5.875% due 01/02/2029	2,000 1,500	1,984 1,472	0.05	Element Solutions, Inc. 3.875% due 01/09/2028	3,200	2,949	
4.750% due 15/10/2029 3,00 Aramark Services, Inc.	•	0.09	6.750% due 15/04/2029 Churchill Downs, Inc.	12,000	12,124		Embecta Corp. 5.000% due 15/02/2030 (g)	6,700	5,692	
5.000% due 01/02/2028 3,00 Ascent Resources Utica Holdings LLC	•	0.10	5.750% due 01/04/2030 6.750% due 01/05/2031	3,750 5,000	3,661 5,081		Emerald Debt Merger Sub LLC 6.625% due 15/12/2030		6,570	
5.875% due 30/06/2029 3,00 AT&T, Inc.	0 2,794	0.09	Cinemark USA, Inc. 5.250% due 15/07/2028	1,800	1,653		Endeavor Energy Resources LP		•	
2.875% due 02/03/2025 (c) € 7,50 <b>Avantor Funding, Inc.</b>	0 7,982	0.27	5.875% due 15/03/2026 CITGO Petroleum Corp.	775		0.03	5.750% due 30/01/2028 EnLink Midstream LLC	10,000	10,016	
3.875% due 15/07/2028 4,75 4.625% due 15/07/2028 \$ 2,50		0.17 0.08	8.375% due 15/01/2029 Clarivate Science Holdings Corp.	4,150	4,271	0.14	5.375% due 01/06/2029 5.625% due 15/01/2028	7,500 1,000		0.03
<b>B&amp;G Foods, Inc.</b> 8.000% due 15/09/2028 4,00	0 4,205	0.14	3.875% due 01/07/2028 4.875% due 01/07/2029	3,750 4,000	3,539 3,758		6.500% due 01/09/2030 EQM Midstream Partners LP	1,750	1,789	
<b>Ball Corp.</b> 2.875% due 15/08/2030 2,50	0 2.148	0.07	Clearway Energy Operating LLC 3.750% due 15/01/2032	2,150	1,876		4.000% due 01/08/2024 4.500% due 15/01/2029	1,871 11,750	1,855 11,111 4,707	0.37
3.125% due 15/09/2031 1,50		0.04	4.750% due 15/03/2028 Cloud Software Group, Inc.	2,000	1,928	0.06	4.750% due 15/01/2031 6.000% due 01/07/2025	5,050 735	735	0.02
<b>Bath &amp; Body Works, Inc.</b> 6.875% due 01/11/2035 7,00	0 7,098	0.24	6.500% due 31/03/2029 CommScope, Inc.	8,000	7,626	0.26	6.500% due 01/07/2027 6.500% due 15/07/2048 7.500% due 01/06/2027	5,800 4,000 1,000	5,909 4,105 1,031	0.14
<b>BCPE Empire Holdings, Inc.</b> 7.625% due 01/05/2027 12,60	0 12,163	0.41	6.000% due 01/03/2026 Community Health Systems, Inc.	2,000	1,784	0.06	7.500% due 01/06/2030	2,000	2,152	
<b>Beacon Roofing Supply, Inc.</b> 6.500% due 01/08/2030 1,55	0 1,586	0.05	4.750% due 15/02/2031 5.250% due 15/05/2030	5,000 5,000	3,938 4,189		Fertitta Entertainment LLC 4.625% due 15/01/2029	2,000	1,817	0.06
<b>Blue Racer Midstream LLC</b> 7.625% due 15/12/2025 4,47	5 4,538	0.15	5.625% due 15/03/2027 6.000% due 15/01/2029	8,700 1,625	8,095 1,465	0.27	First Student Bidco, Inc. 4.000% due 31/07/2029	5,000	4,341	0.15
<b>Boxer Parent Co., Inc.</b> 6.500% due 02/10/2025 € 3,00	0 3,318	0.11	8.000% due 15/03/2026 Comstock Resources, Inc.	692	690	0.02	Ford Motor Co. 6.100% due 19/08/2032	4,250	4,286	0.14
<b>Boyd Gaming Corp.</b> 4.750% due 01/12/2027 \$ 2,00		0.06	5.875% due 15/01/2030 6.750% due 01/03/2029	2,000 4,000	1,737 3,663		Ford Motor Credit Co. LLC 2.700% due 10/08/2026	4,000	3,707	
4.750% due 15/06/2031 4,00 Boyne USA, Inc.	0 3,676	0.12	<b>CoreLogic, Inc.</b> 4.500% due 01/05/2028	4,197	3,681	0.12	3.375% due 13/11/2025 4.000% due 13/11/2030 4.125% due 17/08/2027	2,500 12,000 2,500	2,393 10,776 2,369	0.36
4.750% due 15/05/2029 5,00  Brandywine Operating Partnership LP	0 4,707	0.16	Coty, Inc. 5.000% due 15/04/2026	523	515	0.02	4.134% due 04/08/2025	6,000	5,835	
3.950% due 15/11/2027 10 4.550% due 01/10/2029 30		0.00	5.750% due 15/09/2028 6.625% due 15/07/2030	€ 700 \$ 2,750	816 2,827	0.03 0.10	Fortrea Holdings, Inc. 7.500% due 01/07/2030	2,000	2,056	
7.800% due 15/03/2028 20 <b>Buckeye Partners LP</b>	0 202	0.01	Covanta Holding Corp. 4.875% due 01/12/2029	3,000	2,625	0.09	Fortress Transportation & Infra 5.500% due 01/05/2028	2,950	2,839	0.10
4.125% due 01/03/2025 3,00 4.500% due 01/03/2028 1,00		0.10	5.000% due 01/09/2030 Credit Acceptance Corp.	3,000	2,560	0.09	6.500% due 01/10/2025 Freedom Mortgage Corp.	1,287	1,284	
<b>Builders FirstSource, Inc.</b> 4.250% due 01/02/2032 3,00	0 2710	0.09	9.250% due 15/12/2028 Credit Suisse AG AT1 Claim	1,700 4,900	1,814	0.06 0.02	12.000% due 01/10/2028 12.250% due 01/10/2030	10,900 7,650	11,913 8,404	
5.000% due 01/03/2030 5,000  Burford Capital Global Finance LLC		0.16	Crocs, Inc.	·			Frontier Communications Hold 5.000% due 01/05/2028	2,500	2,313	
9.250% due 01/07/2031 7,65	0 8,140	0.27	4.125% due 15/08/2031 Crown Americas LLC	4,000	3,390		5.875% due 15/10/2027 <b>Gap, Inc.</b>	3,000	2,901	0.10
<b>Calpine Corp.</b> 3.750% due 01/03/2031 7,00 4.500% due 15/02/2028 4,00		0.21 0.13	4.250% due 30/09/2026 4.750% due 01/02/2026	5,000 2,000	4,855 1,982	0.16	3.625% due 01/10/2029 3.875% due 01/10/2031	10,600 4,900	9,076 4,042	
4.625% due 01/02/2029 1,50 5.125% due 15/03/2028 4,00	0 1,395	0.05	CrownRock LP 5.625% due 15/10/2025	2,500	2,498	0.08	<b>Gartner, Inc.</b> 3.625% due 15/06/2029	4,000	3,615	0.12
5.250% due 01/06/2026 66		0.02	CSC Holdings LLC 3.375% due 15/02/2031	5,000	3,653		3.750% due 01/10/2030 4.500% due 01/07/2028	2,000 2,000	1,770 1,898	
Cantor Fitzgerald LP 7.200% due 12/12/2028 1,55	0 1,590	0.05	4.125% due 01/12/2030 5.500% due 15/04/2027	3,500 2,000	2,667 1,850		<b>Genesis Energy LP</b> 6.250% due 15/05/2026	2,000	2,000	
Capstone Borrower, Inc. 8.000% due 15/06/2030 3,10	0 3,229	0.11	Curo Group Holdings Corp. 7.500% due 01/08/2028	200	68	0.00	8.250% due 15/01/2029 8.875% due 15/04/2030	2,875 700	2,961 725	0.10 0.02
Cargo Aircraft Management, Inc. 4.750% due 01/02/2028 9,90	0 9,072	0.30	<b>Cushman &amp; Wakefield U.S. Borro</b> 8.875% due 01/09/2031	1,800	1,909	0.06	<b>GN Bondco LLC</b> 9.500% due 15/10/2031	7,000	6,843	0.23
Catalent Pharma Solutions, Inc. 2.375% due 01/03/2028 € 13,30	0 12,828	0.43	<b>DaVita, Inc.</b> 4.625% due 01/06/2030	12,000	10,487	0.35	Go Daddy Operating Co. LLC 3.500% due 01/03/2029	5,000	4,534	0.15
CCO Holdings LLC 4.250% due 01/02/2031 \$ 5,00	0 4,376	0.15	Diamond Offshore Drilling, Inc. 13.000% due 21/12/2026	44	43	0.00	<b>GoTo Group, Inc.</b> 5.500% due 01/09/2027	2,000	969	0.03

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
	1,000 \$				2,500 \$	2,303	0.08		5,000 \$	4,631	
Gray Television, Inc. 5.875% due 15/07/2026	2,500	2,260 487	0.08	LifePoint Health, Inc. 11.000% due 15/10/2030	8,200	8,646	0.29	5.375% due 15/11/2029 6.625% due 15/01/2028 6.875% due 15/03/2025	5,000 2,000 5,000	2,021	0.16 0.07 0.17
Greystar Real Estate Partners LLC 7.750% due 01/09/2030		1,285		Light & Wonder International, Inc. 7.500% due 01/09/2031	2,825	2,949	0.10	7.125% due 15/03/2026 9.000% due 15/01/2029	2,000 3,325	2,039 3,518	0.07
GTCR W-2 Merger Sub LLC 7.500% due 15/01/2031	5,400	5,710		Lindblad Expeditions Holdings, Ir 9.000% due 15/05/2028 Lindblad Expeditions LLC	5,000	5,192	0.17		7,500 3,000		
HAT Holdings LLC 3.375% due 15/06/2026	5,400	5,079		6.750% due 15/02/2027 Live Nation Entertainment, Inc.	2,800	2,788	0.09	5.125% due 30/04/2031 Outfront Media Capital LLC	14,600	12,504	
	4,300 14,150	3,627 14,753		6.500% due 15/05/2027 Madison IAQ LLC	4,000	4,073	0.14	4.250% due 15/01/2029 4.625% due 15/03/2030	2,500 2,000	2,258 1,785	0.08
HealthEquity, Inc. 4.500% due 01/10/2029 Hilton Domestic Operating Co., Ir	2,000	1,860	0.06	4.125% due 30/06/2028 Marriott Ownership Resorts, Inc.	1,225	1,115		5.000% due 15/08/2027 Owens & Minor, Inc.	3,000	2,902	0.10
3.625% due 15/02/2032 3.750% due 01/05/2029	2,000 3,500	1,748 3,249		4.500% due 15/06/2029  Mauser Packaging Solutions Hold	2,000 ding Co.	1,765	0.06	6.625% due 01/04/2030 (g) Owens-Brockway Glass Containe	1,950 r <b>, Inc</b> .	1,864	0.06
4.000% due 01/05/2031 Hilton Grand Vacations Borrower	3,000	2,751		7.875% due 15/08/2026 Medline Borrower LP	6,000	6,111		7.250% due 15/05/2031 Oxford Finance LLC	2,400	2,436	0.08
4.875% due 01/07/2031 5.000% due 01/06/2029	5,000 4,000	4,432 3,695		3.875% due 01/04/2029 5.250% due 01/10/2029	18,250 10,000	16,523 9,439		6.375% due 01/02/2027 Pactiv Evergreen Group Issuer LL	5,300 C	5,015	
Hilton Worldwide Finance LLC 4.875% due 01/04/2027	2,500	2,464	0.08	MGM Resorts International 4.625% due 01/09/2026	5,000	4,883		4.375% due 15/10/2028  Pactiv Evergreen Group Issuer, In		2,808	
Hologic, Inc. 3.250% due 15/02/2029	4,000	3,631		5.750% due 15/06/2025 Midcap Financial Issuer Trust	1,000		0.03	4.000% due 15/10/2027  Park Intermediate Holdings LLC	10,000	·	
4.625% due 01/02/2028 Howard Hughes Corp.	5,000	4,805		6.500% due 01/05/2028 Midwest Gaming Borrower LLC 4.875% due 01/05/2029	2,700 6,000	2,529 5,587		4.875% due 15/05/2029 7.500% due 01/06/2025	3,000 1,000	2,780 1,006	
4.125% due 01/02/2029 4.375% due 01/02/2031 5.375% due 01/08/2028	4,000 3,000 1,000	3,571 2,607 963		MPH Acquisition Holdings LLC 5.500% due 01/09/2028	11,045	9,902		PBF Holding Co. LLC 7.875% due 15/09/2030	750	765	0.03
Howard Midstream Energy Partne 6.750% due 15/01/2027			0.02	Murphy Oil USA, Inc. 3.750% due 15/02/2031	600		0.02	PDC Energy, Inc. 5.750% due 15/05/2026	2,000	1,997	0.07
8.875% due 15/07/2028 Howmet Aerospace, Inc.	5,775	6,068		Nabors Industries, Inc. 7.375% due 15/05/2027	2,750	2,697		PennyMac Financial Services, Inc. 4.250% due 15/02/2029 5.750% due 15/09/2031	7,500 2,000	6,760 1,854	0.23 0.06
5.950% due 01/02/2037 Icahn Enterprises LP	3,000	3,135	0.11	Nationstar Mortgage Holdings, II 5.500% due 15/08/2028		4,813		Performance Food Group, Inc. 4.250% due 01/08/2029	3,000	·	0.09
5.250% due 15/05/2027 6.250% due 15/05/2026	700 300		0.02 0.01	NCR Atleos Corp. 9.500% due 01/04/2029	12,475	13,266		5.500% due 15/10/2027 Permian Resources Operating LLC	5,000	4,932	
iHeartCommunications, Inc. 4.750% due 15/01/2028 5.250% due 15/08/2027	1,500 300	1,155 239		NCR Voyix Corp. 5.250% due 01/10/2030	2,500	2,299		5.375% due 15/01/2026 5.875% due 01/07/2029 6.875% due 01/04/2027	2,000 3,000 4,000	,	0.10
Imola Merger Corp. 4.750% due 15/05/2029	7,500	7,135	0.24	Newell Brands, Inc. 6.375% due 15/09/2027 (g) 6.375% due 01/04/2036	1,250 1,525	1,245 1,397		7.000% due 15/01/2032 <b>PetSmart, Inc.</b>	200	206	0.01
IQVIA, Inc. 2.250% due 15/01/2028 2.250% due 15/03/2029 €	5,000 3,000	5,206 3,045		Newfold Digital Holdings Group, 11.750% due 15/10/2028	<b>Inc.</b> 9,100	9,797	0.33	4.750% due 15/02/2028 7.750% due 15/02/2029 <b>Post Holdings, Inc.</b>	3,775 1,000	3,562 974	0.12
2.875% due 15/06/2028 5.000% due 15/05/2027 \$	3,500	3,696		Nexstar Media, Inc. 4.750% due 01/11/2028 5.625% due 15/07/2027	4,000 4,000	3,689 3,871		4.500% due 15/09/2031 4.625% due 15/04/2030	1,864 5,000	1,673 4,604	
<b>Jeld-Wen, Inc.</b> 4.625% due 15/12/2025 4.875% due 15/12/2027	500 2,000	484 1,892	0.02	NextEra Energy Operating Partners 3.875% due 15/10/2026			0.13	5.500% due 15/12/2029 5.625% due 15/01/2028	5,000 5,000	4,823 4,958	
Kaiser Aluminum Corp. 4.500% due 01/06/2031	2,000	1,727		4.250% due 15/07/2024 4.250% due 15/09/2024	2,000 262		0.01	PRA Group, Inc. 7.375% due 01/09/2025	4,400	4,378	0.15
4.625% due 01/03/2028 KFC Holding Co.	4,000	3,704		4.500% due 15/09/2027 7.250% due 15/01/2029	5,975 3,000	5,756 3,143		Prime Security Services Borrower 3.375% due 31/08/2027 5.250% due 15/04/2024	5,000 267	4,639 266	0.16 0.01
4.750% due 01/06/2027 Kinetik Holdings LP	3,500	3,450		NGL Energy Operating LLC 7.500% due 01/02/2026	3,900	3,942	0.13	5.750% due 15/04/2026 6.250% due 15/01/2028	4,000 5,000	4,024 4,975	0.14
5.875% due 15/06/2030 6.625% due 15/12/2028	3,000 1,200	2,947 1,223		Noble Finance LLC 8.000% due 15/04/2030	8,700	9,060	0.30	<b>PTC, Inc.</b> 4.000% due 15/02/2028	1,250	1,186	0.04
	8,200	8,711	0.29	Novelis Corp. 3.250% due 15/11/2026 3.875% due 15/08/2031	3,000 8,000	2,826 7,061		Raising Cane's Restaurants LLC 9.375% due 01/05/2029	900	962	0.03
LABL, Inc. 5.875% due 01/11/2028 6.750% due 15/07/2026	6,675 5,000	6,060 4,868		4.750% due 30/01/2030 NRG Energy, Inc.	7,000	6,594		<b>Range Resources Corp.</b> 4.750% due 15/02/2030	2,000	1,851	0.06
<b>Lamb Weston Holdings, Inc.</b> 4.125% due 31/01/2030 4.875% due 15/05/2028	2,000	1,846 1,958	0.06	3.375% due 15/02/2029 NSG Holdings LLC 7.750% due 15/12/2025	4,250 141	3,758 140	0.13	Resorts World Las Vegas LLC 4.625% due 16/04/2029 8.450% due 27/07/2030	250 2,000	218 2,065	0.01 0.07
Las Vegas Sands Corp. 3.900% due 08/08/2029	20,500	18,914		NuStar Logistics LP 5.750% due 01/10/2025	2,500	2,486	0.08	RHP Hotel Properties LP 4.500% due 15/02/2029	2,500	2,327	
Legacy LifePoint Health LLC 4.375% due 15/02/2027	4,425	4,090		6.375% due 01/10/2030 Olympus Water U.S. Holding Corp	2,000 <b>p.</b>	2,006		4.750% due 15/10/2027 Ritchie Bros Holdings, Inc.	1,500	1,450	
<b>Lehman Brothers Holdings, Inc.</b> 0.000% due 25/05/2010 ^	14,200		0.00	4.250% due 01/10/2028 \$	10,000 2,700	10,156 2,433	0.08	6.750% due 15/03/2028 7.750% due 15/03/2031 RLJ Lodging Trust LP	1,400 2,500	1,443 2,668	
<b>Level 3 Financing, Inc.</b> 3.625% due 15/01/2029	2,000	1,050	0.04	7.125% due 01/10/2027 \$	325 325	9,482 326	0.32	4.000% due 15/09/2029 Rockcliff Energy LLC	5,000	4,498	0.15
3.750% due 15/07/2029 4.250% due 01/07/2028	3,000 5,000	1,560 2,975		ON Semiconductor Corp. 3.875% due 01/09/2028	3,500	3,249	0.11	5.500% due 15/10/2029	5,000	4,732	0.16

		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
DESCRIPTION		(000S)		ASSETS	DESCRIPTION	(000S)		ASSETS	DESCRIPTION	(000S)	(000S)	ASSETS
Rocket Mortgage LLC 3.625% due 01/03/2029 3.875% due 01/03/2031 4.000% due 15/10/2033	\$	1,750 \$ 3,000 2,000	1,586 2,642 1,701	0.09	6.625% due 31/07/2026	\$ 5,000 4,000	\$ 4,478 4,039	0.15 0.14	LOAN PARTICIPATIONS AND AS American Builders & Contractors 9 7.356% - 7.456% due 15/01/2027	Supply Co	o., Inc.	0.01
Rockies Express Pipeline LLC 3.600% due 15/05/2025		1,500	1,701		<b>TriNet Group, Inc.</b> 3.500% due 01/03/2029	5,000	4,479	0.15	<b>APi Group, Inc.</b> 7.970% due 03/01/2029	753	754	0.03
4.800% due 15/05/2030 4.950% due 15/07/2029		2,000 4,000	1,833 3,829	0.06	Triumph Group, Inc. 9.000% due 15/03/2028 Twilio, Inc.	5,125	5,456	0.18	AppLovin Corp. 8.456% due 16/08/2030 Avis Budget Car Rental LLC	1,015	1,017	0.03
Sabre GLBL, Inc. 8.625% due 01/06/2027 11.250% due 15/12/2027		2,000 2,280	1,822 2,242		3.625% due 15/03/2029 3.875% due 15/03/2031	4,000 3,000	3,654 2,678	0.12 0.09	8.456% due 16/03/2029  Axalta Coating Systems U.S. Holdi	268 ings, Inc.	269	0.01
<b>SBA Communications Corp.</b> 3.125% due 01/02/2029		7,000	6,297		<b>U.S. Foods, Inc.</b> 4.625% due 01/06/2030 4.750% due 15/02/2029	1,650 6,400	1,539 6,083	0.05	7.848% due 20/12/2029 <b>B&amp;G Foods, Inc.</b>	678		0.02
3.875% due 15/02/2027 SCIL LLC	~	7,000	6,727		6.875% due 15/09/2028 7.250% due 15/01/2032	1,250 1,800	1,288 1,879	0.04 0.06	7.856% due 10/10/2026 Barnes Group, Inc. 8.456% due 03/09/2030	201 324		0.01
9.500% due 15/07/2028 Scotts Miracle-Gro Co. 4.375% due 01/02/2032		2,475 1,150	2,922	0.10	Uber Technologies, Inc. 4.500% due 15/08/2029	7,000	6,691	0.22	Brookfield Property REIT, Inc. 7.856% due 27/08/2025	739		0.01
Sensata Technologies, Inc. 3.750% due 15/02/2031	*	6,000	5,297		UGI International LLC 2.500% due 01/12/2029 United Airlines, Inc.	€ 11,430	10,783	0.36	Calpine Construction Finance Co. 7.606% due 31/07/2030	<b>LP</b> 499	499	0.02
<b>Silgan Holdings, Inc.</b> 2.250% due 01/06/2028	€	5,750	5,864	0.20		\$ 5,400 11,900	5,266 11,142	0.18 0.37	<b>Calpine Corp.</b> 7.970% due 16/12/2027	350	351	0.01
Sirius XM Radio, Inc. 3.875% due 01/09/2031 4.000% due 15/07/2028	\$	1,775 7,000	1,521 6,478		Univision Communications, In 4.500% due 01/05/2029 5.125% due 15/02/2025	8,000	7,147	0.24	Carnival Corp. 8.357% due 08/08/2027	2,427	2,436	0.08
5.000% due 01/08/2027 SM Energy Co.		4,400	4,253		6.625% due 15/02/2025 8.000% due 15/08/2028	922 5,000 1,760	919 4,990 1,817	0.03 0.17 0.06	Central Parent, Inc. 9.348% - 9.360% due 06/07/2029 Ciena Corp.	246	248	0.01
6.500% due 15/07/2028 6.625% due 15/01/2027		2,000 2,000	2,003 1,991		<b>USI, Inc.</b> 7.500% due 15/01/2032	500	513	0.02	7.358% due 24/10/2030 CQP Holdco LP	300	301	0.01
Southwestern Energy Co. 5.375% due 01/02/2029 5.375% due 15/03/2030		2,500 5,000	2,442 4,888		Venture Global Calcasieu Pas 3.875% due 15/08/2029 3.875% due 01/11/2033	4,500 2,500	4,088 2,122	0.14 0.07	8.360% due 31/12/2030 Cushman & Wakefield U.S. Borrov		1,297	
<b>Spectrum Brands, Inc.</b> 3.875% due 15/03/2031		3,000	2,733	0.09	4.125% due 15/08/2031 6.250% due 15/01/2030	3,775 10,000	3,331	0.11 0.33	8.706% due 31/01/2030 DirecTV Financing LLC 10.650% due 02/08/2027	770 1,321	1,324	0.03
5.000% due 01/10/2029 <b>Spirit AeroSystems, Inc.</b> 9.375% due 30/11/2029		2,000	1,910 3,287		Venture Global LNG, Inc. 8.125% due 01/06/2028 8.375% due 01/06/2031	5,300 10,100	5,357 10,110	0.18 0.34	E.W. Scripps Co. 8.033% due 01/05/2026	734	•	0.03
9.750% due 15/11/2030 SRS Distribution, Inc.		6,880	7,404		9.500% due 01/02/2029 9.875% due 01/02/2032	2,200 2,200	2,329 2,293	0.08	<b>Elanco Animal Health, Inc.</b> 7.193% due 01/08/2027	474	472	0.02
4.625% due 01/07/2028 Standard Industries, Inc.		7,000	6,649		<b>Vertiv Group Corp.</b> 4.125% due 15/11/2028	3,000	2,817	0.09	Emrld Borrower LP 8.356% - 8.380% due 31/05/2030	599	601	0.02
2.250% due 21/11/2026 3.375% due 15/01/2031 4.375% due 15/07/2030		19,700 2,000 2,000	20,645 1,724 1,839	0.06	Viavi Solutions, Inc. 3.750% due 01/10/2029 Victoria's Secret & Co.	2,375	2,082	0.07	FinCo LLC 8.383% due 27/06/2029 Foundation Building Materials Ho	624		0.02
4.750% due 15/01/2028 Star Parent, Inc.		2,000	1,927	0.06	4.625% due 15/07/2029 Vistra Operations Co. LLC	4,000	3,346	0.11	8.895% due 31/01/2028 Go Daddy Operating Co. LLC	788		0.03
9.000% due 01/10/2030 Station Casinos LLC		500		0.02	7.750% due 15/10/2031 White Cap Buyer LLC	6,000	6,236	0.21	7.856% due 09/11/2029 Great Outdoors Group LLC	807		0.03
4.500% due 15/02/2028  Suburban Propane Partners LP		3,000	2,831		6.875% due 15/10/2028 White Cap Parent LLC (8.250)		7,148 r <b>9.000% PIK)</b>		9.220% due 06/03/2028  Grifols Worldwide Operations US/		1,185	
5.000% due 01/06/2031 Summer BC Bidco LLC 5.500% due 31/10/2026		5,000 1,300	4,540 1,219		8.250% due 15/03/2026 (b)  Williams Scotsman, Inc.	3,000	2,990		7.538% due 15/11/2027 Hilton Domestic Operating Co., In 7.455% due 08/11/2030	399 c. 375		0.01
<b>Tallgrass Energy Partners LP</b> 5.500% due 15/01/2028		5,000	4,730	0.16	7.375% due 01/10/2031 WMG Acquisition Corp. 2.250% due 15/08/2031	6,600 € 3,500	6,926 3,403	0.23	Hilton Grand Vacations Borrower 8.220% due 02/08/2028			0.01
6.000% due 31/12/2030 7.500% due 01/10/2025		1,000 2,000	931 2,012	0.03		\$ 5,000	4,529	0.15	Hudson River Trading LLC 8.470% due 20/03/2028	326		0.01
Tapestry, Inc. 7.700% due 27/11/2030 TEGNA, Inc.		4,375	4,609	0.16	4.375% due 15/08/2028 Wynn Las Vegas LLC	5,000	4,679		II-VI, Inc. 8.220% due 02/07/2029	1,305	1,312	0.04
4.625% due 15/03/2028 4.750% due 15/03/2026		3,000 2,000	2,806 1,947	0.07	5.250% due 15/05/2027 5.500% due 01/03/2025 Wynn Resorts Finance LLC	5,000 830	4,870 826	0.16 0.03	Informatica LLC 8.220% due 27/10/2028	347	348	0.01
5.000% due 15/09/2029  Tenet Healthcare Corp.		5,000	4,588		7.125% due 15/02/2031 XPO, Inc.	2,500	2,606	0.09	Ingram Micro Inc. 8.610% due 30/06/2028 Iridium Satellite LLC	600	603	0.02
4.375% due 15/01/2030 4.625% due 15/06/2028 4.875% due 01/01/2026		6,750 5,000 2,000	6,263 4,775 1,979	0.16 0.07	7.125% due 01/06/2031 Yum! Brands, Inc.	100		0.00	7.856% due 20/09/2030 Jane Street Group LLC	313	315	0.01
5.125% due 01/11/2027 6.125% due 15/06/2030		5,000 5,000	4,891 5,062		3.625% due 15/03/2031 4.625% due 31/01/2032 6.875% due 15/11/2037	5,000 1,000 2,000	4,515 936 2,198	0.15 0.03 0.07	8.220% due 26/01/2028 <b>LifePoint Health, Inc</b> .	657		0.02
<b>TerraForm Power Operating LL</b> 4.750% due 15/01/2030 5.000% due 31/01/2028	.C	1,500 6,500	1,397 6,319		<b>Zayo Group Holdings, Inc.</b> 4.000% due 01/03/2027	1,000		0.07	11.168% due 16/11/2028 MH Sub LLC	1,200	1,199	
<b>TransDigm, Inc.</b> 4.625% due 15/01/2029		18,600	17,475	0.59	ZF North America Capital, Inc 6.875% due 14/04/2028	1,000	1,037	0.04	9.606% due 03/05/2028 MKS Instruments, Inc. 7.841% due 17/08/2029	1,486 1,077	1,463 1,082	
5.500% due 15/11/2027 6.250% due 15/03/2026 6.750% due 15/08/2028		8,000 6,000 2,000	7,845 5,996 2,049	0.20	7.125% due 14/04/2030 <b>ZoomInfo Technologies LLC</b> 3.875% due 01/02/2029	1,000 5,000	1,067 4,538		Option Care Health, Inc. 8.220% due 27/10/2028	520		0.02
6.875% due 15/12/2030 7.125% due 01/12/2031		10,200	10,513 2,308	0.35	J.01 J /0 dut 0 1/02/2023	3,000	1,555,221		<b>Organon &amp; Co.</b> 8.472% due 02/06/2028	700	703	0.02

## Schedule of Investments Global High Yield Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR % VALUE N (000S) ASSE	ET	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Oryx Midstream Services Permian Ba 8.710% due 05/10/2028 \$	asin LLC 314	315	0.01	Station Casinos LLC 7.706% due 08/02/2027	\$ 1,174 \$	1,177 0.0	U.S. TREASURY OBLIGA U.S. Treasury Notes	TIONS		
Pacific Gas & Electric Co. 7.856% due 23/06/2025	550	552	0.02	Tempo Acquisition LLC 8.106% due 31/08/2028	932	937 0.0			29,562	0.99
<b>PetSmart, Inc.</b> 9.206% due 11/02/2028	1,470	1,456	0.05	<b>TransDigm, Inc.</b> 8.598% due 22/02/2027	384	386 0.0	15/10/2025 (g) 5.000% due 31/10/2025	58,000 59,100	57,899 59,782 <b>147,243</b>	1.94 2.01 <b>4.94</b>
Polaris Newco LLC 9.470% due 02/06/2028	432	427	0.01	<b>Trident TPI Holdings, Inc.</b> 9.610% due 15/09/2028	685	684 0.0	2 Total United States	_	1,745,681	58.57
Prime Security Services Borrower LL 7.841% due 14/10/2030	550	552	0.02	<b>U.S. Foods, Inc.</b> 7.970% due 22/11/2028	811	816 0.0	Total Transferable Securit	ies <u>\$</u>	2,863,479	96.08
<b>Rand Parent LLC</b> 9.598% due 17/03/2030	299	299	0.01	<b>U.S. Renal Care, Inc.</b> 10.470% due 20/06/2028	0	0 0.0	INVESTMENT FUNDS	SHARES		
<b>Red Ventures LLC</b> 8.356% due 03/03/2030	349	349	0.01	<b>United Airlines, Inc.</b> 9.220% due 21/04/2028	2,140	2,151 0.0		NT SCHEMES		
Reynolds Consumer Products LLC 7.206% due 04/02/2027	350	351	0.01	<b>USI, Inc.</b> 8.348% due 22/11/2029	355	356 0.0	PIMCO Funds: Global Investors Series plc - PIMCO Asia High			
Scientific Games Holdings LP 8.598% - 8.914% due 04/04/2029	249	250	0.01	<b>Vertiv Group Corp.</b> 7.974% due 02/03/2027	933	937 0.0	Viold Rond Fund (d)	1,219,084	11,264	0.38
Scientific Games International, Inc. 8.465% due 14/04/2029	399	401	0.01	<b>WMG Acquisition Corp.</b> 7.481% due 20/01/2028	1,000	1,002 0.0	Investors Series ple -			
Sotera Health Holdings LLC 8.395% due 11/12/2026	650	650	0.02	Worldpay LLC TBD% due 31/01/2031	1,500	1,508 0.0		4,496,448	56,176	1.88
<b>Spirit Aerosystems, Inc.</b> 9.633% due 15/01/2027	590	592	0.02	NON-AGENCY MORTGAGE-B	_	43,213 1.4	- PIMCO US Dollar			
<b>SS&amp;C Technologies, Inc.</b> 7.706% due 22/03/2029	959	962	0.03	Washington Mutual Mortgage			Short-Term Floating NAV Fund (d)	891,085	8,880	0.30
				Certificates Trust 5.852% due 25/05/2047	28	4 0.0	Total Investment Funds	\$	76,320 <b>76,320</b>	2.56 2.56

## FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

<sup>\*</sup> A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Short	03/2024	1,146	\$ (2,496)	(0.08)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	146	(669)	(0.02)
U.S. Treasury 5-Year Note March Futures	Long	03/2024	131	307	0.01
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	129	(735)	(0.03)
United Kingdom Long Gilt March Futures	Long	03/2024	12	107	0.00
				\$ (3,486)	(0.12)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (3,486)	(0.12)

### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

<sup>\*</sup> A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION <sup>(1)</sup>										
Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets					
Cellnex Telecom S.A. Jaguar Land Rover Automotive PLC Newell Brands. Inc.	5.000% 5.000 1.000	20/12/2030 20/06/2028 20/06/2028	€ 17,900 15,700 \$ 2,400	\$ 684 530 60	0.02 0.02 0.00					
newell brailds, inc.	1.000	20/00/2020	\$ 2,400	\$ 1,274	0.04					

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)					
Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-41 5-Year Index iTraxx Crossover 40 5-Year Index	5.000% 5.000	20/12/2028 20/12/2028	\$ 21,087 € 23,400	\$ 586 952	0.02 0.03
				\$ 1,538	0.05

INTERE	ST RATE SWAPS					
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.250%	20/03/2029	€ 69,600	\$ 2,290	0.08
Total Cer	ntrally Cleared Financial Derivative Instruments				\$ 5.102	0.17

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

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

						Unrealised		
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount <sup>(2)</sup>	Paid/(Received)	(Depreciation)	Value	Net Assets
JLN	Cellnex Telecom S.A.	5.000%	20/06/2028	€ 200	\$ 30	\$ 7	\$ 37	0.00

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

### FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 5,485	\$ 6,951	\$ 0	\$ (41)	\$ (41)	0.00
BPS	01/2024	€ 715,978	788,034	3	(3,056)	(3,053)	(0.10)
	01/2024	£ 7,727	9,801	0	(50)	(50)	0.00
	01/2024	\$ 3,418	€ 3,129	40	0	40	0.00
CBK	01/2024	€ 496	\$ 543	0	(5)	(5)	0.00
MBC	01/2024	CAD 2,138	1,580	0	(42)	(42)	0.00
	01/2024	€ 1,344	1,465	0	(20)	(20)	0.00
	01/2024	\$ 5,758	€ 5,338	140	0	140	0.00
MYI	01/2024	€ 1,744	\$ 1,934	8	0	8	0.00
	01/2024	£ 427	546	1	0	1	0.00
	01/2024	SGD 160	121	0	0	0	0.00
	01/2024	\$ 3,777	£ 2,958	0	(6)	(6)	0.00
UAG	01/2024	£ 41,900	\$ 53,026	0	(390)	(390)	(0.01)
				\$ 192	\$ (3,610)	\$ (3,418)	(0.11)

#### **HEDGED FORWARD FOREIGN CURRENCY CONTRACTS**

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation and Institutional CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 1,467	CHF 1,280	\$ 55	\$ 0	\$ 55	0.00
CBK	01/2024	CHF 10	\$ 12	0	0	0	0.00
	01/2024	\$ 9,258	CHF 8,066	330	0	330	0.01
GLM	01/2024	10,228	8,963	427	0	427	0.02
MYI	01/2024	10,277	8,971	387	0	387	0.01
				\$ 1,199	\$ 0	\$ 1,199	0.04

## Schedule of Investments Global High Yield Bond Fund (Cont.)

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 1,998	\$ 2,158	\$ 0	\$ (50)	\$ (50)	0.00
	01/2024	\$ 455,726	€ 414,549	2,315	(3)	2,312	0.08
BRC	01/2024	385,584	350,601	1,796	0	1,796	0.06
CBK	01/2024	€ 18,029	\$ 19,715	0	(207)	(207)	(0.01)
	01/2024	\$ 385	€ 356	8	0	8	0.00
MBC	01/2024	€ 258	\$ 283	0	(2)	(2)	0.00
	01/2024	\$ 343,336	€ 314,000	3,605	0	3,605	0.12
				\$ 7,724	\$ (262)	\$ 7,462	0.25

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income and E Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

						Net Unrealised	
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 809	\$ 1,023	\$ 0	\$ (8)	\$ (8)	0.00
	01/2024	\$ 19,141	£ 15,106	117	0	117	0.00
BPS	01/2024	19,713	15,539	98	(1)	97	0.00
BRC	01/2024	327	258	3	, O	3	0.00
CBK	01/2024	£ 2,008	\$ 2,542	0	(18)	(18)	0.00
GLM	01/2024	203	258	0	0	0	0.00
MBC	01/2024	3,395	4,319	0	(9)	(9)	0.00
	01/2024	\$ 89	£ 71	1	0	1	0.00
MYI	01/2024	£ 648	\$ 815	0	(11)	(11)	0.00
	01/2024	\$ 214	£ 168	0	(1)	(1)	0.00
SCX	01/2024	111,228	87,936	876	0	876	0.03
SSB	01/2024	£ 202	\$ 254	0	(3)	(3)	0.00
	01/2024	\$ 70,735	£ 56,056	728	0	728	0.03
UAG	01/2024	£ 314	\$ 393	0	(7)	(7)	0.00
	01/2024	\$ 111,207	£ 87,871	814	0	814	0.03
				\$ 2,637	\$ (58)	\$ 2,579	0.09

As at 31 December 2023, the E Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Appr	nrealised eciation/ reciation)	% of Net Assets
DUB	01/2024	\$	1,848	SGD	2,456	\$ 15	\$ 0	\$	15	0.00
GLM	01/2024	SGD	20	\$	15	0	0		0	0.00
	01/2024	\$	288	SGD	385	4	0		4	0.00
MBC	01/2024		148		198	2	0		2	0.00
	02/2024		224		295	0	0		0	0.00
MYI	01/2024		1,723		2,299	20	0		20	0.00
	02/2024	SGD	38	\$	29	0	0		0	0.00
TOR	01/2024	\$	1,786	SGD	2,383	21	0		21	0.00
	02/2024	SGD	12	\$	9	0	0		0	0.00
UAG	01/2024	\$	7	SGD	10	0	0		0	0.00
						\$ 62	\$ 0	\$	62	0.00
Total OTC Financial Derivative Ins	truments							\$	7,921	0.27
Total Investments								\$ 2,	949,336	98.96
Other Current Assets & Liabilities								\$	30,914	1.04
Net Assets								\$ 2,	980,250	100.00

### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (d) Affiliated to the Fund.
- (e) Contingent convertible security.

#### (f) Restricted Securities (31 December 2022: 0.00%):

		Maturity	Acquisition		Fair	% 01
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Altice France S.A.	11.500%	01/02/2027	20/12/2023	\$ 2,906	\$ 3,038	0.10

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(g) Securities with an aggregate fair value of \$21,426 (31 December 2022: \$10,952) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$566 (31 December 2022: \$205) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of \$31,571 (31 December 2022: \$20,021) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$2,520 (31 December 2022: \$8,590) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

#### Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,863,432	\$ 47	\$ 2,863,479
Investment Funds	76,320	0	0	76,320
Financial Derivative Instruments <sup>(3)</sup>	(3,058)	12,595	0	9,537
Totals	\$ 73,262	\$ 2,876,027	\$ 47	\$ 2,949,336

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,850,743	\$ 43	\$ 2,850,786
Investment Funds	201,583	0	0	201,583
Repurchase Agreements	0	11,412	0	11,412
Financial Derivative Instruments(3)	933	15,128	0	16,061
Totals	\$ 202,516	\$ 2,877,283	\$ 43	\$ 3,079,842

Outstand Bulance

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

#### Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	0.000%	13/10/2023	TBD <sup>(1)</sup>	€ (1,688)	\$ (1,871)	(0.06)
	4.500	22/11/2023	TBD <sup>(1)</sup>	\$ (1,400)	(1,407)	(0.05)
	5.000	22/11/2023	TBD <sup>(1)</sup>	(409)	(412)	(0.01)
BRC	2.900	20/09/2023	TBD <sup>(1)</sup>	€ (1,784)	(1,985)	(0.07)
BSN	5.510	14/12/2023	04/01/2024	\$ (6,092)	(6,109)	(0.21)
JML	2.250	14/11/2023	TBD <sup>(1)</sup>	€ (268)	(297)	(0.01)
	3.000	08/06/2023	TBD <sup>(1)</sup>	(2,124)	(2,380)	(0.08)
	3.000	12/06/2023	TBD <sup>(1)</sup>	(1,273)	(1,426)	(0.05)
	3.000	19/10/2023	TBD <sup>(1)</sup>	(2,528)	(2,809)	(0.09)
MYI	2.500	17/05/2023	TBD <sup>(1)</sup>	(1,266)	(1,421)	(0.05)
TDM	2.000	27/10/2023	TBD <sup>(1)</sup>	\$ (434)	(436)	(0.01)
Total Reverse Repurchase Agreements					\$ (20,553)	(0.69)

<sup>(1)</sup> Open maturity reverse repurchase agreement.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

	As at 31-Dec-2023				As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>		
BOA	\$ 68	\$ 0	\$ 68	\$ 1,580	\$ (1,340)	\$ 240		
BPS	(704)	2,520	1,816	33	0	33		
BRC	1,854	(3,880)	(2,026)	9	0	9		

		As at 31-Dec-2023		As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	
CBK	\$ 108	\$ 0	\$ 108	\$ 11,688	\$ (11,530)	\$ 158	
DUB	15	0	15	N/A	N/A	N/A	
GLM	431	(420)	11	3	(10)	(7)	
JLN	37	0	37	N/A	N/A	N/A	
JPM	0	(40)	(40)	(416)	50	(366)	
MBC	3,675	(5,510)	(1,835)	8,000	(7,460)	540	
MYI	398	(400)	(2)	(51)	0	(51)	
SCX	876	(1,240)	(364)	(9,114)	8,540	(574)	
SSB	725	(630)	95	N/A	N/A	N/A	
TOR	21	0	21	100	(180)	(80)	
UAG	417	(370)	47	5	0	5	

Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	47.81	49.58
Transferable securities dealt in on another regulated market*	47.88	42.29
Other transferable securities	0.39	0.01
Investment funds	2.56	6.50
Repurchase agreements	N/A	0.37
Financial derivative instruments dealt in on a regulated market	(0.12)	0.03
Centrally cleared financial derivative instruments	0.17	0.10
OTC financial derivative instruments	0.27	0.38
Reverse repurchase agreements	(0.69)	(0.34)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Austria	0.23	N/A
Belgium	0.27	0.22
Bermuda	0.86	0.40
Canada	3.03	1.55
Cayman Islands	0.42	0.78
Denmark	N/A	0.09
Czech Republic	0.56	N/A
France	3.40	1.95
Germany	3.44	2.67
Gibraltar	0.02	N/A
Ireland	N/A	0.22
Italy	6.13	3.75
Jersey, Channel Islands	0.36	0.20
Liberia	1.04	0.67
Luxembourg	3.42	2.47
Multinational	1.43	1.67
Netherlands	4.61	5.00
Norway	0.08	0.34
Panama	0.81	0.53
Spain	1.54	1.70
Sweden	1.12	0.91
Switzerland	0.01	0.11
United Kingdom	4.73	3.84
United States	58.57	59.77
Short-Term Instruments	N/A	3.04
Investment Funds	2.56	6.50
Repurchase Agreements	N/A	0.37
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.12)	0.03
Centrally Cleared Financial Derivative Instruments	, ,	
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.04	N/A
Credit Default Swaps on Credit Indices — Sell Protection	0.05	0.10
Interest Rate Swap's	0.08	N/A
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	N/A
Forward Foreign Currency Contracts	(0.11)	(0.64)
Hedged Forward Foreign Currency Contracts	0.38	1.02
Other Current Assets & Liabilities	1.04	0.74
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				Bacardi Ltd.	, ,	. ,		Betony CLO Ltd.			
AUSTRALIA CORPORATE BONDS & NOTES					1,543 \$ 10,410 26,330	1,455 10,273 25,822	0.10		3,753 \$ <b>Securitiza</b> 4,155		
	5,700 \$	6,242	0.06	<b>Seadrill Finance Ltd.</b> 8.375% due 01/08/2030	300	313	0.00	Carlyle Global Market Strategies 6.691% due 15/05/2031	7,614	7,607	
Australia & New Zealand Banki 3.437% due 04/04/2025	ng Group L 800	<b>td.</b> 885	0.01	VOC Escrow Ltd. 5.000% due 15/02/2028	1,200	1,150	0.01	6.795% due 15/07/2031	5,390	5,384	0.05
<b>Boral Finance Pty. Ltd.</b> 3.750% due 01/05/2028 \$	415	383		Total Bermuda	-	<b>49,699</b> 55,895	0.46	CIFC Funding Ltd. 6.640% due 24/04/2031 6.864% due 17/10/2031	3,953 4,800	3,954 4,803	
	4,300	4,137	0.04	BRAZIL	_			Elevation CLO Ltd. 6.775% due 15/07/2031	995	995	0.01
	23,500	13,681	0.13	CORPORATE BONDS & NOTES Banco BTG Pactual S.A.	;			KDAC Aviation Finance Ltd. 4.212% due 15/12/2042	3,494	2,944	0.03
GTA Finance Co. Pty. Ltd. 2.200% due 26/08/2027	7,200	4,399	0.04	4.500% due 10/01/2025 CSN Resources S.A.	14,000	13,765	0.13	Madison Park Funding Ltd. 6.405% due 15/04/2029	2,840	2,829	0.03
Lendlease Finance Ltd. 3.400% due 27/10/2027	9,900	6,148	0.06	5.875% due 08/04/2032 Total Brazil	8,100 _	7,052 20,817		Northwoods Capital Ltd. 6.758% due 19/04/2031 7.246% due 15/06/2031	9,717 976	9,728	0.09
Macquarie University 3.500% due 07/09/2028	250	160	0.00	CANADA	_			Palmer Square CLO Ltd. 6.687% due 18/04/2031	1,970	1,969	
Network Finance Co. Pty. Ltd. 6.061% due 19/06/2030	700	495	0.00	CORPORATE BONDS & NOTES				Romark WM-R Ltd. 6.707% due 20/04/2031	2,813	2,813	
	6,700	6,497	0.06	Air Canada Pass-Through Trust 3.300% due 15/07/2031 3.600% due 15/09/2028	2,332 5,245	2,098 4,939		Sapphire Aviation Finance Ltd. 4.250% due 15/03/2040	4,395	3,919	
	1. 15,700	14,723	0.14	3.750% due 15/06/2029 4.125% due 15/11/2026	2,553 3,134	2,352 3,018	0.02	Sound Point CLO Ltd. 6.655% due 15/04/2031	·	,	
<b>Qantas Airways Ltd.</b> 3.150% due 27/09/2028 AUD	500	309	0.00	5.250% due 01/10/2030 Bank of Montreal	3,114	3,057		6.797% due 21/01/2031 6.821% due 26/10/2031	5,123 3,780 6,500	5,114 3,776 6,504	0.03
	7,800	7,428		4.689% due 28/07/2029 Bank of Nova Scotia	5,000	5,035	0.05	Steele Creek CLO Ltd. 6.744% due 21/04/2031	971	,	0.01
5.250% due 13/03/2029 6.875% due 19/09/2033	21,303 4,800	20,867 5,095		4.900% due 04/06/2025 (g)(i)	17,869	17,112	0.16	Thunderbolt Aircraft Lease Ltd. 4.212% due 17/05/2032	2,049	1,900	
Woodside Finance Ltd. 3.700% due 15/03/2028 4.500% due 04/03/2029	600 26,115	564 25,115		Brookfield Finance, Inc. 3.500% due 30/03/2051	19,100	13,992	0.13	Trinitas CLO Ltd. 6.777% due 20/07/2031	5,868	5,871	
4.300 /0 ddc 04/03/2023		117,128		3.900% due 25/01/2028 4.700% due 20/09/2047	3,000 1,801	2,892 1,570	0.01	Wind River CLO Ltd. 6.707% due 18/07/2031	905	,	0.01
SOVEREIGN ISSUES				4.850% due 29/03/2029  Canadian Pacific Railway Co.	8,834	8,789	0.08	0.707 /0 duc 10/07/2031	303 _	98,138	
Australia Government Internati 1.000% due 21/11/2031 AUD	onal Bond 51,800	28,514	0.27	3.100% due 02/12/2051 CI Financial Corp.	8,000	5,787	0.05	CORPORATE BONDS & NOTES			
1.250% due 21/05/2032 3.500% due 21/12/2034	24,000 77,700	13,302 50,754	0.47	4.100% due 15/06/2051 Enbridge, Inc.	11,237	6,608	0.06	Alibaba Group Holding Ltd. 2.125% due 09/02/2031	2,000	1,659	0.02
4.500% due 21/04/2033	58,518	41,657 <b>134,227</b>		4.250% due 01/12/2026 5.700% due 08/03/2033	10,504 2,068	10,368 2,150		4.400% due 06/12/2057 Avolon Holdings Funding Ltd.	8,000	6,524	0.06
Total Australia	_	251,355	2.35	6.000% due 15/11/2028  Fairfax Financial Holdings Ltd.	11,800	12,398		2.528% due 18/11/2027 2.875% due 15/02/2025	14,256 8,300	12,643 8,012	0.08
AUSTRIA  CORPORATE BONDS & NOTES					29,201 100	30,837 99	0.29 0.00	4.250% due 15/04/2026 4.375% due 01/05/2026 5.500% due 15/01/2026	3,013 2,310 18,600	2,912 2,237 18,492	0.02
Erste Group Bank AG 5.125% due				Honda Canada Finance, Inc. 1.646% due 25/02/2028 CAD	7,082	4,828	0.05	China Modern Dairy Holdings Ltd 2.125% due 14/07/2026		8,171	
	5,400	5,659	0.05	Royal Bank of Canada 3.500% due 25/07/2028 €	1,000	1,134	0.01	Gaci First Investment Co. 4.750% due 14/02/2030	2,600	2,603	
BELGIUM  CORPORATE BONDS & NOTES				4.851% due 14/12/2026 \$ Toronto-Dominion Bank	8,900	8,971	0.08	4.875% due 14/02/2035 5.125% due 14/02/2053	1,700 13,000	1,664 11,805	0.02
KBC Bank NV 3.750% due 28/09/2026	6,000	6,794	0.06	4.680% due 08/01/2029 CAD	14,396 _	11,045 <b>159,079</b>		<b>GGAM Finance Ltd.</b> 8.000% due 15/02/2027	2,700	2,771	
Sofina S.A. 1.000% due 23/09/2028	9,200	8,581		SOVEREIGN ISSUES				Goodman HK Finance 4.375% due 19/06/2024	3,500	3,474	
Total Belgium	9,200 <u> </u>	15,375		Canada Government Internatio 2.750% due 01/12/2048	nal Bond 500	360	0.00	Melco Resorts Finance Ltd. 4.875% due 06/06/2025	16,760	16,271	
BERMUDA				Province of Ontario	0.027	<i>c</i> 070	0.06	5.250% due 26/04/2026	3,650	3,522	0.03
ASSET-BACKED SECURITIES					9,927 151,500	6,878 112,285		5.375% due 04/12/2029 5.625% due 17/07/2027 5.750% due 21/07/2028	3,027 8,241 2,100	2,678 7,731 1,947	0.07
	4,143	3,719	0.04	Province of Quebec 1.900% due 01/09/2030	4,500 _	3,079		MGM China Holdings Ltd. 4.750% due 01/02/2027	9,900	9,426	
<b>START Ltd.</b> 4.089% due 15/03/2044	2,723	2,477		Total Canada	-	<b>122,602</b> 281,681		5.250% due 18/06/2025 5.375% due 15/05/2024	8,100 1,255	7,961 1,250	0.07
	_	6,196	0.00	CAYMAN ISLANDS				5.875% due 15/05/2026	6,746	6,609	
CORPORATE BONDS & NOTES				ASSET-BACKED SECURITIES				Sands China Ltd. 2.550% due 08/03/2027 (k)	1,000	910	0.01
Aircastle Ltd. 2.850% due 26/01/2028 4.250% due 15/06/2026	6,300 3,050	5,626 2,949		<b>Ares CLO Ltd.</b> 6.825% due 15/10/2030 \$	8,970	8,979	0.08	3.100% due 08/03/2029 4.300% due 08/01/2026	1,500 10,000	1,309 9,609	0.01 0.09
Arch Capital Group Ltd. 3.635% due 30/06/2050	2,760	2,111		Atlas Senior Loan Fund Ltd. 6.745% due 15/01/2031	7,574	7,585		5.650% due 08/08/2028 Suci Second Investment Co. 6.000% due 25/10/2028	24,248	24,061	0.22
		,	-	6.805% due 16/01/2030	935	934	0.01	0.000 /0 duc 23/ 10/2020	000	047	0.01

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
<b>Sunny Optical Technology Group</b> 5.950% due 17/07/2026 \$	<b>Co. Ltd.</b> 10,500 \$		0.10	<b>OP Mortgage Bank</b> 3.375% due 15/02/2027	€ 6,000 \$	6,744	0.06	GERMANY CORPORATE BONDS & NOTE	S		
Tencent Holdings Ltd. 2.390% due 03/06/2030	8,266	7.048	0.07	<b>SATO Oyj</b> 1.375% due 24/02/2028	6,571	6.061	0.06	Bayer AG	~		
3.240% due 03/06/2050	5,200 700	3,472	0.03	Teollisuuden Voima Oyj	,	,,,,,		0.625% due 12/07/2031 Commerzbank AG	€ 1,000 \$	8/6	0.01
3.290% due 03/06/2060  Tencent Music Entertainment Gr			0.00	4.750% due 01/06/2030 Total Finland	1,200	1,391 28,647		3.375% due 12/12/2025	900	1,004	0.01
2.000% due 03/09/2030 Tingyi Cayman Islands Holding C	2,800	2,275	0.02	FRANCE	_			Deutsche Bank AG 1.750% due 19/11/2030	40,300	38,758	
1.625% due 24/09/2025	11,300	10,655	0.10	CORPORATE BONDS & NOT	ES			2.625% due 16/12/2024 Deutsche Boerse AG	£ 15,000	18,541	0.17
<b>Wynn Macau Ltd.</b> 4.875% due 01/10/2024	2,135	2,110		Altarea S.C.A. 1.750% due 16/01/2030	11,200	9,578	0.09	3.875% due 28/09/2033	€ 8,800	10,361	0.10
5.500% due 15/01/2026 5.500% due 01/10/2027	8,554 2,000	8,356 1,891		1.875% due 17/01/2028	5,700	5,305		Fraport AG Frankfurt Airport S 1.625% due 09/07/2024	9,200	10,032	
Xiaomi Best Time International I 2.875% due 14/07/2031	L <b>td.</b> 1,900	1,582	0.01	<b>Altice France S.A.</b> 5.125% due 15/07/2029	\$ 1,200	935	0.01	1.875% due 31/03/2028 2.125% due 09/07/2027	8,353 14,700	8,738 15,812	
Zhongsheng Group Holdings Ltd	'	1,362	0.01	BNP Paribas S.A. 2.219% due 09/06/2026	21,000	20,058	0.19	Hamburg Commercial Bank AC 0.500% due 22/09/2026	i 100	102	0.00
3.000% due 13/01/2026	7,100	6,622 <b>232,158</b>		2.871% due 19/04/2032 3.500% due 16/11/2027	3,700 20,000	3,132 18,886	0.03	IHO Verwaltungs GmbH (3.750	% Cash or	4.500% P	IK)
Total Cayman Islands	_	330,296		5.198% due 10/01/2030	15,000	15,030	0.14	3.750% due 15/09/2026 (b) Robert Bosch GmbH	19,590	21,397	0.20
CHILE				8.500% due 14/08/2028 (g)(i) BPCE S.A.	6,000	6,298	0.06	3.625% due 02/06/2030 4.000% due 02/06/2035	2,000 2,200	2,272 2,581	
CORPORATE BONDS & NOTES				6.612% due 19/10/2027 6.714% due 19/10/2029	4,500 30,000	4,635 31.621		4.375% due 02/06/2043	300		0.02
Celeo Redes Operacion Chile S.A 5.200% due 22/06/2047	<b>1</b> . 1,505	1,344	0.01	Bureau Veritas S.A. 1.875% due 06/01/2025	€ 15,200	16,435	0.15	Sixt SE 1.750% due 09/12/2024	10,958	11,894	0.11
Empresa Electrica Cochrane SpA	١	,		Credit Agricole S.A.		•		Volkswagen Bank GmbH 4.375% due 03/05/2028	400	456	0.01
5.500% due 14/05/2027 Total Chile	839 _	796 2,140	0.01	6.316% due 03/10/2029 Electricite de France S.A.	\$ 6,100	6,395	0.06	4.625% due 03/05/2031	5,300	6,152	
CHINA	-	,		4.625% due 25/01/2043 4.875% due 21/09/2038	€ 1,700 \$ 12,600	1,981 11,673	0.02	Volkswagen Leasing GmbH 1.500% due 19/06/2026	7,500	7,936	0.08
CORPORATE BONDS & NOTES				5.500% due 25/01/2035	£ 5,000	6,450	0.06	<b>Vonovia SE</b> 0.250% due 01/09/2028	8,900	8,371	0.08
State Grid Overseas Investment		12.600	0.12	5.625% due 25/01/2053 6.900% due 23/05/2053	5,300 \$ 4,100	6,638 4,645	0.04	Total Germany	0,300 _	165,639	
2.125% due 02/05/2030	12,223 5,217	12,609 5,140	0.05	9.125% due 15/03/2033 (g)  Holding d'Infrastructures de	3,400 Transport SAS	3,804 <b>SU</b>	0.04	GUERNSEY, CHANNEL ISLA	NDS		
Total China	-	17,749	0.17	1.475% due 18/01/2031 1.625% due 18/09/2029	€ 9,200 3,600	8,735 3,583		CORPORATE BONDS & NOTE			
COLOMBIA				Holding d'Infrastructures des	•	-,		Amdocs Ltd. 2.538% due 15/06/2030	\$ 5,875	5,071	0.05
CORPORATE BONDS & NOTES Ecopetrol S.A.				l'Environnement 0.625% due 16/09/2028	3,200	3,081	0.03	Globalworth Real Estate Inves	tments Ltd.	•	
	7,900 _	8,593	0.08	Indigo Group S.A.S. 1.625% due 19/04/2028	9,700	9,980	0.09	2.950% due 29/07/2026 3.000% due 29/03/2025	€ 16,713 421	15,237 426	0.14
CZECH REPUBLIC				Kering S.A. 5.125% due 23/11/2026	£ 2,000	2,602	0.02	Sirius Real Estate Ltd. 1.125% due 22/06/2026	8,300	8.292	0.08
CORPORATE BONDS & NOTES				New Immo Holding S.A.		•		1.750% due 24/11/2028	10,100	9,292	0.09
	5,400	5,888		2.750% due 26/11/2026 Peugeot Invest	€ 2,800	2,845	0.03	Total Guernsey, Channel Islands	_	38,318	0.36
1.816% due 02/03/2031 2.045% due 09/10/2028	8,000 3,300	6,861 3,055		1.875% due 30/10/2026	18,300	19,332	0.18	HONG KONG CORPORATE BONDS & NOTE	c		
Total Czech Republic	_	15,804	0.15	<b>SEB S.A.</b> 1.375% due 16/06/2025	6,800	7,233	0.07	AIA Group Ltd.	3		
DENMARK				<b>Societe Generale S.A.</b> 2.889% due 09/06/2032	\$ 24,213	20,000	0.19	4.950% due 04/04/2033	\$ 300	302	0.00
CORPORATE BONDS & NOTES				6.691% due 10/01/2034 Societe Generale SFH S.A.	26,900	28,436		<b>Lenovo Group Ltd.</b> 3.421% due 02/11/2030 (k)	6,400	5,656	0.05
<b>GN Store Nord A/S</b> 0.875% due 25/11/2024	13,661	14,465	0.14	3.625% due 31/07/2026	€ 9,000	10,148	0.09		_	5,958	0.05
<b>Jyske Realkredit A/S</b> 1.500% due 01/10/2053 DKK	8,634	1,042	0.01	TDF Infrastructure SASU 1.750% due 01/12/2029	9,100	8,795	0.08	SOVEREIGN ISSUES			
Nordea Kredit Realkreditaktiese	lskab		0.00	2.500% due 07/04/2026 Teleperformance SE	7,100	7,656	0.07	Airport Authority Hong Kong 2.400% due 08/03/2028 (g)	2,350	2,083	0.02
1.000% due 01/10/2050 Nykredit Realkredit A/S	4,010	409	0.00	5.250% due 22/11/2028	1,400	1,619	0.02	3.450% due 21/02/2029	5,500 _	5,234 <b>7,317</b>	
1.000% due 01/10/2050 1.000% due 01/10/2053	94,058 9,219	10,912 1,044		<b>Thales S.A.</b> 4.000% due 18/10/2025	2,600	2,912	0.03	Total Hong Kong	_	13,275	
1.500% due 01/10/2053	6,805 6,600		0.01	Ubisoft Entertainment S.A. 0.878% due 24/11/2027	18,400	17,349	0.16	INDIA	_		
Realkredit Danmark A/S				Worldline S.A.				CORPORATE BONDS & NOTE	S		
1.000% due 01/10/2053	29,867 3,664		0.00	4.125% due 12/09/2028	8,000	8,774 <b>336,579</b>		Adani Transmission Step-One 4.250% due 21/05/2036	L <b>td.</b> 16,249	13,115	0.12
1.500% due 01/10/2053 Total Denmark	6,816	822 40,977	0.01	LOAN PARTICIPATIONS ANI	O ASSIGNME	NTS		Bharti Airtel Ltd.	•	•	
	-	10,511	0.50	Altice France S.A.				4.375% due 10/06/2025 ReNew Power Pvt Ltd.	5,000	4,932	0.05
FINLAND  CORPORATE BONDS & NOTES				9.465% due 15/08/2028	4,195	4,175	0.04	5.875% due 05/03/2027	4,778 _	4,574	
Balder Finland Oyj	12.004	14 700	0.11	SOVEREIGN ISSUES  Caisse d'Amortissement de la	Dette Social	0		Total India	_	22,621	0.21
1.000% due 20/01/2029 €  Nokia Oyj	13,904	11,738	0.11	3.000% due 25/11/2031	4,300	4,878					
	2,800	2,713	0.03	Total France	_	345,632	3.23				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
INDONESIA  CORPORATE BONDS & NOTES				JAPAN CORPORATE BONDS & NOT	res			<b>CPI Property Group S.A.</b> 1.500% due 27/01/2031	10,269	\$ 6,001	0.06
Perusahaan Penerbit SBSN Indor	nesia			Mitsubishi UFJ Financial Gro				1.750% due 14/01/2030	10,150	6,408	0.06
	6,600 600	\$ 5,965 599		0.953% due 19/07/2025 1.538% due 20/07/2027	\$ 14,400 \$ 9,500	8,685	0.08	Cromwell Ereit Lux Finco SARL 2.125% due 19/11/2025	19,376	20,208	0.19
Perusahaan Perseroan Persero P Listrik Negara	T Perusa			2.048% due 17/07/2030 3.195% due 18/07/2029	15,400 5,600	12,966 5,150	0.05	<b>Helvetia Europe S.A.</b> 2.750% due 30/09/2041	4,600	4,415	0.04
4.000% due 30/06/2050 4.125% due 15/05/2027	7,800 1,400	6,050 1,363	0.01	3.273% due 19/09/2025 5.422% due 22/02/2029 5.475% due 22/02/2031	€ 3,100 \$ 2,700 3,837	3,404 2,751 3,935	0.03	Logicor Financing SARL 1.625% due 15/07/2027	23,701	24,102	0.22
4.875% due 17/07/2049 6.150% due 21/05/2048	700 2,300	621 2,362		Mizuho Financial Group, Inc.		3,333	0.04	Sberbank of Russia Via SB Capi 5.125% due 29/10/2022 ^	tal S.A.	3,669	0.03
Total Indonesia	2,500		0.16	1.979% due 08/09/2031 2.201% due 10/07/2031	7,100 9,100	5,794 7,581		5.250% due 23/05/2023 ^(i)  TMS Issuer SARL	12,200		0.03
IRELAND				4.416% due 20/05/2033	€ 5,000	5,826	0.05	5.780% due 23/08/2032	7,000	7,319	0.07
ASSET-BACKED SECURITIES				5.739% due 27/05/2031 Nippon Life Insurance Co.	\$ 568		0.01	Total Luxembourg		96,879	0.90
Cumulus Static CLO DAC 5.499% due 25/04/2033 €	5,000	5,520	0.05	6.250% due 13/09/2053 Nissan Motor Co. Ltd.	4,300	4,516	0.04	MAURITIUS			
CORPORATE BONDS & NOTES				4.345% due 17/09/2027 4.810% due 17/09/2030	13,557 3,100	12,980 2,900		CORPORATE BONDS & NOTES India Green Energy Holdings			
AerCap Ireland Capital DAC				Nomura Holdings, Inc.	-,	•		5.375% due 29/04/2024	9,900	9,802	0.09
1.650% due 29/10/2024 \$ 2.450% due 29/10/2026	2,900 3,200	2,801 2,964		1.851% due 16/07/2025 2.172% due 14/07/2028	15,950 5,000	15,110 4,396			SHARES		
2.875% due 14/08/2024	3,300	3,238	0.03	2.679% due 16/07/2030	1,800	1,535	0.01	MEXICO			
3.150% due 15/02/2024 4.450% due 01/10/2025	6,200 400	6,176 393	0.06	2.710% due 22/01/2029 3.103% due 16/01/2030	9,800 3,873	8,686 3,425		COMMON STOCKS			
4.450% due 03/04/2026	5,475	5,380		5.842% due 18/01/2028	9,500	9,709	0.09	Desarrolladora Homex S.A.B. de C.V. (c)	427,064	0	0.00
<b>AIB Group PLC</b> 4.263% due 10/04/2025	11,100	11,043	0.10	6.181% due 18/01/2033 (k) Sumitomo Mitsui Banking Co	8,000 orp.	8,578	0.08	S.A.D. de C.V. (c)	PAR		0.00
Perrigo Finance Unlimited Co. 4.900% due 15/12/2044	4,800	3,791	0.04	2.440% due 18/06/2024	11,500	11,333	0.11	CORPORATE BONDS & NOTES	(000S)		
SMBC Aviation Capital Finance I 3.550% due 15/04/2024		3,775		Sumitomo Mitsui Financial G 2.130% due 08/07/2030 2.696% due 16/07/2024	3,500	2,950 4,632		Banco Mercantil del Norte S.A. 6.625% due			
STERIS Irish FinCo UnLtd Co.	3,000	3,773	0.03	2.750% due 15/01/2030	4,700 2,018	1,786		24/01/2032 (g)(i)	9,400	8,009	0.08
2.700% due 15/03/2031	2,900	2,496	0.02	5.464% due 13/01/2026 5.520% due 13/01/2028	6,000 5,000	6,060 5,121		Petroleos Mexicanos 2.750% due 21/04/2027	200	186	0.00
<b>Zurich Finance Ireland Designate</b> 5.125% due 23/11/2052 £			0.04	5.710% due 13/01/2030	10,000	10,392		3.750% due 21/02/2024	100	110	
5.125% due 25/11/2052 E	3,600	4,430 46,487		5.716% due 14/09/2028 5.766% due 13/01/2033	5,400	5,595 4,758		4.875% due 21/02/2028 10.000% due 07/02/2033	500 8,000	483 8,042	
LOAN PARTICIPATIONS AND A	SSIGNN			6.796% due 13/01/2026	4,500 1,400	1,411		Trust Fibra Uno	·	,	
Delos Aircraft DAC				Suntory Holdings Ltd. 2.250% due 16/10/2024	900	876	0.01	4.869% due 15/01/2030	1,900	1,722 18,552	
7.348% due 31/10/2027 \$ Total Ireland	10,425	10,479 62,486		Total Japan	_	197,459		SOVEREIGN ISSUES		10,552	0.10
Total fleialiu		02,400	0.56	JERSEY, CHANNEL ISLAN	DS			Mexico Government Internatio	nal Dond		
ISRAEL				CORPORATE BONDS & NOT	ΓES			2.750% due 27/11/2031 (f) MXN		21,596	
SOVEREIGN ISSUES				AA Bond Co. Ltd.				3.000% due 03/12/2026 (f) 4.000% due 30/11/2028 (f)	161,468 273,729	8,858 15,807	
Israel Government International 5.000% due 30/10/2026 €	<b>Bond</b> 8,500	9,610	0.09	5.500% due 31/07/2050 G City Europe Ltd.	£ 7,682	9,306	0.09	4.000 /0 duc 50/ 1 1/2020 (1)	213,123	46,261	
ITALY	•			4.250% due 11/09/2025	€ 24,641	25,072	0.23	Total Mexico		64,813	0.61
CORPORATE BONDS & NOTES				Gatwick Funding Ltd. 2.500% due 15/04/2032	£ 300	337	0.00	MULTINATIONAL			
Aeroporti di Roma SpA				2.625% due 07/10/2048	1,200		0.01	CORPORATE BONDS & NOTES			
1.750% due 30/07/2031 AMCO - Asset Management Co.	1,700	1,624	0.02	3.125% due 28/09/2041 Heathrow Funding Ltd.	1,600	1,566	0.02	Delta Air Lines, Inc.	. 2125	2.076	0.02
4.625% due 06/02/2027	4,609	5,239	0.05	1.875% due 12/07/2032 2.750% due 13/10/2031	€ 3,800 £ 1,200	3,686 1,388		4.750% due 20/10/2028	3,125	3,076	0.03
Banca Monte dei Paschi di Siena 1.875% due 09/01/2026	SpA 26,749	28,106	0.26	HSBC Bank Capital Funding		.,555	0.0.	NETHERLANDS  CORPORATE BONDS & NOTES			
2.625% due 28/04/2025	16,100	17,362	0.16	5.844% due 05/11/2031 (g)	8,867	11,812		ABN AMRO Bank NV			
6.750% due 05/09/2027 Intesa Sanpaolo SpA	13,300	15,384	0.14	Total Jersey, Channel Islands	-	54,153	0.51	6.575% due 13/10/2026	10,000	10,170	0.10
	10,600 5,900	9,658 5,841		LIBERIA  CORPORATE BONDS & NOT	TEC.			Achmea Bank NV 3.750% due 19/10/2026 €	5,500	6,219	0.06
5.710% due 15/01/2026	14,506 9,400	14,444 11,451	0.14	Royal Caribbean Cruises Ltd.				Arcadis NV 4.875% due 28/02/2028	6,900	7,905	0.07
Mundys SpA	J, <del>1</del> 00	11,751	0.11	5.500% due 31/08/2026	\$ 3,000 _	2,972	0.03	ASR Nederland NV	0,500		
1.625% due 03/02/2025	4,100	4,407		LUXEMBOURG				3.375% due 02/05/2049 7.000% due 07/12/2043	4,300 2,600	4,423 3,249	
1.875% due 13/07/2027 1.875% due 12/02/2028	15,770 1,323	16,329 1,346		CORPORATE BONDS & NOT	ΓES			BMW Finance NV	·		
<b>Nexi SpA</b> 2.125% due 30/04/2029	6,450	6,308	0.06	<b>Altice Financing S.A.</b> 4.250% due 15/08/2029	€ 1,300	1,279	0.01	4.125% due 04/10/2033 BP Capital Markets BV	3,900	4,650	0.04
Societa per Azioni Esercizi Aerop 3.500% due 09/10/2025 (k)	ortuali 2,800	<b>SEA SpA</b> 3,038	0.03	Aroundtown S.A. 3.000% due 16/10/2029	£ 1,300	1,200	0.01	4.323% due 12/05/2035 Cooperatieve Rabobank UA	2,500	2,935	0.03
Telecom Italia SpA	18,600			5.375% due 21/03/2029  Becton Dickinson Euro Finan	\$ 16,200	13,354		4.375% due 29/06/2027 (g)(i)	19,000	19,705	0.18
7.875% due 31/07/2028 Total Italy	10,000	22,883 163,420		0.334% due 13/08/2028	€ 4,347	4,235		CTP NV 0.500% due 21/06/2025	9,199	9,583	
			_	1.336% due 13/08/2041	5,180	3,957	0.04	1.250% due 21/06/2029	12,800	11,739	0.11

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS		PAR (000S)	FAIR % ( VALUE NI (000S) ASSE	T S DESCRIPTION	PAR (000S)		
<b>Danfoss Finance BV</b> 0.125% due 28/04/2026 €	2,000 \$	2,054	0.02	SOVEREIGN ISSUES BNG Bank NV			SLOVAKIA SOVEREIGN ISSUES			
Digital Dutch Finco BV	. 2,000 \$				,200 \$	8,815 0.08		ational Bon	d	
1.000% due 15/01/2032 1.250% due 01/02/2031	2,600	2,294 11,291		Total Netherlands	3	315,431 2.94		€ 500		0.00
EnBW International Finance BV	12,188	11,291	0.11	NORWAY			SLOVENIA			
3.500% due 24/07/2028	5,000	5,618		CORPORATE BONDS & NOTES			CORPORATE BONDS & NO	TES		
4.000% due 24/01/2035	7,175	8,201	0.08	Sparebanken Vest Boligkreditt A/S			Nova Kreditna Banka Marib	or d.d.		
Enel Finance International NV 1.875% due 12/07/2028 \$	600	524	0.01	3.375% due 15/11/2028 € 2		2,270 0.02	1.875% due 27/01/2025	10,600	11,657	0.11
5.500% due 15/06/2052	5,000	4,732		<b>Var Energi ASA</b> 8.000% due 15/11/2032 \$ 9	800	11,018 0.10	SOUTH AFRICA			
IMCD NV 4.875% due 18/09/2028 €	4,600	5,330	0.05	Yara International ASA	,000	11,010 0.10	CORPORATE BONDS & NO	TES		
Imperial Brands Finance Nether		3,330	0.05		,147	14,795 0.14	- 7 migro dora 7 ismanta moraniga	PLC		
5.250% due 15/02/2031	7,000	8,015	0.07	Total Norway	_	28,083 0.26	3.375% due 01/11/2028 3.750% due 01/10/2030	\$ 5,300 7,800		
ING Groep NV	4.000	6 200	0.06	PERU			5.750% due 01/10/2050	7,000	11,562	
	4,900	6,298	0.06	CORPORATE BONDS & NOTES					11,502	0.11
JAB Holdings BV 1.000% due 20/12/2027 €	5.000	5,079	0.05	Banco de Credito del Peru S.A.			SOVEREIGN ISSUES			
	6,735	5,423	0.05	4.650% due 17/09/2024 PEN 9	,800	2,571 0.02	South Africa Government In 10.500% due 21/12/2026 ZA			0.66
2.250% due 19/12/2039 € 5.000% due 12/06/2033	£ 4,800 3,300	4,144 3,937		POLAND			Total South Africa	11,231,200	82,043	
JDE Peet's NV	3,300	3,331	0.04	SOVEREIGN ISSUES					02/013	0.77
4.125% due 23/01/2030	8,500	9,669		Poland Government International E	Rond		SOUTH KOREA			
4.500% due 23/01/2034	21,200	24,652	0.23	3.875% due 14/02/2033 € 7	,300	8,409 0.08		TES		
<b>LeasePlan Corp. NV</b> 2.875% due 24/10/2024 \$	1,020	997	0.01		,300	2,680 0.02	4.0000/ 1 43/04/3037	€ 3,600	4,089	0.04
	1,000	1,111		Total Poland	_	11,089 0.10	Shinhan Bank Co. Ltd.	3,000	4,009	0.04
Lseg Netherlands BV	7,000	0.174	0.00	PORTUGAL			1.183% due 29/09/2025 AL	JD 7,200	4,614	0.04
4.231% due 29/09/2030 Nationale-Nederlanden Bank N	7,000	8,174	0.08	CORPORATE BONDS & NOTES			Shinhan Financial Group Co.	Ltd.		
3.625% due 16/10/2026	3,400	3,835	0.04	Banco Santander Totta S.A.			3.340% due 05/02/2030 (i)	\$ 3,000	2,924	0.03
NE Property BV		,		3.750% due 11/09/2026 13	,200	14,845 0.14		, -,	11,627	
1.875% due 09/10/2026	3,500	3,540		QATAR			COVEREICN ISSUES			
2.000% due 20/01/2030 3.375% due 14/07/2027	7,000 9,111	6,224 9,528		SOVEREIGN ISSUES			SOVEREIGN ISSUES			
NN Group NV	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		Qatar Government International Bo	ond		Korea Housing Finance Corp 4.082% due 25/09/2027	). € 8,200	9,362	0.09
4.625% due 13/01/2048	2,000	2,223	0.02	4.400% due 16/04/2050 \$ 11	,100	10,254 0.10	Total South Korea	·	20,989	
Prosus NV 1.539% due 03/08/2028	3,700	3,537	0.03	ROMANIA			SPAIN			
2.031% due 03/08/2032	25,387	21,512	0.20	SOVEREIGN ISSUES			CORPORATE BONDS & NO	TES		
4.027% due 03/08/2050 \$ 4.193% due 19/01/2032	3,800 3,800	2,497 3,281		Romania Government Internationa	l Bond		Banco Santander S.A.	LJ		
Sagax Euro MTN NL BV	3,000	3,201	0.05	1.375% due 02/12/2029 € 2		2,723 0.02 6.854 0.06	4.875% due 18/10/2031	3,200		
0.750% due 26/01/2028 (k) €	5,817	5,500			,650 ,200	7,234 0.07	0.327 /6 due 07/11/2027	\$ 11,600	12,003	0.11
1.000% due 17/05/2029 1.625% due 24/02/2026	1,400 5,900	1,267 6,185			,600	16,854 0.16				
Sandoz Finance BV	3,300	0,103	0.00	2.875% due 13/04/2042 8 Total Romania	,200	6,152 0.06 39,817 0.37	14/09/2028 (a)(i)	€ 5,400	4,620	0.04
3.970% due 17/04/2027	7,400	8,344		Total Normania	_	39,017 0.37	Deutsche Bank S.A. Espanol 3.625% due 23/11/2026		2,700	0.02
4.220% due 17/04/2030 4.500% due 17/11/2033	600 700		0.01	RUSSIA			Werfen S.A.	2,400	2,700	0.03
Siemens Energy Finance BV	700	022	0.01	CORPORATE BONDS & NOTES			4.625% due 06/06/2028	11,000	12,405	0.12
4.250% due 05/04/2029	3,300	3,566	0.03	MMK International Capital DAC	000	204 0 00	Total Spain		35,498	0.33
Syngenta Finance NV 4.892% due 24/04/2025 \$	E 201	E 216	0.05	4.375% due 13/06/2024 ^ \$ 4	,900	294 0.00	SUPRANATIONAL			
Teva Pharmaceutical Finance No.	5,284 etherlands	5,216	0.05	SAUDI ARABIA			CORPORATE BONDS & NO	TES		
3.150% due 01/10/2026	6,000	5,560	0.05	SOVEREIGN ISSUES			European Bank for Reconstr	uction & De	velopment	
Volkswagen Financial Services		7 750	0.07	Saudi Arabia Government Internati			1.500% due 13/02/2025	\$ 5,200	5,017	0.05
0.875% due 20/02/2025 £ 1.875% due 03/12/2024	6,400 1,800	7,750 2,218			,705 ,000	15,529 0.15 52,599 0.49		400	390	0.00
Volkswagen International Finar	•	2,210	0.02	4.875% due 18/07/2033 25	,000	25,567 0.24	0.750% due 15/11/2024	£ 15,196	18,705	0.18
	2,900	3,614	0.03		,000	5,665 0.05	- Tutai Supranational		24,112	0.23
<b>Vonovia Finance BV</b> 0.500% due 14/09/2029	400	265	0.00	Total Saudi Arabia	_	99,360 0.93	SWEDEN			
1.125% due 14/09/2034	1,000		0.00	SINGAPORE			CORPORATE BONDS & NO	TES		
		306,221		CORPORATE BONDS & NOTES			Fastighets AB Balder			
NON-AGENCY MORTGAGE-BA	CKED SEC	HIRITIES		Oversea-Chinese Banking Corp. Ltd		12.516 . 2.11	1.125% due 29/01/2027	€ 4,500	4,263	0.04
	NEW-D SI-C	Calling		.,	,300 Ltd	12,516 0.12	Jayan Ab	4 200	4 101	0.04
<b>EMF-NL Prime BV</b> 4.785% due 17/04/2041	343	364	0.00	Pfizer Investment Enterprises Pte. I 4.750% due 19/05/2033 4	.687	4,699 0.04	1.125% due 30/01/2027 2.250% due 13/03/2025	4,200 8,400		0.04
Eurosail BV				5.110% due 19/05/2043 18	,100	18,047 0.17		27.30	17,479	
5.485% due 17/10/2040	28		0.00	<b>SP PowerAssets Ltd.</b> 3.000% due 26/09/2027 2	400	2 202 0 0	CWITZERLAND			
	_	395	0.00	United Overseas Bank Ltd.	,400	2,282 0.02		TEC		
					,500	3,231 0.03	CORPORATE BONDS & NO	E3		
				Total Singapore	_	40,775 0.38	UBS AG 5.650% due 11/09/2028	\$ 12,500	12,972	0.12
								_,_,	-,	

DESCRIPTION	F (00)	PAR OS)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	FAIR % OF PAR VALUE NET DESCRIPTION (000S) (000S) ASSETS
<b>UBS Group AG</b> 1.494% due 10/08/2027 2.593% due 11/09/2025	\$ 5,0 18,0		4,520 17,644	0.04 0.17	3.500% due 26/07/2026 3.875% due 26/07/2029 5.500% due 28/09/2026	\$ 21,311 9,040 £ 3,300	\$ 20,343 8,441 4,244	0.08	Virgin Money UK PLC 2.875% due 24/06/2025
3.091% due 14/05/2032 3.126% due 13/08/2030 4.125% due 24/09/2025	1,5 4 58,9	00 00 90	1,278 357 57,749	0.01 0.00 0.54	Informa PLC 1.250% due 22/04/2028 2.125% due 06/10/2025	€ 8,823 17,190	8,934 18,473	0.17	4.000% due 03/09/2027 1,000 1,210 0.01 4.625% due 29/10/2028 € 389 429 0.00 Weir Group PLC
4.965% due 16/01/2026 6.301% due 22/09/2034	€ 11,0 3,5 \$ 3,1 € 5,0	50 00	3,284	0.04	3.125% due 05/07/2026 InterContinental Hotels Group 1.625% due 08/10/2024	€ 15,000	16,292		2.200% due 13/05/2026 \$ 8,500 7,907 0.07 618,468 5.77
	\$ 5,8 4,2	00	6,272		3.375% due 08/10/2028 <b>John Lewis PLC</b> 4.250% due 18/12/2034	£ 7,572 2,800	9,010 2,597		NON-AGENCY MORTGAGE-BACKED SECURITIES  Canary Wharf Finance PLC
Total Switzerland		1	31,915	1.23	6.125% due 21/01/2025 Lloyds Bank PLC	1,950	2,481		5.952% due 22/10/2037 £ 55 72 0.00  Great Hall Mortgages PLC  5.9430/   4.9496/2030
THAILAND  CORPORATE BONDS & NOTE:	S				0.000% due 02/04/2032 Lloyds Banking Group PLC	\$ 24,400	15,776	0.15	5.812% due 18/06/2039 \$ 398 396 0.01 Newgate Funding PLC 5.509% due 01/12/2050 £ 111 137 0.00
Bangkok Bank PCL 3.466% due 23/09/2036 (i)	9,0	00	7,561	0.07	4.947% due 27/06/2025 (g)(i) <b>M&amp;G PLC</b>	€ 5,200	5,617		RMAC PLC 0.000% due 15/02/2047 18,600 23,788 0.22
TURKEY CORPORATE BONDS & NOTE	ς				6.340% due 19/12/2063 Market Bidco Finco PLC 4.750% due 04/11/2027	£ 500 € 11,381	11,306	0.01	24,393         0.23           Total United Kingdom         642,861         6.00
Turkish Airlines Pass-Through 4.200% due 15/09/2028		11	3,452	0.02	Marks & Spencer PLC 3.750% due 19/05/2026	£ 100		0.00	UNITED STATES
UNITED ARAB EMIRATES	3,0	44	3,432	0.03	Mitchells & Butlers Finance PLG 5.789% due 15/12/2030			0.01	ASSET-BACKED SECURITIES  AASET Trust
CORPORATE BONDS & NOTE: DAE Sukuk Difc Ltd.	S				6.013% due 15/12/2030 National Grid Electricity Distril	404 bution East		0.01 PLC	3.967% due 16/05/2042 \$ 445 407 0.00  ACE Securities Corp. Home Equity Loan Trust
3.750% due 15/02/2026	8,1	83	7,876	0.07	3.530% due 20/09/2028 National Grid PLC	€ 3,000	3,367		6.370% due 25/12/2034 960 869 0.01 6.415% due 25/05/2035 1,900 1,710 0.02
UNITED KINGDOM  CORPORATE BONDS & NOTE:	S				5.602% due 12/06/2028 5.809% due 12/06/2033 Nationwide Building Society	\$ 1,400 21,500	1,444 22,611		Aegis Asset-Backed Securities Trust           5.640% due 25/01/2037         3,616         2,644         0.03
Barclays PLC 2.645% due 24/06/2031	8,0		6,752		3.375% due 27/11/2028 4.500% due 01/11/2026	€ 1,600 7,300	1,811 8,322		Ameriquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates 6.175% due 25/01/2036 153 0.00
	€ 5,5 \$ 7,5 5,5	50	6,335 7,589 5,740		5.264% due 10/11/2026 5.875% due 20/12/2024 (g)(i) 6.557% due 18/10/2027	\$ 500 £ 8,150 \$ 20,000	510 10,223 20,716		Credit Suisse First Boston Mortgage Securities Corp. 4.453% due 25/08/2032 92 87 0.00
6.490% due 13/09/2029 6.692% due 13/09/2034	7,5 7,8 £ 9,5	00 00	7,816 8,344 12,912	0.07 0.08	NatWest Group PLC 4.269% due 22/03/2025	8,800	8,770	0.08	Fremont Home Loan Trust 5.790% due 25/08/2036 6,862 2,208 0.02 GSAMP Trust
8.000% due 15/06/2024 (g)(i) BAT International Finance PLC	\$ 4,3	00	4,281	0.04	4.800% due 05/04/2026 4.892% due 18/05/2029 5.076% due 27/01/2030	3,800 8,625 7,978	3,768 8,478 7,863	0.08 0.07	5.640% due 25/01/2037 1,193 1,156 0.01 <b>Home Equity Mortgage Loan Asset-Backed Trust</b>
2.250% due 26/06/2028 <b>BP Capital Markets PLC</b> 5.773% due 25/05/2038	£ 8,1		9,210		6.016% due 02/03/2034  Quadgas Finance PLC	25,900	27,221		5.660% due 25/04/2037 4,562 2,949 0.03  JPMorgan Mortgage Acquisition Trust
Broadgate Financing PLC 4.851% due 05/04/2033	,	49	•	0.00	3.375% due 17/09/2029 <b>Royalty Pharma PLC</b> 2.200% due 02/09/2030	£ 300 \$ 5,593	4,703	0.00	5.680% due 25/10/2036 833 819 0.01 <b>L2L Education Loan Trust</b> 5.816% due 15/06/2031 832 832 0.01
Cadent Finance PLC 2.625% due 22/09/2038		00		0.00	3.300% due 02/09/2040 Sage Group PLC	5,000	3,761		Labrador Aviation Finance Ltd. 4.300% due 15/01/2042 11,854 10,136 0.10
	€ 11,8		12,157		1.625% due 25/02/2031 Santander UK Group Holdings	£ 1,400 <b>PLC</b>	1,465	0.01	<b>Long Beach Mortgage Loan Trust</b> 5.790% due 25/12/2036 4,120 2,814 0.03
1.000% due 31/07/2031 <b>Clydesdale Bank PLC</b> 5.820% due 22/09/2028	6,5		6,150 10,837		2.896% due 15/03/2032 2.920% due 08/05/2026 3.530% due 25/08/2028	\$ 500 £ 2,700 € 2,000	427 3,294 2,195		6.520% due 25/06/2035 4,166 4,019 0.04  MASTR Asset-Backed Securities Trust
Direct Line Insurance Group PL 4.000% due 05/06/2032	£ 8,5 -C 1,2		1,249		6.750% due 24/06/2024 (g)(i) 7.482% due 29/08/2029	£ 12,950 8,900	16,523 12,348	0.16	6.190% due 25/12/2034 1,648 1,535 0.01 Morgan Stanley ABS Capital, Inc. Trust 6.520% due 25/04/2035 1,485 1,407 0.01
DWR Cymru Financing UK PLC 3.514% due 31/03/2030		33		0.00	<b>Santander UK PLC</b> 5.770% due 12/02/2027	11,800	15,069	0.14	New Century Home Equity Loan Trust 6.400% due 25/11/2034 212 208 0.00
Ferguson Finance PLC 3.250% due 02/06/2030	\$ 4,3	00	3,850	0.04	<b>Standard Chartered PLC</b> 1.456% due 14/01/2027 2.819% due 30/01/2026	\$ 16,100 2,300	14,758 2,225		Option One Mortgage Loan Trust         5.610% due 25/01/2037         4,418         2,506         0.02
Gazprom PJSC Via Gaz Finance 3.250% due 25/02/2030	PLC 7,7	00	4,504	0.04	3.265% due 18/02/2036 3.603% due 12/01/2033	5,700 5,900	4,671 4,893	0.04	Residential Asset Mortgage Products Trust 0.000% due 25/12/2035 379 313 0.00
Greene King Finance PLC 0.000% due 15/03/2036 4.064% due 15/03/2035	£ 9	00 07	907 5,022	0.01	4.644% due 01/04/2031 6.296% due 06/07/2034 6.301% due 09/01/2029	2,700 600	2,547 631 11,845	0.01	Residential Asset Securities Corp. Trust           6.130% due 25/11/2035         143         143         0.00
5.106% due 15/03/2034 5.318% due 15/09/2031		86 13	106	0.00	SW Finance PLC 7.375% due 12/12/2041	11,533 £ 7,000	9,580		Securitized Asset-Backed Receivables LLC Trust           6.050% due 25/12/2035         350         337         0.00           6.145% due 25/01/2035         89         78         0.00
	19,0 \$ 5,5	39	22,335 4,592	0.04	Telereal Secured Finance PLC 4.010% due 10/12/2033	213	257	0.00	SLM Private Credit Student Loan Trust 5.886% due 16/12/2041 1,238 1,203 0.01 Soundview Home Loan Trust
2.848% due 04/06/2031 3.973% due 22/05/2030 4.041% due 13/03/2028	8,5 11,3 17,4	00	7,316 10,564 16,774	0.10	Thames Water Utilities Finance 4.375% due 18/01/2031 8.250% due 25/04/2040	€ 3,000 £ 6,225	3,142 8,926		5.930% due 25/06/2036 3,569 3,402 0.03 Structured Asset Investment Loan Trust
4.292% due 12/09/2026 4.600% due 17/12/2030 (g)(i)	2,5 11,9	00	2,450 9,954	0.02	<b>TP ICAP Finance PLC</b> 2.625% due 18/11/2028	5,568	5,946	0.06	6.090% due 25/01/2036 3,489 3,212 0.03 45,147 0.42
Imperial Brands Finance PLC 3.125% due 26/07/2024	1,3	00	1,279	0.01	5.250% due 29/05/2026 7.875% due 17/04/2030	16,900 4,800	20,893 6,527		

DESCRIPTION	CHARTS	FAIR VALUE	% OF NET	DESCRIPTION	PAR	FAIR VALUE	% OF NET	DESCRIPTION	PAR	FAIR VALUE	NET
COMMON STOCKS	SHARES	(000S)	ASSETS	DESCRIPTION 5.450% due 23/01/2039	(000s) \$ 7,000 !	(000s) \$ 7,388	0.07	Booz Allen Hamilton, Inc.	(000S)	(000S)	ASSETS
FINANCIALS Stearns Holdings LLC 'B' (c)	1,508,783 \$	0	0.00	Antares Holdings LP 2.750% due 15/01/2027	5,800	5,143			2,900 \$	3,067	0.03
Steams Holdings LLC B (c)	PAR (000S)	0	0.00	3.950% due 15/07/2026 7.950% due 11/08/2028	3,500 5,000	3,258 5,181		6.119% due 20/07/2053 Boston Scientific Corp.	3,000	3,137	0.03
CORPORATE BONDS & NOTE				<b>Apple, Inc.</b> 4.300% due 10/05/2033 (k)	2,200	2,235	0.02	2.650% due 01/06/2030	5,749	5,136	0.05
<b>7-Eleven, Inc.</b> 1.800% due 10/02/2031 \$	2,150	1,749	0.02	Ares Capital Corp. 2.875% due 15/06/2027	8,400	7,681		Brandywine Operating Partnersh 3.950% due 15/11/2027	1,450	1,297	0.01
Adventist Health System 5.430% due 01/03/2032	2,000	2,036	0.02	Ares Finance Co. LLC 3.250% due 15/06/2030	15,444	13,664		British Airways Pass-Through Tru 3.300% due 15/06/2034 3.350% due 15/12/2030	11,321 724	10,086	0.09
<b>AEP Texas, Inc.</b> 2.100% due 01/07/2030	7,935	6,665	0.06	Ares Management Corp. 6.375% due 10/11/2028	14,000	14,688		3.800% due 20/03/2033 4.125% due 20/03/2033	64 65	60	
<b>AES Corp.</b> 3.300% due 15/07/2025	9,500	9,157		Ashtead Capital, Inc. 1.500% due 12/08/2026	1,200	1,089		4.250% due 15/05/2034 4.625% due 20/12/2025	650 311	607	
3.950% due 15/07/2030 5.450% due 01/06/2028	5,589 4,468	5,174 4,545		4.000% due 01/05/2028	7,041	6,633	0.06	<b>Broadcom, Inc.</b> 2.450% due 15/02/2031	12,900	11,038	0.10
Alaska Airlines Pass-Through 1 4.800% due 15/02/2029		7,183		Assured Guaranty U.S. Holding 6.125% due 15/09/2028	gs, Inc. 3,900	4,098	0.04	3.187% due 15/02/2031 3.469% due 15/04/2034	34,991 18,649	28,374 16,233	0.26
Alexandria Real Estate Equitie 4.300% due 15/01/2026	•	11,845		AT&T, Inc. 3.550% due 15/09/2055 3.650% due 15/09/2059	7,171 15,243	5,161 10,938		3.500% due 15/02/2041 4.926% due 15/05/2037	200 11,422		0.00
Allegion U.S. Holding Co., Inc. 3.550% due 01/10/2027	9,700	9,225		4.300% due 18/11/2034 Atmos Energy Corp.	€ 3,400	3,978		Brookfield Capital Finance LLC 6.087% due 14/06/2033	7,700		0.08
Ally Financial, Inc.				5.900% due 15/11/2033	\$ 1,000	1,086	0.01	Brooklyn Union Gas Co. 3.865% due 04/03/2029	204	190	0.00
2.200% due 02/11/2028 6.848% due 03/01/2030 6.992% due 13/06/2029	800 6,100 6.000	681 6,272 6,202	0.06	Aviation Capital Group LLC 3.500% due 01/11/2027	8,030	7,406		Burlington Northern Santa Fe LL	С		
8.000% due 01/11/2031	12,001	13,151		4.375% due 30/01/2024 Bank of America Corp.	13,999	13,977		4.450% due 15/01/2053 5.200% due 15/04/2054	344 10,828	11,282	0.00
American Airlines Pass-Throug 3.000% due 15/04/2030	2,015	1,821		0.580% due 08/08/2029 1.898% due 23/07/2031	€ 9,500 \$ 4,200	9,225 3,438		Cameron LNG LLC 2.902% due 15/07/2031	1,900	1,668	0.02
3.150% due 15/08/2033 3.200% due 15/12/2029	6,712 9,024	5,885 8,229		2.551% due 04/02/2028	26,100	24,191 12,935	0.23	3.402% due 15/01/2038 3.701% due 15/01/2039	4,172 8,325	3,526 7,066	0.03
3.250% due 15/04/2030 3.350% due 15/04/2031	1,514 7,304	1,324 6,605	0.01	2.592% due 29/04/2031 2.651% due 11/03/2032	15,000 10,000	8,449	0.08	Cantor Fitzgerald LP		,	
3.375% due 01/11/2028	8,019	7,356	0.07	2.687% due 22/04/2032 3.093% due 01/10/2025	1,710 9,000	1,445 8,827		4.500% due 14/04/2027 4.875% due 01/05/2024	100 3,500	96 3,474	0.00
3.500% due 15/08/2033 3.575% due 15/07/2029	11,139 1,934	9,500 1,806		4.271% due 23/07/2029 4.300% due 28/01/2025 (g)	2,300 27,900	2,222 26,305	0.02	7.200% due 12/12/2028	7,900	8,105	
3.600% due 22/03/2029 3.600% due 15/04/2031	903 4,003	846 3,514		4.827% due 22/07/2026	1,700	1,688	0.02	Capital One Financial Corp. 6.312% due 08/06/2029	9,621	9,875	0.09
3.650% due 15/08/2030 4.000% due 15/01/2027	1,316 2,138	1,220 2,050	0.01 0.02	5.015% due 22/07/2033 5.288% due 25/04/2034 5.819% due 15/09/2029	5,000 14,600 11,200	4,948 14,641 11,568	0.14	Carlyle Holdings Finance LLC 5.625% due 30/03/2043	100	98	0.00
4.100% due 15/07/2029  American Electric Power Co., I		914		5.872% due 15/09/2034 5.933% due 15/09/2027	1,250 5,000	1,309 5,104	0.01		£ 13,400	14,936	
3.875% due 15/02/2062 4.300% due 01/12/2028	6,200 4,600	5,235 4,503	0.04	Bank of America N.A. 5.526% due 18/08/2026	22,300	22,719		5.800% due 30/11/2025 CDW LLC	5 5,000	5,069	0.05
5.200% due 15/01/2029 5.625% due 01/03/2033	10,000 1,198	10,141 1,249	0.09	5.650% due 18/08/2025 6.000% due 15/10/2036	5,825 7,150	5,899 7,760	0.06	3.569% due 01/12/2031 Centene Corp.	6,400	5,684	0.05
American Homes 4 Rent LP 4.250% due 15/02/2028	500	486	0.00	BAT Capital Corp.				2.450% due 15/07/2028 3.000% due 15/10/2030	20,384 21,000	18,169 18,213	
4.900% due 15/02/2029 American Tower Corp.	9,100	9,010	0.08	2.726% due 25/03/2031 6.421% due 02/08/2033	2,894 1,300	2,429 1,361		Charles Schwab Corp. 6.196% due 17/11/2029	20,300	21,300	
0.500% due 15/01/2028 € 1.000% due 15/01/2032	17,900 11,300	17,657 10,244		<b>Bayer U.S. Finance LLC</b> 4.250% due 15/12/2025	400	390	0.00	<b>Charter Communications Operat</b>	ing LLC		
1.450% due 15/09/2026 \$ 1.875% due 15/10/2030		5,379 3,938	0.05	4.375% due 15/12/2028 6.375% due 21/11/2030	22,280 15,500	21,193 15,959		2.250% due 15/01/2029 2.300% due 01/02/2032	7,920 11,000		0.06
1.950% due 22/05/2026 €	8,800	9,383	0.09	Becton Dickinson & Co.	G 2.200	2.400	0.00	3.500% due 01/06/2041 3.700% due 01/04/2051	9,200 6,800		0.06 0.04
2.100% due 15/06/2030 \$ 2.300% due 15/09/2031	6,500 2,700	5,457 2,234		0.034% due 13/08/2025 Berry Global, Inc.	€ 2,300	2,408	0.02	3.900% due 01/06/2052	1,700	1,145	0.01
2.400% due 15/03/2025 2.950% due 15/01/2025	3,800 9,670	3,674 9,441		1.000% due 15/01/2025 1.500% due 15/01/2027	9,900	10,631		4.400% due 01/12/2061 4.800% due 01/03/2050	750 8,400		0.00
3.125% due 15/01/2027	5,900	5,581	0.05	4.875% due 15/07/2026	9,100 \$ 2,870	9,439 2,822		5.125% due 01/07/2049 5.375% due 01/04/2038	12,300 5,632	10,005	0.09
3.800% due 15/08/2029 3.950% due 15/03/2029	9,134 600	8,681 573		<b>BGC Group, Inc.</b> 8.000% due 25/05/2028	5,500	5,747	0.05	6.150% due 10/11/2026	4,500		0.03
5.250% due 15/07/2028 5.550% due 15/07/2033	3,000 1,000	3,050 1,035		Black Hills Corp.	3,300			Cheniere Corpus Christi Holding: 3.700% due 15/11/2029	8,332	7 875	0.07
5.650% due 15/03/2033 5.900% due 15/11/2033	9,000 6,200	9,359 6,569	0.09	1.037% due 23/08/2024 5.950% due 15/03/2028	1,100 2,990	1,068 3,100		5.125% due 30/06/2027	13,132	13,205	
American Transmission System	ns, Inc.			6.150% due 15/05/2034 Blackstone Private Credit Fund	2,500	2,607		Cheniere Energy Partners LP 3.250% due 31/01/2032	8,600		0.07
5.000% due 01/09/2044 Amgen, Inc.	1,052	978		2.350% due 22/11/2024 Blue Owl Finance LLC	12,969	12,551	0.12	4.000% due 01/03/2031 5.950% due 30/06/2033	16,200 9,900	14,750 10,177	
5.150% due 02/03/2028 5.250% due 02/03/2030 5.600% due 02/03/2043	3,600 7,571 35,984	3,687 7,786 37,206	0.07	3.125% due 10/06/2031 Boeing Co.	5,700	4,703	0.04	Cheniere Energy, Inc. 4.625% due 15/10/2028	3,600	3,517	0.03
5.650% due 02/03/2053 5.750% due 02/03/2063	5,900 10,000	6,212 10,504	0.06	2.196% due 04/02/2026 3.250% due 01/02/2028	23,500 4,400	22,209 4,177		Choice Hotels International, Inc. 3.700% due 01/12/2029	1,700	1,508	0.01
<b>Anheuser-Busch Cos. LLC</b> 4.900% due 01/02/2046	1,644	1,613		5.150% due 01/05/2030 5.930% due 01/05/2060	1,137 5,000	1,158 5,186	0.01	Citibank N.A. 5.803% due 29/09/2028 5.864% due 29/09/2025	7,650 10,000	7,993 10,170	0.07
Anheuser-Busch InBev Worldw 4.600% due 15/04/2048		1,117		<b>Booking Holdings, Inc.</b> 4.125% due 12/05/2033	€ 1,900	2,245	0.02	Citigroup, Inc. 2.572% due 03/06/2031 (j)	24,439	20,889	
								2.57 2 70 ddc 05/00/2051 \ /	21,733	20,009	0.20

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
	o. 3 2,965 \$	2,779	0.03	Duke Energy Indiana LLC 5.400% due 01/04/2053	\$ 1,218	\$ 1,243	0.01	<b>Glencore Funding LLC</b> 5.400% due 08/05/2028	\$ 500 \$	510	0.00
CNA Financial Corp. 5.500% due 15/06/2033	1,000	1,032	0.01	<b>Duke Energy Ohio, Inc.</b> 5.650% due 01/04/2053	1,868	1,961	0.02	Global Payments, Inc. 4.875% due 17/03/2031 5.950% due 15/08/2052	€ 8,600 \$ 2,031	9,998 2,074	
Columbia Pipelines Holding Co. I 6.042% due 15/08/2028	3,400	3,512	0.03	Duke Energy Progress LLC 5.250% due 15/03/2033	5,283	5,449	0.05	GLP Capital LP 4.000% due 15/01/2030	1,500	1,370	
Columbia Pipelines Operating Co 5.927% due 15/08/2030 6.036% due 15/11/2033	2,300 13,500	2,380 14,145		Edison International 8.125% due 15/06/2053 Enel Finance America LLC	1,230	1,259	0.01	4.000% due 15/01/2031 5.300% due 15/01/2029 5.375% due 15/04/2026	4,000 15,224 5,600	3,607 15,145 5,569	0.03 0.14
Comcast Corp. 5.350% due 15/05/2053	12,889	13,344	0.12	7.100% due 14/10/2027 Energy Transfer LP	2,600	2,776	0.03	5.750% due 01/06/2028	13,929	14,065	
ConocoPhillips Co. 5.050% due 15/09/2033	12,000	12,335	0.12	4.400% due 15/03/2027 5.150% due 01/02/2043	6,745 2,294	6,599 2,046		Goldman Sachs Group, Inc. 2.383% due 21/07/2032 2.600% due 07/02/2030	4,100 4,187	3,370 3,681	
Constellation Energy Generation 5.600% due 01/03/2028	1,500	1,546	0.01	5.150% due 15/03/2045 5.300% due 01/04/2044	7,503 4,130	6,896 3,809		3.272% due 29/09/2025 4.223% due 01/05/2029	15,500 19,400	15,240 18,779	0.14
5.750% due 01/10/2041 6.125% due 15/01/2034	2,500 2,500	2,500 2,677	0.02	5.350% due 15/05/2045 6.050% due 01/12/2026	7,181 4,200	6,685 4,321	0.04	4.482% due 23/08/2028 6.484% due 24/10/2029	17,300 31,500	17,002 33,446	0.16 0.31
Consumers Securitization Fundin 5.550% due 01/03/2028	1,000	1,005	0.01	7.500% due 01/07/2038 Entergy Louisiana LLC 3.780% due 01/04/2025	5,257 25,100	6,094		6.811% due 15/05/2026 7.250% due 10/04/2028	14,800 £ 3,817	14,899 5,330	
Continental Resources, Inc. 2.875% due 01/04/2032	15,595	12,664		Entergy Mississippi LLC 5.000% due 01/09/2033	1,000	24,662 1,008		Golub Capital BDC, Inc. 7.050% due 05/12/2028	\$ 3,000	3,148	0.03
5.750% due 15/01/2031 Corporate Office Properties LP	170		0.00	Enterprise Products Operating 5.250% due 16/08/2077		4,542		Goodman U.S. Finance Four LLC 4.500% due 15/10/2037	7,182	6,144	0.06
2.250% due 15/03/2026 <b>CoStar Group, Inc.</b>	5,100	4,759		5.375% due 15/02/2078 8.638% due 16/08/2077	5,614 5,838	5,046 5,812	0.05	Goodman U.S. Finance Three LI 3.700% due 15/03/2028	15,779	14,702	0.14
2.800% due 15/07/2030 Cox Communications, Inc. 5.450% due 15/09/2028	5,100 3,385	4,340 3,457		<b>EPR Properties</b> 4.500% due 01/04/2025	4,420	4,339	0.04	Guardian Life Global Funding 1.100% due 23/06/2025 Gulfstream Natural Gas System	3,000	2,833	0.03
Credit Acceptance Corp.		•		4.500% due 01/06/2027 4.750% due 15/12/2026	6,264 4,425	5,915 4,237	0.04	4.600% due 15/09/2025 Haleon U.S. Capital LLC	4,560	4,478	0.04
9.250% due 15/12/2028 Credit Suisse AG AT1 Claim	2,300 22,000	2,455 2,640		4.950% due 15/04/2028 Equifax, Inc.	1,986	1,886	0.02	3.625% due 24/03/2032	500	461	0.00
Crown Castle Towers LLC 4.241% due 15/07/2048	5,800	5,508	0.05	5.100% due 01/06/2028 Equitable Financial Life Global	7,800 <b>Funding</b>	7,870	0.07	Hanover Insurance Group, Inc. 4.500% due 15/04/2026	740	727	0.01
Crown Castle, Inc. 2.250% due 15/01/2031	12,500	10,359		1.300% due 12/07/2026 Evergy Missouri West, Inc.	1,000	902	0.01	HAT Holdings LLC 8.000% due 15/06/2027	3,950	4,118	0.04
3.100% due 15/11/2029 3.800% due 15/02/2028 4.300% due 15/02/2029	10,305 3,765 3,597	9,230 3,579 3,466	0.03	5.150% due 15/12/2027 Eversource Energy	2,000	2,014		HCA, Inc. 3.500% due 01/09/2030 3.500% due 15/07/2051	7,475 3,800	6,778 2,681	
CVS Health Corp. 5.000% due 30/01/2029	7,000	7,132		5.125% due 15/05/2033 5.950% due 01/02/2029	8,300 2,000	8,349 2,096		4.125% due 15/06/2029 4.500% due 15/02/2027	3,100 3,800	2,966 3,757	0.03 0.04
5.250% due 30/01/2031 5.875% due 01/06/2053	18,900 6,500		0.18	Exelon Corp. 4.050% due 15/04/2030	3,417	3,262	0.03	5.500% due 01/06/2033 HEICO Corp.	22,127	22,484	
CVS Pass-Through Trust 4.704% due 10/01/2036	202	187	0.00	Expedia Group, Inc. 3.250% due 15/02/2030	6,708	6,153		5.350% due 01/08/2033 <b>Highwoods Realty LP</b>	1,000	1,024	
5.926% due 10/01/2034 6.036% due 10/12/2028	1,860 1,008	1,886 1,019	0.01	3.800% due 15/02/2028 6.250% due 01/05/2025 Extra Space Storage LP	10,805 983	10,426 993	0.10	2.600% due 01/02/2031 4.200% due 15/04/2029	6,700 2,500	5,216 2,265	0.05
7.507% due 10/01/2032 8.353% due 10/07/2031	1,032 219	1,086 237	0.01	5.900% due 15/01/2031 Fells Point Funding Trust	2,800	2,924	0.03	Host Hotels & Resorts LP 2.900% due 15/12/2031 3.375% due 15/12/2029	2,173 4,700	1,825 4,224	0.02
<b>DAE Funding LLC</b> 1.550% due 01/08/2024 1.625% due 15/02/2024	6,333 3,100	6,171 3,084		3.046% due 31/01/2027 FirstEnergy Transmission LLC	6,150	5,799	0.05	3.500% due 15/09/2030 3.875% due 01/04/2024	2,600 8,200	2,322 8,157	0.02
3.375% due 20/03/2028  Daimler Truck Finance North Am	24,600	22,706		4.550% due 01/04/2049 Fisery, Inc.	2,083	1,807	0.02	4.000% due 15/06/2025 Howard Midstream Energy Part	1,625 tners LLC	1,588	0.01
1.625% due 13/12/2024 2.000% due 14/12/2026	2,900 7,360	2,796 6,774		3.000% due 01/07/2031  Flex Intermediate Holdco LLC	f 800	916	0.01	8.875% due 15/07/2028  Hudson Pacific Properties LP	1,000	1,051	0.01
Dell International LLC 4.900% due 01/10/2026	11,010	11,032	0.10	3.363% due 30/06/2031 Ford Foundation	\$ 33,661	27,577	0.26	3.250% due 15/01/2030 3.950% due 01/11/2027	2,325 3,500	1,710 2,934	0.03
6.020% due 15/06/2026 <b>Delta Air Lines, Inc.</b>	12,036	12,324		2.815% due 01/06/2070 Ford Motor Credit Co. LLC	1,600	1,022	0.01	4.650% due 01/04/2029 5.950% due 15/02/2028	2,700 2,200	2,194 1,947	
2.900% due 28/10/2024 3.750% due 28/10/2029	14,442 18,900	14,068 17,319		2.330% due 25/11/2025 3.021% due 06/03/2024	€ 5,450 13,290	5,852 14,639	0.14	Humana, Inc. 4.875% due 01/04/2030 5.875% due 01/03/2033	1,000 5,895	1,014 6,283	
	2,400	2,992	0.03	3.250% due 15/09/2025 4.535% due 06/03/2025 4.675% due 01/12/2024	1,400 £ 2,607 € 3,187	1,528 3,278 3,529	0.03	Hyundai Capital America 0.875% due 14/06/2024	12,010	11,739	
<b>DISH DBS Corp.</b> 5.250% due 01/12/2026 5.750% due 01/12/2028	3,000 3,100	2,576 2,478		7.350% due 06/03/2030 Fortress Transportation & Infra	\$ 4,600	4,945	0.05	1.500% due 15/06/2026 6.000% due 11/07/2025	9,947 1,200	9,088	0.01
Doctors Co. An Interinsurance Ex 4.500% due 18/01/2032			0.01	7.875% due 01/12/2030 Freedom Mortgage Corp.	7,500	7,820		6.532% due 04/08/2025 Illumina, Inc. 5.750% due 13/12/2027	10,000	9,998	
<b>DTE Electric Co.</b> 1.900% due 01/04/2028	4,600	4,142		12.000% due 01/10/2028 FS KKR Capital Corp.	5,800	6,339	0.06	Infor, Inc. 1.750% due 15/07/2025	2,000 4,575	2,054 4,316	
5.200% due 01/04/2033 Duke Energy Carolinas LLC	3,500	3,639		1.650% due 12/10/2024 2.625% due 15/01/2027	9,700 5,211	9,362 4,683		Integris Baptist Medical Center 3.875% due 15/08/2050		6,302	
4.000% due 30/09/2042 Duke Energy Corp.	122	105	0.00	7.875% due 15/01/2029 Georgia Power Co.	600		0.01	Intercontinental Exchange, Inc. 3.000% due 15/09/2060		6,333	
3.850% due 15/06/2034 €	€ 16,000 \$ 3,613	17,535 3,565		3.250% due 15/03/2051 4.950% due 17/05/2033	200 5,000	145 5,044	0.00 0.05	Invitation Homes Operating Pa 4.150% due 15/04/2032			
									.,500	.,500	5.01

DESCRIPTION	PAR	FAIR VALUE	% OF NET	DESCRIPTION	PAR	FAIR VALUE	% OF NET	DESCRIPTION	PAR	FAIR VALUE	NET
<b>DESCRIPTION</b> 5.450% due 15/08/2030	(000s) \$ 3,400 \$	(000s) 3,430	ASSETS 0.03	DESCRIPTION	(000S)	(000S)	ASSETS	DESCRIPTION	(000S)	(0005)	ASSETS
5.500% due 15/08/2033 Ipalco Enterprises, Inc.	1,500	1,504		MetLife, Inc. 5.875% due 15/03/2028 (g) Metropolitan Edison Co.	\$ 7,079 \$	6,956	0.06	OneMain Finance Corp. 6.875% due 15/03/2025 7.875% due 15/03/2030	\$ 2,800 \$ 4,900	2,837 5,048	
3.700% due 01/09/2024 4.250% due 01/05/2030	2,858 200	2,814 185	0.03	4.000% due 15/04/2025 Mid-America Apartments LP	6,300	6,152	0.06	ONEOK, Inc. 4.350% due 15/03/2029	21,030	20,455	
Jackson National Life Global F 2.650% due 21/06/2024	unding 600	589	0.01	1.100% due 15/09/2026 3.600% due 01/06/2027	2,600 1,811	2,360 1,752		6.050% due 01/09/2033 6.625% due 01/09/2053	12,300 17,000	13,038 19,047	
Jefferies Financial Group, Inc. 5.875% due 21/07/2028	3,325	3,411	0.03	3.950% due 15/03/2029 Mid-Atlantic Interstate Transi		1,806		Oracle Corp. 3.600% due 01/04/2040 3.600% due 01/04/2050	9,300	7,424	
Jersey Central Power & Light ( 4.300% due 15/01/2026 4.700% due 01/04/2024	Co. 880 3,800	862 3,787	0.01	4.100% due 15/05/2028 MidAmerican Energy Co.	7,140	6,901		3.850% due 01/04/2050 3.850% due 01/04/2060 4.100% due 25/03/2061 (j)	500 1,345 6,600		0.00 0.01 0.05
JetBlue Pass-Through Trust 4.000% due 15/05/2034	884		0.01	3.950% due 01/08/2047 5.750% due 01/11/2035	4,903 2,200	4,115 2,355		6.150% due 09/11/2029 (j) 6.250% due 09/11/2032 (j)	10,000 24,500	10,765 26,663	0.10
JPMorgan Chase & Co. 2.069% due 01/06/2029	6,600	5,855		Midwest Connector Capital C 3.900% due 01/04/2024 Mileage Plus Holdings LLC	29,977	29,811	0.28	<b>Organon &amp; Co.</b> 2.875% due 30/04/2028	€ 2,300	2,340	0.02
2.301% due 15/10/2025 2.545% due 08/11/2032	33,500 10,000	32,650 8,347	0.08	6.500% due 20/06/2027 Mississippi Power Co.	5,530	5,550	0.05	Ovintiv, Inc. 6.250% due 15/07/2033	\$ 2,888	2,988	0.03
2.580% due 22/04/2032 2.739% due 15/10/2030 3.540% due 01/05/2028	16,700 35,800 3,100	14,133 31,856 2,960		3.950% due 30/03/2028 4.250% due 15/03/2042	100 2,600	97 2,222	0.00 0.02	Pacific Gas & Electric Co. 2.500% due 01/02/2031 2.950% due 01/03/2026	500 6,700	413 6,350	0.00
3.702% due 06/05/2030 3.782% due 01/02/2028	9,300 3,569	8,758 3,449	0.08	Monongahela Power Co. 5.400% due 15/12/2043	150	147	0.00	3.000% due 15/06/2028 3.150% due 01/01/2026	16,330 8,009	14,895 7,685	0.14 0.07
4.005% due 23/04/2029 4.457% due 13/11/2031	6,100 € 2,000	5,874 2,331		Morgan Stanley	46,000	20 500	0.27	3.300% due 15/03/2027 3.300% due 01/12/2027	11,935 15,869	11,168 14,825	
4.565% due 14/06/2030	\$ 8,536	8,359		0.000% due 02/04/2032 (j) 5.123% due 01/02/2029	46,900 1,100	28,508 1,106		3.400% due 01/12/2027 3.400% due 15/08/2024	9.676	9,518	
5.350% due 01/06/2034	14,700	14,918		5.250% due 21/04/2034	2,315	2,316	0.02	3.450% due 01/07/2025	5,877	5,691	
6.070% due 22/10/2027 6.087% due 23/10/2029	16,950 10,000	17,443 10,519		5.424% due 21/07/2034 5.449% due 20/07/2029	11,300 4,900	11,474 4,996		3.500% due 15/06/2025 3.750% due 15/08/2042	13,400 3,300	12,992 2,445	
JPMorgan Chase Bank N.A.	,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		6.407% due 01/11/2029	14,000	14,847		4.000% due 01/12/2046	100	73	0.00
5.110% due 08/12/2026	14,650	14,787	0.14	Morgan Stanley Bank N.A.				4.200% due 01/06/2041	2,173	1,743	
Kenvue, Inc.	1 100	1 124	0.01	5.882% due 30/10/2026	21,000	21,602	0.20	4.300% due 15/03/2045 4.450% due 15/04/2042	500 8,543	6,914	0.00
4.900% due 22/03/2033 5.000% due 22/03/2030	1,100 400	1,134 413	0.00	MSCI, Inc.	700	FOC	0.01	4.500% due 15/12/2041	3,400	2,671	
5.100% due 22/03/2043	6,700	6,957		3.250% due 15/08/2033 3.625% due 01/09/2030	700 2,400	2,174	0.01	4.750% due 15/02/2044	1,889	1,581	
Kilroy Realty LP				3.875% due 15/02/2031	100		0.00	6.700% due 01/04/2053 6.950% due 15/03/2034	7,000 5,200	7,615 5,719	
2.500% due 15/11/2032 4.250% due 15/08/2029	1,100 1,000		0.01	4.000% due 15/11/2029 Nasdaq, Inc.	5,350	5,035		Pacific Life Global Funding 1.200% due 24/06/2025	8,000	7,590	
Kinder Morgan, Inc. 7.420% due 15/02/2037	3,388	3,676	0.03	5.350% due 28/06/2028	400	412	0.00	PacifiCorp	,	,	
8.050% due 15/10/2030 Kinetik Holdings LP	36		0.00	National Fuel Gas Co. 2.950% due 01/03/2031	3,700	3,103	0.03	5.350% due 01/12/2053 5.500% due 15/05/2054	16,855 5,000	16,238 4,917	0.05
6.625% due 15/12/2028	700	714	0.01	National Health Investors, Inc 3.000% due 01/02/2031	1,800	1,441	0.01	6.250% due 15/10/2037  Pactiv Evergreen Group Issuei	3,600 LLC	3,848	0.04
KKR Financial Holdings LLC 5.400% due 23/05/2033 KKR Group Finance Co. LLC	10,400	10,053	0.09	Nationwide Financial Services 3.900% due 30/11/2049	s, Inc. 8,700	6,911	0.06	4.375% due 15/10/2028 PECO Energy Co.	1,700	1,591	0.01
3.625% due 25/02/2050 Kraft Heinz Foods Co.	1,146	824	0.01	Nationwide Mutual Insurance 9.375% due 15/08/2039	200 200	265	0.00	3.000% due 15/09/2049 Pennsylvania Electric Co.	200		0.00
4.125% due 01/07/2027 4.375% due 01/06/2046	£ 6,150	7,759		Netflix, Inc. 3.625% due 15/06/2030	€ 29,473	33,201	0.31	3.600% due 01/06/2029 4.150% due 15/04/2025	6,770 2,205	6,287 2,163	
Las Vegas Sands Corp. 3.200% due 08/08/2024	\$ 24,570 51,200	21,470 50,238		3.875% due 15/11/2029 Neuberger Berman Group LLC	17,481	20,009	0.19	6.150% due 01/10/2038 PennyMac Financial Services,	4,415	4,596	
3.500% due 18/08/2026	5,556	5,300	0.05	4.500% due 15/03/2027	\$ 12,077	11,586	0.11	7.875% due 15/12/2029	100	103	0.00
3.900% due 08/08/2029 Lazard Group LLC	3,300	3,045		Newfold Digital Holdings Gro 11.750% due 15/10/2028 NextEra Energy Capital Holdin	1,500	1,615	0.02	Penske Truck Leasing Co. LP 3.350% due 01/11/2029	16,854	15,106	0.14
4.375% due 11/03/2029 Lehman Brothers Holdings, Inc	4,868 c.	4,716	0.04	1.900% due 15/06/2028	2,500	2,220		Philip Morris International, Inc 5.625% due 17/11/2029	6,700	7,030	0.07
0.000% due 23/12/2010 ^ 5.259% due 12/06/2013 ^	900 € 2,807	16	0.00	4.800% due 01/12/2077 5.250% due 28/02/2053	140 4,229 500	4,162	0.00 0.04 0.00	Physicians Realty LP 3.950% due 15/01/2028	11,672	11,131	
6.875% due 02/05/2018 ^ Leidos, Inc.	\$ 3,000		0.00	5.650% due 01/05/2079 <b>NGPL PipeCo LLC</b> 4.875% due 15/08/2027	8,755	8,604		4.300% due 15/03/2027 Piedmont Natural Gas Co., Inc		7,205	
2.300% due 15/02/2031 <b>Liberty Mutual Group, Inc.</b>	1,885	1,579	0.01	Nissan Motor Acceptance Co.	LLC			5.400% due 15/06/2033 Pioneer Natural Resources Co		5,145	
3.625% due 23/05/2059 4.569% due 01/02/2029	€ 2,800 \$ 800	3,028 783	0.03	1.850% due 16/09/2026 6.282% due 08/03/2024 NVR, Inc.	15,000 1,000	13,496 1,000		7.200% due 15/01/2028 Plains All American Pipeline L		2,574	
Marriott International, Inc. 3.500% due 15/10/2032 5.550% due 15/10/2028	10,981 2,000	9,796 2,064		3.000% due 15/05/2030  Oaktree Specialty Lending Co	21,622 orn	19,275	0.18	4.500% due 15/12/2026 6.700% due 15/05/2036	1,000 300		0.01
Marvell Technology, Inc. 2.450% due 15/04/2028	14,850	13,410		3.500% due 25/02/2025 Occidental Petroleum Corp.	2,000	1,940	0.02	Principal Life Global Funding 3.000% due 18/04/2026 Progress Energy, Inc.	5,600	5,337	0.05
MassMutual Global Funding 3.400% due 08/03/2026	3,700	3,606		6.200% due 15/03/2040 6.600% due 15/03/2046	3,622 2,000	3,744 2,168	0.02	7.750% due 01/03/2031 Prologis Euro Finance LLC	397	458	0.00
Merck & Co., Inc. 5.150% due 17/05/2063	2,100	2,192		6.625% due 01/09/2030 8.875% due 15/07/2030	1,000 12,950	1,065 15,169		3.875% due 31/01/2030 4.250% due 31/01/2043	€ 2,100 5,000	2,366 5,584	
Meta Platforms, Inc. 5.600% due 15/05/2053	12,671	13,743	0.13	Oklahoma Gas & Electric Co. 5.400% due 15/01/2033	3,269	3,402	0.03	Protective Life Corp. 3.400% due 15/01/2030	\$ 21,076	18,665	0.17
MetLife Capital Trust 7.875% due 15/12/2067	2,995	3,224	0.03	Omega Healthcare Investors, 5.250% due 15/01/2026	4,100	4,079	0.04	Protective Life Global Funding 5.467% due 08/12/2028	1,800	1,851	0.02

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
Provident Funding Associates LI 6.375% due 15/06/2025	P \$ 4,100 \$	3,783	0.04	<b>Southern Power Co.</b> 5.250% due 15/07/2043	5 2,800 \$	2,654		3.450% due 07/01/2030 3.500% due 01/09/2031	\$ 1,636 \$ 14,956	1,462 13,653	0.01 0.13
Realty Income Corp.	. , .			Southwest Airlines Co.				3.700% due 01/09/2031 4.000% due 11/10/2027	4,975 1,680	4,360 1,606	
2.200% due 15/06/2028 4.875% due 01/06/2026	5,000 3,471	4,484 3,476		5.125% due 15/06/2027	7,412	7,450	0.07	4.150% due 11/10/2025	1,595	1,587	0.01
and the second s	€ 500		0.01	Spirit AeroSystems, Inc. 3.850% due 15/06/2026	1,200	1,155	0.01	4.150% due 25/02/2033 4.300% due 15/02/2027	9,530 1,604	8,807 1,556	
<b>Regency Centers LP</b> 2.950% due 15/09/2029	\$ 1,200	1,077	0.01	9.375% due 30/11/2029 9.750% due 15/11/2030	4,000 12,990	4,382 13,980		4.550% due 25/02/2033	946	841	0.01
Reliance Standard Life Global Fo		1,077	0.01	Spirit Airlines Pass-Through Trus		13,300	0.15	5.800% due 15/07/2037 5.875% due 15/04/2029	6,500 5,488	6,617 5,563	
2.750% due 21/01/2027	6,000	5,520	0.05	4.100% due 01/10/2029	2,326	2,139	0.02	UnitedHealth Group, Inc.	200	160	0.00
<b>Retail Opportunity Investments</b> 6.750% due 15/10/2028	4,800	<b>p LP</b> 5,048	0.05	Spirit Realty LP 3.200% due 15/01/2027	4,800	4.545	0.04	3.875% due 15/08/2059 5.875% due 15/02/2053	200 22,500	25,504	0.00 0.24
RGA Global Funding	,	•		3.200% due 15/02/2031	2,245	1,983		6.050% due 15/02/2063	9,579	11,063	0.10
6.000% due 21/11/2028 Rio Oil Finance Trust	9,000	9,344	0.09	4.000% due 15/07/2029 4.450% due 15/09/2026	853 6,100	5,986	0.01	Venture Global Calcasieu Pass 3.875% due 01/11/2033	7,800	6,619	0.06
8.200% due 06/04/2028	3,413	3,497		Sprint Spectrum Co. LLC	000	000	0.01	4.125% due 15/08/2031 6.250% due 15/01/2030	400 39,200	353 39,040	0.00
9.750% due 06/01/2027	139	144	0.00	4.738% due 20/09/2029 5.152% due 20/09/2029	906 3,400	3,386	0.01	Venture Global LNG, Inc.	33,200	33,040	0.50
Rockies Express Pipeline LLC 4.800% due 15/05/2030	6,500	5,956	0.06	Standard Industries, Inc.	,			8.125% due 01/06/2028 8.375% due 01/06/2031	14,700 14,600	14,859 14,614	
RTX Corp.	2.700	2.024	0.02	2.250% due 21/11/2026 € STORE Capital Corp.	£ 14,299	14,985	0.14	Verizon Communications, Inc.	14,000	14,014	0.14
6.100% due 15/03/2034 6.400% due 15/03/2054	2,700 2,400	2,931 2,780		2.750% due 18/11/2030	2,000	1,565		2.100% due 22/03/2028 2.355% due 15/03/2032	1,000 736		0.01
S&P Global, Inc.				4.500% due 15/03/2028	800	736	0.01	6.218% due 20/03/2026	782		0.01
4.250% due 01/05/2029 4.750% due 01/08/2028	13,394 2,600	13,350 2,646		<b>Stryker Corp.</b> 1.950% due 15/06/2030	9,550	8,170	0.08	VICI Properties LP	0.075	0.244	0.00
Sabine Pass Liquefaction LLC	,	•		Sun Communities Operating LP	2.400	2.105	0.02	3.875% due 15/02/2029 4.250% due 01/12/2026	9,075 5,200	8,344 5,008	
4.200% due 15/03/2028 5.000% due 15/03/2027	5,700 7,300	5,586 7,335		4.200% due 15/04/2032 Synchrony Bank	3,400	3,105	0.03	4.500% due 15/01/2028 4.625% due 01/12/2029	6,483 2,825	6,189 2,665	
5.750% due 15/05/2024	423		0.00	5.625% due 23/08/2027	7,550	7,427	0.07	5.750% due 01/02/2027	2,000	2,007	
<b>Sabra Health Care LP</b> 3.200% due 01/12/2031	4,050	3,317	0.03	Synchrony Financial 3.950% due 01/12/2027	5,066	4,743	0.04	Virginia Electric and Power Co 5.000% due 01/04/2033	4,830	4,889	0.05
Sammons Financial Group, Inc.	1,030	•		System Energy Resources, Inc.	5,000	1,7 13	0.01	Vistra Operations Co. LLC		•	
4.450% due 12/05/2027	700	659	0.01	2.140% due 09/12/2025	16,809	15,656	0.15	3.550% due 15/07/2024 3.700% due 30/01/2027	9,500 7,817	9,369 7,410	
<b>San Diego Gas &amp; Electric Co.</b> 3.750% due 01/06/2047	100	80	0.00	<b>T-Mobile USA, Inc.</b> 2.050% due 15/02/2028	13,940	12,585	0.12	VMware LLC	7,017	7,410	0.07
4.100% due 15/06/2049 5.350% due 01/04/2053	3,400 2,683	2,809 2,720		2.250% due 15/11/2031 2.550% due 15/02/2031	16,100 6,963	13,413 6,001		1.000% due 15/08/2024 3.900% due 21/08/2027	5,000 7,900	4,858 7,669	
Santander Holdings USA, Inc.	2,003	2,720	0.03	3.300% due 15/02/2051	2,200	1,591	0.01	4.700% due 15/05/2030	19,078	18,830	
2.490% due 06/01/2028 3.244% due 05/10/2026	3,895 2,500	3,569 2,357		3.875% due 15/04/2030 4.800% due 15/07/2028	13,200 8,400	12,521 8,475		Volkswagen Group of America 6.366% due 07/06/2024	Finance LLO 1,500	<b>C</b> 1,502	0.01
3.500% due 07/06/2024	9,500	9,402		Tapestry, Inc.	0,100	0, ., 5	0.00	Vornado Realty LP	1,500	1,302	0.01
4.500% due 17/07/2025 SBA Tower Trust	4,000	3,956	0.04	5.350% due 27/11/2025 7.350% due 27/11/2028	7,000 5 2,000	7,895 2,099		2.150% due 01/06/2026 Walgreens Boots Alliance, Inc.	700	632	0.01
1.884% due 15/07/2050	25,172	23,370		7.700% due 27/11/2030	1,700	1,791		3.450% due 01/06/2026	2,000	1,902	0.02
2.836% due 15/01/2050	7,009	6,771	0.06	Targa Resources Corp. 6.125% due 15/03/2033	3,361	3,541	0.03	Warnermedia Holdings, Inc.	1 500	1,438	0.01
SCE Recovery Funding LLC 5.112% due 14/12/2049	3,100	3,073	0.03	6.150% due 01/03/2029	4,700	4,917		3.755% due 15/03/2027 4.279% due 15/03/2032	1,500 5,732	5,248	0.05
Sempra 4.1359/ due 01/04/2052	4 100	3,539	0.02	<b>TD SYNNEX Corp.</b> 1.750% due 09/08/2026	5,950	5,398	0.05	5.141% due 15/03/2052 WEA Finance LLC	9,090	7,808	0.07
4.125% due 01/04/2052 5.500% due 01/08/2033	4,100 6,200	6,431		2.375% due 09/08/2028	9,836	8,498		3.750% due 17/09/2024	7,800	7,662	0.07
SLM Corp.	000	0.40	0.01	Teachers Insurance & Annuity As 4.375% due 15/09/2054	sociation 18,016	of Ameri 17,600		<b>WEC Energy Group, Inc.</b> 4.750% due 09/01/2026	7,200	7,175	0.07
3.125% due 02/11/2026 4.200% due 29/10/2025	900 2,200	2,136	0.01 0.02	Time Warner Cable Enterprises L		17,000	0.10	Wells Fargo & Co.	7,200	7,173	0.07
Southern California Edison Co.	1 110	0.53	0.01	8.375% due 15/07/2033	400	464	0.00	2.393% due 02/06/2028 2.406% due 30/10/2025	11,500 5,700	10,538 5,546	
2.250% due 01/06/2030 2.500% due 01/06/2031	1,110 4,631	3,971	0.01	Times Square Hotel Trust 8.528% due 01/08/2026	3,579	3,572	0.03	3.196% due 17/06/2027	5,800	5,547	0.05
2.750% due 01/02/2032 2.950% due 01/02/2051	1,900 6,400	1,636 4,351		Trans-Allegheny Interstate Line		1 124	0.01	3.584% due 22/05/2028 4.897% due 25/07/2033	7,000 14,599	6,672 14,230	
3.450% due 01/02/2052	5,800	4,239	0.04	3.850% due 01/06/2025 Transcontinental Gas Pipe Line C	1,157 To LLC	1,134	0.01	5.389% due 24/04/2034	1,600	1,608	0.02
3.650% due 01/06/2051 3.900% due 01/12/2041	3,598 450	2,716 367	0.03	3.250% due 15/05/2030	5,800	5,260	0.05	5.557% due 25/07/2034 5.574% due 25/07/2029	80,400 3,300	81,898 3,371	
4.000% due 01/04/2047	11,644	9,517	0.09	<b>TransDigm, Inc.</b> 6.250% due 15/03/2026	1,000	ggg	0.01	6.303% due 23/10/2029	13,000	13,709	
4.125% due 01/03/2048 5.625% due 01/02/2036	3,755 2,053	3,161 2,096		Truist Financial Corp.	1,000	333	0.01	West Virginia United Health Sy 3.129% due 01/06/2050	1,500		0.01
5.650% due 01/10/2028 5.950% due 01/02/2038	3,100 1,490	3,234 1,565		4.873% due 26/01/2029 5.122% due 26/01/2034	4,900 1,700	4,831 1,647		Western Midstream Operating		6 600	0.06
6.650% due 01/04/2029	10,800	11,523		U.S. Airways Pass-Through Trust		1,047	0.02	6.350% due 15/01/2029 Westinghouse Air Brake Techn	6,400 nologies Cor	6,688 p.	0.00
Southern California Gas Co. 5.200% due 01/06/2033	10.000	10 201	0.10	5.900% due 01/04/2026	913	913	0.01	4.150% due 15/03/2024	8,860	8,824	0.08
Southern Co.	10,000	10,291	0.10	<b>U.S. Bancorp</b> 4.653% due 01/02/2029	3,500	3,447	0.03	4.700% due 15/09/2028 Weyerhaeuser Co.	5,471	5,414	0.05
1.875% due 15/09/2081	€ 2,800 \$ 1,000	2,660		6.787% due 26/10/2027	10,200	10,654		4.000% due 15/11/2029 4.750% due 15/05/2026	1,820	1,741	
5.200% due 15/06/2033 Southern Co. Gas Capital Corp.	\$ 1,000	1,021	0.01	<b>UDR, Inc.</b> 3.000% due 15/08/2031	7,000	6,189	0.06	6.875% due 15/12/2033	12,100 649		0.01
1.750% due 15/01/2031	11,390	9,324		United Airlines Pass-Through Tru	ıst			7.350% due 01/07/2026 7.375% due 15/03/2032	12,350 2,889	12,836 3,356	
3.250% due 15/06/2026 4.400% due 30/05/2047	1,100 600	1,059 511	0.00	2.700% due 01/11/2033 2.875% due 07/04/2030	6,406 481	5,433 431	0.05	Xcel Energy, Inc.			
5.875% due 15/03/2041	1,567	1,600	0.01	3.450% due 01/06/2029	637	593	0.01	4.600% due 01/06/2032 5.450% due 15/08/2033	17,820 6,000	17,387 6,191	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	P (00		FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
Zimmer Biomet Holdings, Inc.	3,883		0.04	5.500% due 25/10/2034 5.500% due 25/07/2035 5.500% due 25/12/2035 5.930% due 25/05/2035		38 \$ 33 94 4	14 141	0.00 0.00 0.00 0.00	Structured Asset Securities Con Pass-Through Certificates 7.074% due 25/07/2033 \$7.323% due 25/06/2033	orp. Mort 153 :		0.00
1.164% due 15/11/2027 € 2.425% due 13/12/2026 <b>Zoetis, Inc.</b>	4,220 4,500	4,329 4,882	0.04	6.000% due 25/11/2037 7.884% due 20/02/2036		25 16	10 14	0.00	Thornburg Mortgage Securities 3.826% due 25/09/2037	es Trust 131		
2.000% due 15/05/2030 \$	800	689 <b>4,063,793</b>	0.01 <b>37.93</b>	Credit Suisse First Boston Mortg 4.631% due 25/06/2033 Credit Suisse First Boston Mortg		4		0.00	Towd Point Mortgage Trust 2.750% due 25/06/2057 3.250% due 25/07/2056	3,640 1,000	3,502 972	0.03 0.01
LOAN PARTICIPATIONS AND	ASSIGN	IMENTS		Pass-Through Certificates	age ba		2	0.00	WaMu Mortgage Pass-Throug	h Certific	cates Trust	
Avolon TLB Borrower (U.S.) LL		40.004		4.858% due 25/07/2033 6.500% due 25/12/2033		2 13		0.00	2.909% due 25/11/2041 4.077% due 25/03/2035	158 48		0.00
Carnival Corp.	10,870	10,894 6,392	0.10	Credit Suisse Mortgage Capital (3.834% due 26/06/2037	4,3		3,970	0.04	5.840% due 25/05/2034 6.010% due 25/12/2045	1,484 4	1,327 4	0.00
8.357% due 08/08/2027 Catalent Pharma Solutions, Inc	6,368 c.	0,592	0.00	Credit Suisse Mortgage Capital 3.599% due 27/05/2037	<b>Trust</b> 3,5	72 2	2,433	0.02	6.012% due 25/08/2046 6.090% due 25/01/2045	6 12	5 12	0.00
8.356% due 22/02/2028	1,200	1,203	0.01	Deutsche ALT-A Securities Morto	gage Lo	an Tru	ıst		Washington Mutual Mortgage Certificates Trust	Pass-Th	rough	
Charter Communications Oper 7.133% due 01/02/2027	4,611	4,616	0.04	5.610% due 25/07/2047 GSC Capital Corp. Mortgage Tru		16	383	0.01	5.850% due 25/06/2037	3,002	2,779	
7.360% due 07/12/2030 Forward Air Corp.	12,000	11,979	0.11	5.830% due 25/05/2036		67	343	0.00	5.852% due 25/11/2046 Washington Mutual MSC Mor	1,947 <b>tgage Pa</b>	•	0.02
9.856% due 19/12/2030 SkyMiles IP Ltd.	8,000	7,607	0.07	GSMPS Mortgage Loan Trust 5.820% due 25/01/2036	1,79	99 ′	1,451	0.01	Certificates Trust 4.661% due 25/06/2033	69	65	0.00
9.166% due 20/10/2027	9,760	10,009	0.10	GSR Mortgage Loan Trust 5.778% due 25/09/2035		0		0.00	Wells Fargo Alternative Loan 5.332% due 25/07/2037	Trust 128	115	0.00
		52,700	0.49	6.970% due 25/04/2032 HarborView Mortgage Loan Trus		98	/9	0.00	6.000% due 25/03/2037 Wells Fargo Mortgage-Backet	1,109		0.01
MUNICIPAL BONDS & NOTES		(DAD.)		5.573% due 19/04/2034	4,2	5	5 3,613	0.00	5.742% due 25/08/2036	257 <sub>-</sub>		0.00
Illinois State General Obligation Series 2010	on Bonds	s, (BABs),		5.660% due 19/08/2037 5.880% due 19/12/2036	3,0	58 2	2,443	0.02			62,472	0.58
6.725% due 01/04/2035 7.350% due 01/07/2035	92 429	97 466	0.00	6.152% due 20/06/2035 HomeBanc Mortgage Trust	1,4	34 ′	1,299	0.01	U.S. GOVERNMENT AGENCI	ES		
Municipal Electric Authority of				5.970% due 25/03/2035	2	48	201	0.00	Fannie Mae 3.916% due 01/01/2037	0	0	0.00
(BABs), Series 2010 6.637% due 01/04/2057	191	219	0.00	Impac CMB Trust 6.170% due 25/03/2035	9	98	91	0.00	4.003% due 01/02/2037	1	1	0.00
New York City Transitional Fin	ance Au	thority Futur		IndyMac Mortgage Loan Trust					4.073% due 01/03/2037 4.375% due 01/03/2037	23 0	23 0	
Secured Revenue Bonds, Se 5.267% due 01/05/2027	ries <b>201</b> 2,200	<b>0</b> 2,242	0.02	3.551% due 25/03/2036  JPMorgan Alternative Loan Trus		93	503	0.01	4.520% due 01/04/2037 5.500% due 25/05/2036	0 242	0 246	
State Board of Administration Revenue Notes, Series 2020				5.843% due 26/05/2037		04	153	0.00	5.585% due 01/12/2034 5.692% due 25/07/2037	10		0.00
	24,984 6,785	23,713 6,147	0.22 0.06	JPMorgan Mortgage Trust 5.442% due 25/07/2035		17	15	0.00	5.802% due 25/05/2042 5.883% due 01/10/2036	22 0	22 0	0.00
		32,884	0.31	Lehman Mortgage Trust 5.750% due 25/02/2037	1,4	21	936	0.01	6.128% due 01/06/2043 6.129% due 01/10/2044	7 4	7 4	
NON-AGENCY MORTGAGE-B	ACKED	SECURITIES		MASTR Adjustable Rate Mortgag 5.386% due 21/11/2034	ges Tru	st 5	5	0.00	6.153% due 01/09/2037 6.352% due 25/04/2032	1 0	1	
American Home Mortgage Ass 5.952% due 25/10/2046	6,215		0.04	MASTR Alternative Loan Trust 5.500% due 25/02/2034		14	13	0.00	6.451% due 01/09/2037 6.625% due 15/11/2030	2 16,854	2 19,410	0.00
Banc of America Funding Trust 6.496% due 20/09/2034	t 0	0	0.00	Merrill Lynch Mortgage Investor 4.340% due 25/02/2035		16	15	0.00	Freddie Mac 1.020% due 25/08/2029 (a)	2,897	125	0.00
Bear Stearns Adjustable Rate I	Mortgag	je Trust		4.347% due 25/05/2036		53	227	0.00	3.943% due 01/01/2037	0 2	0	0.00
4.782% due 25/01/2035 5.030% due 25/08/2035	305 28	291 26	0.00	4.970% due 25/05/2033 6.000% due 25/04/2036		2 32		0.00	4.311% due 01/03/2037 4.315% due 01/03/2036	1	2 1	0.00
5.453% due 25/02/2034	4	4 94	0.00	6.130% due 25/06/2028		0	0	0.00	4.410% due 01/04/2037 4.500% due 01/01/2040	0 26	0 26	0.00
6.035% due 25/11/2034 Bear Stearns ALT-A Trust	106	94	0.00	6.485% due 25/01/2029 MortgageIT Trust	,	66	02	0.00	4.660% due 01/03/2036 5.992% due 25/11/2055	0 5,861	0	0.00
4.196% due 25/11/2036 5.790% due 25/06/2046	387 2,040	173 1,801	0.00	6.210% due 25/12/2034		81		0.00	6.008% due 01/10/2038	0	0	0.00
BWAY Mortgage Trust	2,040	1,001	0.02	NAAC Reperforming Loan REMIC 5.920% due 25/02/2035		Certifi 14		0.00	6.212% due 25/02/2045 Ginnie Mae, TBA	16	15	0.00
2.809% due 10/03/2033	161	157	0.00	Natixis Commercial Mortgage Se				0.04	4.000% due 01/02/2054	3,000	2,867	0.03
Chase Mortgage Finance Trust 5.459% due 25/02/2037	7	7	0.00	3.790% due 15/11/2032 Residential Accredit Loans, Inc. 1	4,30 <b>Trust</b>	JU :	3,650	0.04	Small Business Administration 4.720% due 01/02/2024	1 3	3	0.00
Chevy Chase Funding LLC Mor 5.700% due 25/10/2035	tgage-Ba			5.890% due 25/04/2046	5,4		1,545		Uniform Mortgage-Backed Se		3	0.00
5.750% due 25/01/2035	58	53 55	0.00	6.000% due 25/02/2037 6.512% due 25/08/2035	2,4i	65	1,878 135	0.02	3.000% due 01/06/2042 - 01/10/2046	33,389	30,702	0.29
Citigroup Mortgage Loan Trus 5.972% due 25/09/2035	<b>t, Inc.</b> 10	10	0.00	Residential Asset Securitization 6.500% due 25/04/2037	<b>Trust</b> 2,1.	22	575	0.01	3.500% due 01/10/2045 4.000% due 01/05/2030 -	3,183		0.03
	10,100	9,601	0.09	Sequoia Mortgage Trust 5.872% due 20/05/2035		09		0.00	01/01/2041 4.500% due 01/07/2052 - 01/01/2053	164 82,435	159 79,965	
Countrywide Alternative Loan 5.682% due 20/07/2046	<b>Trust</b> 3,894	3,123	0.03	6.437% due 20/05/2034 Structured Adjustable Rate Mort		93 . <b>oan T</b> r		0.00	5.000% due 01/02/2053	31,321	30,998	
5.750% due 25/04/2047 6.030% due 25/02/2037	562		0.00	5.121% due 25/04/2035	1	81	164	0.00	Uniform Mortgage-Backed Se 3.500% due 01/02/2054	<b>curity, TE</b> 51,600	<b>3A</b> 47,391	0.44
6.090% due 25/08/2035	439	388	0.01	Structured Asset Mortgage Investigation 5.850% due 25/07/2046		s Trust 64		0.00	4.000% due 01/01/2054	502,000 108,530	475,129 107,390	4.43
6.170% due 25/12/2035 6.362% due 25/08/2035	1,195 1,597	1,010 1,281	0.01	5.890% due 25/04/2036 5.890% due 25/05/2036		88 9	78	0.00	5.500% due 01/02/2054	100,000	100,453	0.94
Countrywide Home Loan Mort	gage Pa	ss-Through T	rust	5.970% due 19/07/2035		1	1	0.00	6.000% due 01/02/2054 6.500% due 01/02/2054	133,000 15,800	135,052 16,191	
4.008% due 25/01/2036 4.765% due 25/11/2034	142 16	130 15	0.00	6.030% due 25/02/2036 6.472% due 25/03/2046		15 99		0.00			1,052,848	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION (000			DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
U.S. TREASURY OBLIGATION	ONS			VIRGIN ISLANDS (BRITISH)			INVESTMENT FUNDS			
U.S. Treasury Bonds				CORPORATE BONDS & NOTES			COLLECTIVE INVESTME	NT SCHEMES	5	
1.375% due 15/11/2040 1.875% due 15/02/2041 2.000% due 15/11/2041 2.250% due 15/05/2041	\$ 29 \$ 183,662 14,806 67,320	132,143 10,715 51,312	0.00 1.23 0.10 0.48	Champion Path Holdings Ltd. 4.500% due 27/01/2026 \$ 9,666 4.850% due 27/01/2028 13,70		0.08 0.11	PIMCO Funds: Global Investors Series plc - PIMCO Asia High Yield Bond Fund (h)	11,356,637	\$ 104,935	0.98
2.375% due 15/02/2042 2.750% due 15/11/2047 3.125% due 15/08/2044 3.250% due 15/05/2042 3.375% due 15/08/2042	38,663 105,800 43 139,903	29,681 82,392 36 122,809 1,784	0.28 0.77 0.00 1.15 0.02	CLP Power Hong Kong Financing 2.125% due 30/06/2030 16,70 Gold Fields Orogen Holdings BVI 6.125% due 15/05/2029 3.80	Ltd. 0 14,170 Ltd.		PIMCO Funds: Global Investors Series plc - Asia Strategic Interest Bond			
4.375% due 15/08/2042 4.375% due 15/08/2043 4.750% due 15/11/2043 U.S. Treasury Inflation Prot	2,000 25,400 64,200	25,936 68,885	0.02 0.24 0.64	JMH Co. Ltd. 2.500% due 09/04/2031 4,90 Total Virgin Islands (British)	•	0.04	Fund (h) PIMCO Funds: Global Investors Series plc -	3,787,451	35,034	0.33
0.125% due 15/07/2024	3,628	3,566	0.03	Total Virgin Islanus (british)	43,040	0.40	PIMCO European High Yield Bond			
0.125% due 15/10/2024	35,377	34,608	0.32	SHORT-TERM INSTRUMENTS			Fund (h)	3,637,652	45,447	0.42
0.125% due 15/04/2025 0.250% due 15/01/2025 1.125% due 15/01/2033 1.500% due 15/02/2053	6,551 99,894 13,221 96,979	6,318 96,970 12,517 88.019	0.06 0.91 0.12 0.82	COMMERCIAL PAPER AT+T, Inc. 5.700% due 19/03/2024 32,00	0 31.597	0.30	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating		F07.24F	F F0
2.375% due 15/01/2025 U.S. Treasury STRIPS	16,486	16,358	0.15	<b>L3Harris Technologies, Inc.</b> 5.800% due 16/01/2024 5,50	05,485	0.05	NAV Fund (h) PIMCO Specialty Funds Ireland p.l.c PIMCO	59,946,504	597,345	5.58
0.000% due 15/11/2042 (d) 0.000% due 15/05/2043 (d)	9,000 25	3,923 11	0.04		37,082	0.35	China Bond Fund (h)	329,257	4,477	0.04
0.000 /0 due 15/05/2045 (d)	23	788,002	7.36	HUNGARY TREASURY BILLS					787,238	7.35
	SHARES			10.900% due 04/01/2024 (d)(e) HUF 7,901,00	0 22.820	0.21	EXCHANGE-TRADED FU			
WARRANTS				Total Short-Term Instruments	59,902		PIMCO ETFs plc - PIMCO US Dollar Short			
Guaranteed Rate, Inc Exp. 31/12/2060 Total United States	7,228 _	0 6,097,846	0.00	Total Transferable Securities	\$ 10,091,319		Maturity UCITS ETF (h)	2,587,040	257,980	2.41
Total Office States	_	0,037,040	30.31				Total Investment Funds	:	\$ 1,045,218	9.76

REPH	RCHASE	ΔGREEI	MENTS
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Counterparty	Lending Rate	Settlement Date	Maturity Date		incipal mount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
CEW	4.980%	11/12/2023	03/01/2024	CAD	200,000	Province of Ontario 3.650% due 02/06/2033 Province of Quebec	\$ (151,161)	\$ 151,676	\$ 152,304	1.41
DEU	5.150	29/12/2023	02/01/2024	\$	22,200	3.250% due 01/09/2032 U.S. Treasury Notes 0.625% due 15/05/2030	(8,415)	22,200	22,213	0.21
FICC	2.600	29/12/2023	02/01/2024		3,237	U.S. Treasury Notes 4.875% due 30/11/2025	(3,302)	3,237	3,238	0.03
Total Repurcha	se Agreeme	ents					\$ (185,548)	\$ 177,113	\$ 177,755	1.65

<sup>(1)</sup> Includes accrued interest.

## FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Canada Government 10-Year Bond March Futures	Long	03/2024	434	\$ 1,788	0.02
Euro-BTP Italy Government Bond March Futures	Long	03/2024	453	2,249	0.02
Euro-Bund 10-Year Bond March Futures	Long	03/2024	3,621	15,885	0.15
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	15	190	0.00
Euro-Schatz March Futures	Long	03/2024	2,192	1,167	0.01
Japan Government 10-Year Bond March Futures	Short	03/2024	71	(600)	(0.01)
U.S. Treasury 5-Year Note March Futures	Long	03/2024	583	1,575	0.02
U.S. Treasury 10-Year Note March Futures	Short	03/2024	325	(1,153)	(0.01)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	54	(612)	(0.01)
United Kingdom Long Gilt March Futures	Long	03/2024	695	6,036	0.06
				\$ 26,525	0.25
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 26,525	0.25

### Schedule of Investments Global Investment Grade Credit Fund (Cont.)

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

#### CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION(1)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(2)

	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of
Reference Entity	(Pay) Rate	Date	Amount <sup>(3)</sup>	(Depreciation)	Net Assets
Toll Brothers Finance Corp.	(1.000)%	20/06/2024	\$ 23,500	\$ (101)	0.00

Unrealised

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Appreciation/ (Depreciation)	% of Net Assets
AES Corp.	5.000%	20/12/2025	\$ 7,900	\$ (884)	(0.01)
AES Corp.	5.000	20/06/2026	2,400	(244)	0.00
Airbus SE	1.000	20/12/2028	€ 10,300	202	0.00
American International Group, Inc.	1.000	20/12/2027	\$ 8,000	198	0.00
AT&T, Inc.	1.000	20/06/2024	3,400	11	0.00
AT&T, Inc.	1.000	20/12/2024	7,600	(89)	0.00
AT&T, Inc.	1.000	20/12/2025	2,000	(9)	0.00
AT&T, Inc.	1.000	20/06/2026	54,000	(364)	0.00
AT&T, Inc.	1.000	20/12/2026	1,300	(7)	0.00
AT&T, Inc.	1.000	20/06/2028	29,600	459	0.00
Atlantia SpA	1.000	20/12/2025	€ 1,800	93	0.00
Boeing Co.	1.000	20/06/2025	\$ 7,000	168	0.00
Boeing Co.	1.000	20/12/2025	900	26	0.00
Boeing Co.	1.000	20/06/2026	1,000	20	0.00
BP Capital Markets PLC	1.000	20/12/2025	€ 6,800	(15)	0.00
British Telecommunications PLC	1.000	20/06/2028	23,600	379	0.00
British Telecommunications PLC	1.000	20/12/2028	1,600	34	0.00
Cellnex Telecom S.A.	5.000	20/12/2030	7,400	164	0.00
Ford Motor Co.	5.000	20/12/2024	\$ 5,000	(360)	0.00
General Electric Co.	1.000	20/06/2024	32,050	200	0.00
General Electric Co.	1.000	20/12/2024	27,900	545	0.01
General Electric Co.	1.000	20/06/2026	18,750	87	0.00
General Electric Co.	1.000	20/12/2026	2,000	16	0.00
General Motors Co.	5.000	20/12/2026	2,050	(171)	0.00
General Motors Co.	5.000	20/06/2028	2,435	68	0.00
Glencore Finance Europe Ltd.	5.000	20/06/2028	€ 2,700	44	0.00
Hess Corp.	1.000	20/06/2026	\$ 7,000	158	0.00
Lennar Corp.	5.000	20/12/2026	3,200	(254)	0.00
MetLife, Inc.	1.000	20/06/2028	600	19	0.00
NextEra Energy Capital Holdings, Inc.	1.000	20/06/2026	11,300	(116)	0.00
Rolls-Royce PLC	1.000	20/06/2024	€ 25,300	(125)	0.00
Rolls-Royce PLC	1.000	20/12/2024	9,000	30	0.00
Southwest Airlines Co.	1.000	20/12/2026	\$ 3,100	44	0.00

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11,100

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32

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(23)

16

144

33

(110)

(52)

14

(37)

\$ 1,448

\$ 8,465

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION <sup>(2)</sup>					
Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-39 5-Year Index	1.000%	20/12/2027	\$ 1,200	\$ 17	0.00
CDX.IG-40 5-Year Index	1.000	20/06/2028	10,000	60	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	1,090,200	7,812	0.07
iTraxx Crossover 40 5-Year Index	5.000	20/12/2028	€ 11,300	576	0.01

T-Mobile USA, Inc.

Tesco PLC

Tesco PLC

Tesco PLC

Telefonica Emisiones S.A.

Verizon Communications, Inc.

Volkswagen International Finance NV

Volkswagen International Finance NV

Volkswagen International Finance NV

Vodafone Group PLC

#### INTEREST RATE SWAPS

Pay/ Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	1.175%	28/02/2052	£ 7,200	\$ (3,824)	(0.03)
Pay	1-Day GBP-SONIO Compounded-OIS	4.320	20/10/2033	3,000	335	0.00
Pay <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	71,000	5,173	0.05
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/09/2024	¥ 1,829,900	15	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.300	20/03/2028	1,192,900	60	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	20/09/2043	4,000,000	865	0.01
Receive(4)	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	\$ 4,400	(61)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	200	`9	0.00
Receive(4)	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	4,600	(90)	0.00
Receive(4)	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	4,600	(114)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	4,900	(132)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	9,000	(253)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	9,200	(329)	0.00
Pay	3-Month CAD-Bank Bill	1.500	17/06/2030	CAD 244,800	(11,510)	(0.11)
Receive	3-Month CAD-CAONREPO Compounded-OIS	0.000	21/06/2025	17,500	(25)	0.00
Receive(4)	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/06/2032	55,400	(1,820)	(0.02)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/09/2025	111,000	1,328	0.01
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	381,100	4,356	0.04
Pay	3-Month CAD-CAONREPO Compounded-OIS	4.000	21/06/2025	17,500	85	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 30,700	1,025	0.01
Pay <sup>(4)</sup>	6-Month AUD-BBR-BBSW	4.500	20/03/2034	9,800	442	0.00
Receive	6-Month EUR-EURIBOR	0.000	17/03/2053	€ 88,530	40,024	0.37
Pay	6-Month EUR-EURIBOR	0.175	17/03/2033	214,110	(47,747)	(0.45)
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	31,200	(1,034)	(0.01)
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	88,900	(5,746)	(0.05)
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	5,400	(342)	0.00
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	62,700	(3,113)	(0.03)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	28,000	(1,374)	(0.01)
Receive(4)	6-Month EUR-EURIBOR	2.760	03/01/2029	7,200	(107)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	6,700	(165)	0.00
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	101,600	6,671	0.06
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	58,900	2,382	0.02
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	7,400	578	0.01
					\$ (14,438)	(0.13)
Total Centr	ally Cleared Financial Derivative Instruments				\$ (4,626)	(0.04)

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### **PURCHASED OPTIONS**

INTEREST R	ATE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Cost	Fair Value	% of Net Assets
FAR GLM	Put - OTC 10-Year Interest Rate Swap Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Receive Receive	4.600% 4.975	13/12/2024 29/05/2024	70,300 119,800	\$ 798 132	\$ 488 46	0.01 0.00
							\$ 930	\$ 534	0.01

## WRITTEN OPTIONS

INTEREST RA	TE SWAPHONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	2,800	\$ (12)	\$ (11)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	2,800	(12)	(6)	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	4,600	(21)	(34)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	9,300	(42)	(117)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	4,600	(21)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	9,300	(42)	(2)	0.00

## Schedule of Investments Global Investment Grade Credit Fund (Cont.)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235%	22/01/2024	9,300	\$ (38)	\$ (29)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	9,300	(38)	(27)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	4,200	(16)	(13)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	6,400	(23)	(72)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	4,200	(16)	(12)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	6,400	(23)	0	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.273	16/01/2024	5,000	(21)	(14)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	5,000	(23)	(36)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	5,000	(22)	(64)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.723	16/01/2024	5,000	(21)	(8)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.989	08/01/2024	5,000	(23)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	5,000	(22)	(1)	0.00
GLM	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.195	29/05/2024	59,900	(132)	(222)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	8,800	(36)	(25)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	4,500	(19)	(18)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	9,000	(38)	(30)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	9,000	(46)	(95)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	9,000	(45)	(115)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	8,700	(39)	(141)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	8,800	(36)	(28)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	4,500	(19)	(9)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	9,000	(38)	(13)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	9,000	(46)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	9,000	(45)	0	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	10,300	(23)	(36)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	10,300	(24)	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	4,800	(21)	(15)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	4,800	(20)	(13)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.350	18/01/2024	5,000	(25)	(26)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	5,000	(23)	(79)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.620	29/01/2024	4,800	(21)	(25)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	4,800	(20)	(16)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	18/01/2024	5,000	(25)	(9)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	5,000	(23)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	6,500	(26)	(50)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	8,500	(31)	(134)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	6,500	(26)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	8,500	(31)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	9,300	(45)	(53)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	4,600	(22)	(30)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	4,900	(22)	(77)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	9,300	(44)	(167)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	9,300	(45)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	4,600	(22)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	4,900	(22)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	9,300	(44)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	6,400	(27)	(17)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	6,400	(27)	(12)	0.00
UAG	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.344	18/01/2024	4,900	(24)	(25)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.744	18/01/2024	4,900	(24)	(9)	0.00
							\$ (1,682)	\$ (1,941)	(0.02)
							¥ (1,002)	¥ (1,5+1)	(0.02)

OPTIONS ON	SECURITIES						
Counterparty	Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	\$ 97.891	09/01/2024	10,300	\$ (40)	\$ (117)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.094	06/02/2024	8,200	(33)	(66)	0.00
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	99.227	06/02/2024	5,200	(28)	(3)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.227	06/02/2024	5,200	(19)	(38)	0.00
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	95.813	06/02/2024	10,300	(57)	(46)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	97.813	06/02/2024	10,300	(54)	(56)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.906	09/01/2024	5,100	(13)	(4)	0.00
					\$ (244)	\$ (330)	0.00

<sup>(1)</sup> Notional Amount represents the number of contracts.

# CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1) Fixed Deal Maturity Notional Premiums Receive Rate Date Amount(2) Paid/(Received)

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date		lotional mount <sup>(2)</sup>	Premi		Appre	eciation/ eciation)	-	air Ilue	% of Net Asset	ïS
BOA	Brazil Government International Bond	1.000%	20/06/2026	\$	1,100	\$	(38)	\$	49	\$	11	0.00	
BRC	NextEra Energy Capital Holdings, Inc.	1.000	20/12/2025		7,800		170		(80)		90	0.00	
	South Africa Government International Bond	1.000	20/12/2024		31,400	(1,	185)		1,372		187	0.00	
CBK	Intrum AB	5.000	20/12/2024	€	3,000		286		(311)		(25)	0.00	
DUB	Saudi Arabia Government International Bond	1.000	20/06/2025	\$	5,700		(5)		69		64	0.00	
GST	Equinix, Inc.	5.000	20/06/2027		4,500	(	529		(98)		531	0.01	
	Intrum AB	5.000	20/12/2024	€	15,100	1,6	596	(	1,825)	(	(129)	0.00	
	Saudi Arabia Government International Bond	1.000	20/06/2025	\$	5,700		(7)		71		64	0.00	
	Saudi Arabia Government International Bond	1.000	20/12/2026		1,400		33		(7)		26	0.00	
	South Africa Government International Bond	1.000	20/12/2024		5,700	(2	229)		263		34	0.00	

Unrealised

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date		Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
JLN	Intrum AB	5.000%	20/12/2024	€	5,000	\$ 560	\$ (602)	\$ (42)	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	\$	4,400	(99)	97	(2)	0.00
	NextEra Energy Capital Holdings, Inc.	1.000	20/06/2024		16,300	223	(154)	69	0.00
	NextEra Energy Capital Holdings, Inc.	1.000	20/12/2024		8,100	112	(54)	58	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2025		7,600	(1)	87	86	0.00
MYC	Brazil Government International Bond	1.000	20/06/2027		15,800	(978)	1,066	88	0.00
	Brookfield Asset Management, Inc.	1.000	20/06/2025		7,900	0	76	76	0.00
	Consolidated Edison Co. of New York, Inc.	1.000	20/12/2024		16,500	323	(175)	148	0.00
	Pioneer Natural Resources Co.	1.000	20/06/2025		8,400	(408)	513	105	0.00
MYI	Intrum AB	5.000	20/12/2024	€	2,700	311	(334)	(23)	0.00
						\$ 1,393	\$ 23	\$ 1,416	0.01

## CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Counterparty	/ Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BRC DBL JPM	iTraxx Japan 40 5-Year Index iTraxx Japan 40 5-Year Index iTraxx Japan 40 5-Year Index	1.000% 1.000 1.000	20/12/2028 20/12/2028 20/12/2028	¥ 2,637,000 1,332,000 11,370,000	\$ 284 127 1,145	\$ 104 69 528	\$ 388 196 1,673	0.00 0.00 0.02
					\$ 1,556	\$ 701	\$ 2,257	0.02

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

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

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Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 50,097	\$ 33,186	\$ 0	\$ (1,005)	\$ (1,005)	(0.01)
BOA	01/2024 01/2024	COP 135,913,333 £ 15,319	33,790 19,433	0	(1,252) (96)	(1,252) (96)	(0.01) 0.00
	01/2024	\$ 35,533	COP 135,913,333	0	(490)	(490)	0.00
	01/2024	23,954	¥ 3,534,930	1,135	, O	1,135	0.01
	01/2024	3,426	NOK 36,426	161	0	161	0.00
	03/2024 03/2024	CNH 100 COP 135,913,333	\$ 14 35,020	0 471	0	0 471	0.00 0.00
	03/2024	PEN 4,550	1,198	0	(28)	(28)	0.00
	03/2024	\$ 4,047	INR 338,665	8	0	8	0.00
BPS	01/2024	AUD 34,549	\$ 22,832	0	(747)	(747)	(0.01)
	01/2024 01/2024	CAD 200,628 DKK 62,549	148,051 9,226	0	(4,104) (45)	(4,104) (45)	(0.04) 0.00
	01/2024	€ 1,401,843	1,542,672	0	(6,229)	(6,229)	(0.06)
	01/2024	£ 38,163	48,407	0	(245)	(245)	0.00
	01/2024	HUF 1,247,443	3,546	0	(59)	(59)	0.00
	01/2024 01/2024	¥ 294,300 MXN 62,364	2,006 3,401	0	(83) (265)	(83) (265)	0.00 0.00
	01/2024	\$ 4,895	CAD 6,554	76	0	76	0.00
	01/2024	41,439	€ 37,868	451	(49)	402	0.00
	01/2024	1,859	£ 1,453	0	(7)	(7)	0.00
	01/2024 01/2024	4 ZAR 602,435	HUF 1,429 \$ 32,497	0	0 (402)	0 (402)	0.00 0.00
	03/2024	\$ 1,917	IDR 29,550,353	Ö	(1)	(1)	0.00
	03/2024	14,064	INR 1,176,339	23	0	23	0.00
BRC	01/2024	PLN 1,426	\$ 326	0	(36)	(36)	0.00
	01/2024 02/2024	\$ 2,093 1,205	CAD 2,793 TRY 36,759	25 0	0 (8)	25 (8)	0.00 0.00
	03/2024	SGD 224	\$ 169	Ö	(2)	(2)	0.00
	03/2024	\$ 9	THB 306	0	0	0	0.00
	03/2024 04/2024	6,122 6,551	TRY 192,235 211,086	0	(75) (94)	(75) (94)	0.00 0.00
CBK	01/2024	CHF 115	\$ 132	0	(5)	(5)	0.00
25.1	01/2024	COP 131,077,730	33,311	0	(524)	(524)	(0.01)
	01/2024	£ 7,248	9,112	0	(128)	(128)	0.00
	01/2024 01/2024	HUF 606,318 MXN 548,922	1,731 30,871	0	(21) (1,399)	(21) (1,399)	0.00 (0.01)
	01/2024	\$ 4,636	CAD 6,286	132	(1,399)	132	0.00
	01/2024	67,606	COP 262,691,763	533	(460)	73	0.00
	01/2024	1,787	€ 1,620	3	0	3	0.00
	01/2024 01/2024	5,727 420	£ 4,522 NOK 4,487	38 22	0	38 22	0.00 0.00
	01/2024	ZAR 264.545	\$ 13,906	0	(543)	(543)	(0.01)
	02/2024	\$ 19,892	BRL 99,477	554	0	554	0.01

## Schedule of Investments Global Investment Grade Credit Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	01/2024	COP 130,876,200	\$ 34,242	\$ 459	\$ 0	\$ 459	0.00
	01/2024	\$ 32,900	COP 130,876,200	883	0	883	0.01
CINA	01/2024	ZAR 142	\$ 8	0	0	0	0.00
GLM	01/2024	AUD 73,392	48,272	0	(1,817)	(1,817)	(0.02)
	01/2024 01/2024	CAD 279,793 DKK 82,866	205,889 12,224	0	(6,325) (59)	(6,325) (59)	(0.06) 0.00
	01/2024	MXN 180.377	10.283	0	(321)	(321)	0.00
	01/2024	\$ 577	HUF 210,850	31	(321)	31	0.00
	01/2024	675	MXN 11.766	17	0	17	0.00
	03/2024	3.799	IDR 58.400.847	0	(12)	(12)	0.00
	03/2024	1,336	TRY 41,953	Ö	(15)	(15)	0.00
JPM	01/2024	HUF 5,276,379	\$ 15.043	Ö	(204)	(204)	0.00
	03/2024	\$ 1,863	IDR 28,761,962	2	0	2	0.00
	03/2024	4,217	INR 352,581	5	0	5	0.00
	03/2024	289	SGD 384	3	0	3	0.00
	06/2024	KRW 326,333	\$ 250	0	(4)	(4)	0.00
MBC	01/2024	AUD 20,405	13,530	0	(396)	(396)	0.00
	01/2024	€ 38,644	41,977	0	(721)	(721)	(0.01)
	01/2024	HUF 8,280,310	22,595	0	(1,268)	(1,268)	(0.01)
	01/2024	¥ 290,500	2,038	0	(24)	(24)	0.00
	01/2024	\$ 1,794	AUD 2,649	14	0	14	0.00
	01/2024	495	COP 2,000,000	19	0	19	0.00
	01/2024	4,846	£ 3,836 \$ 7.694	45 0	0 (337)	45 (337)	0.00
	01/2024 03/2024	ZAR 147,042 \$ 2,273	\$ 7,694 IDR 35,032,549	0	(337)	(337)	0.00 0.00
MYI	01/2024	CAD 28,617	\$ 21,700	0	(3)	(3)	0.00
IVIII	01/2024	€ 1,289	1.429	5	0	5	0.00
	01/2024	£ 1,118	1,426	1	0	1	0.00
	01/2024	HUF 527,775	1,500	Ö	(25)	(25)	0.00
	01/2024	SEK 617	62	1	0	1	0.00
	01/2024	SGD 297	225	0	0	0	0.00
	01/2024	\$ 434	CHF 367	2	0	2	0.00
	01/2024	924	€ 832	0	(5)	(5)	0.00
	01/2024	7,196	£ 5,635	0	(13)	(13)	0.00
	01/2024	9,108	¥ 1,342,798	423	0	423	0.00
	01/2024	49	SEK 496	0	0	0	0.00
	01/2024	81	SGD 107	0	0	0	0.00
	01/2024 03/2024	3,530 19,756	ZAR 64,841 IDR 303,988,143	12 0	0 (43)	12 (43)	0.00 0.00
	06/2024	KRW 44,749	\$ 34	0	(43)	(43)	0.00
RBC	04/2024	MXN 263	34 15	0	0	0	0.00
SCX	01/2024	CAD 7,794	5,814	0	(98)	(98)	0.00
JCA	03/2024	\$ 1,688	IDR 25,860,271	0	(11)	(11)	0.00
	03/2024	9,179	INR 767,612	14	0	14	0.00
	03/2024	20,396	THB 704,992	396	0	396	0.00
TOR	01/2024	15,054	¥ 2,208,244	619	0	619	0.01
UAG	01/2024	AUD 16,495	\$ 10,944	0	(314)	(314)	0.00
	01/2024	£ 207,356	262,414	0	(1,933)	(1,933)	(0.02)
	01/2024	\$ 19,400	NOK 206,943	980	0	980	0.01
	01/2024	ZAR 334,210	\$ 17,508	0	(743)	(743)	(0.01)
				\$ 7,563	\$ (33,094)	\$ (25,531)	(0.24)

#### HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional AUD (Hedged) Income and Investor AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rrency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	4,900	AUD	7,390	\$ 143	\$ 0	\$ 143	0.00
BOA	01/2024		314		475	10	0	10	0.00
BPS	01/2024	AUD	120	\$	82	0	0	0	0.00
BRC	01/2024		15		10	0	(1)	(1)	0.00
CBK	01/2024		7		5	0	0	0	0.00
GLM	01/2024		7		5	0	0	0	0.00
MBC	01/2024	\$	1,937	AUD	2,922	57	0	57	0.00
RYL	01/2024	AUD	3	\$	2	0	0	0	0.00
UAG	01/2024	\$	2,361	AUD	3,558	68	0	68	0.00
						\$ 278	\$ (1)	\$ 277	0.00

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, Investor CHF (Hedged) Accumulation, Investor CHF (Hedged) Income, Administrative CHF (Hedged) Accumulation, E Class CHF (Hedged) Accumulation and W Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to Delivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024 01/2024	CHF	1,086	\$ CUE	1,265	\$ 0 129	\$ (26)	\$ (26) 129	0.00
	01/2024	)	9,324	CHF	7,952	129	U	129	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024 01/2024	CHF 889 \$ 36,566	\$ 1,022 CHF 31,858	\$ 0 1,305	\$ (34) 0	\$ (34) 1,305	0.00 0.01
CBK	01/2024 01/2024	CHF 2,125 \$ 205.294	\$ 2,455 CHF 178.856	7,323	(72)	(72) 7.323	0.00 0.07
GLM	01/2024	CHF 477	\$ 545	. 0	(21)	(21)	0.00
MYI	01/2024 01/2024	\$ 229,994 229,241	CHF 201,538 200.109	9,587 8.641	0	9,587 8.641	0.10 0.08
SCX	01/2024	CHF 453	\$ 541	3	0	3	0.00
	01/2024	\$ 6,369	CHF 5,539	216	0	216	0.00
				\$ 27.204	\$ (153)	\$ 27.051	0.26

As at 31 December 2023, the Institutional CZK (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
GLM	01/2024	\$	2,863	CZK	63,389	\$ 0	\$ (27)	\$ (27)	0.00
MYI	01/2024		2,941		65,740	0	0	0	0.00
SCX	01/2024	CZK	1,720	\$	77	0	0	0	0.00
UAG	01/2024	\$	2,773	CZK	61,872	0	(6)	(6)	0.00
						\$ 0	\$ (33)	\$ (33)	0.00

As at 31 December 2023, the Institutional EUR (Currency Exposure) Accumulation, Institutional USD (Currency Exposure) Accumulation, Institutional USD (Currency Exposure) Income, E Class EUR (Currency Exposure) Income and H Institutional USD (Currency Exposure) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 938	AUD 1,417	\$ 29	\$ 0	\$ 29	0.00
BOA	01/2024	497	752	16	0	16	0.00
	01/2024	814	£ 642	5	0	5	0.00
	01/2024	557	¥ 82,267	26	0	26	0.00
	01/2024	101	NZD 165	4	0	4	0.00
	01/2024	63	SEK 658	2	0	2	0.00
BPS	01/2024	€ 597	\$ 652	0	(8)	(8)	0.00
	01/2024	\$ 7,350	€ 6,744	102	0	102	0.00
	01/2024	1,543	£ 1,216	8	0	8	0.00
	01/2024	905	¥ 133,148	41	0	41	0.00
BRC	01/2024	CHF 0	\$ 0	0	0	0	0.00
CBK	01/2024	€ 136	150	0	(1)	(1)	0.00
	01/2024	SEK 1	0	0	0	0	0.00
	01/2024	\$ 336	CAD 453	7	0	7	0.00
	01/2024	832	€ 771	20	0	20	0.00
	01/2024	347	£ 274	3	0	3	0.00
GLM	01/2024	5,925	CAD 8,052	182	0	182	0.00
	01/2024	845	CHF 741	35	0	35	0.00
MBC	01/2024	€ 114	\$ 124	0	(2)	(2)	0.00
	01/2024	\$ 689	AUD 1,040	20	0	20	0.00
	01/2024	547	CAD 740	15	0	15	0.00
	01/2024	62,577	€ 56,920	314	0	314	0.01
MYI	01/2024	346	CAD 456	0	0	0	0.00
	01/2024	305	£ 239	0	(1)	(1)	0.00
SSB	01/2024	263	209	3	0	3	0.00
UAG	01/2024	8,362	6,607	62	0	62	0.00
				\$ 894	\$ (12)	\$ 882	0.01

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, R Class EUR (Hedged) Income, T Class EUR (Hedged) Accumulation, W Class EUR (Hedged) Accumulation and W Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		Currency to e Delivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	•		\$	12,674	\$ 1	\$ (84)	\$ (83)	0.00
	01/2024	9	822,087	€	747,897	4,269	(2)	4,267	0.04
BRC	01/2024		705,134		641,159	3,285	0	3,285	0.03
CBK	01/2024	€	712	\$	769	0	(17)	(17)	0.00
	01/2024	9	3,461	€	3,170	42	0	42	0.00
MBC	01/2024	€	4,633	\$	5,072	0	(46)	(46)	0.00
	01/2024	9	615,266	€	562,732	6,499	0	6,499	0.06
						\$ 14,096	\$ (149)	\$ 13,947	0.13

## Schedule of Investments Global Investment Grade Credit Fund (Cont.)

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Investor GBP (Hedged) Income, Administrative GBP (Hedged) Income, E Class GBP (Hedged) Income, R Class GBP (Hedged) Income, W Class GBP (Hedged) Accumulation and W Class GBP Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 14,563	\$ 18,431	\$ 0	\$ (134)	\$ (134)	0.00
	01/2024	\$ 21,326	£ 16,791	79	0	79	0.00
BPS	01/2024	£ 243	\$ 307	0	(3)	(3)	0.00
	01/2024	\$ 354,502	£ 280,582	3,196	0	3,196	0.03
BRC	01/2024	1,327	1,049	11	0	11	0.00
CBK	01/2024	£ 6,815	\$ 8,648	0	(40)	(40)	0.00
	01/2024	\$ 2,330	£ 1,840	16	0	16	0.00
DUB	01/2024	£ 50,541	\$ 63,659	0	(774)	(774)	(0.01)
GLM	01/2024	22	28	0	0	0	0.00
MBC	01/2024	6,141	7,818	0	(11)	(11)	0.00
	01/2024	\$ 1,433	£ 1,126	2	0	2	0.00
MYI	01/2024	4,645	3,680	49	(2)	47	0.00
SCX	01/2024	365,122	288,662	2,876	0	2,876	0.03
SSB	01/2024	£ 13,863	\$ 17,445	0	(228)	(228)	0.00
UAG	01/2024	1,161	1,453	0	(27)	(27)	0.00
	01/2024	\$ 365,046	£ 288,446	2,677	0	2,677	0.02
				\$ 8,906	\$ (1,219)	\$ 7,687	0.07

As at 31 December 2023, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 7,002	NOK 74,447	\$ 330	\$ 0	\$ 330	0.00
CBK	01/2024	7,842	83,922	423	0	423	0.00
RYL	01/2024	NOK 20	\$ 2	0	0	0	0.00
UAG	01/2024	\$ 11,334	NOK 120,770	559	0	559	0.01
				\$ 1,312	\$ 0	\$ 1,312	0.01

As at 31 December 2023, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
01/2024	\$ 79,893	SEK 833,307	\$ 2,814	\$ 0	\$ 2,814	0.03
01/2024	SEK 221	\$ 22	0	0	0	0.00
01/2024	1,228	118	0	(4)	(4)	0.00
01/2024	\$ 11,874	SEK 123,909	424	0	424	0.00
01/2024	SEK 560	\$ 54	0	(2)	(2)	0.00
01/2024	\$ 30	SEK 315	1	0	1	0.00
01/2024	46	468	1	0	1	0.00
01/2024	SEK 314	\$ 30	0	(1)	(1)	0.00
01/2024	\$ 88,201	SEK 916,038	2,717	0	2,717	0.03
01/2024	SEK 111	\$ 11	0	0	0	0.00
01/2024	\$ 89,144	SEK 920,034	2,170	0	2,170	0.02
			\$ 8,127	\$ (7)	\$ 8,120	0.08
	Month 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024	Month         be Delivered           01/2024         \$ 79,893           01/2024         SEK         221           01/2024         1,228           01/2024         \$ 11,874           01/2024         SEK         560           01/2024         \$ 30           01/2024         46           01/2024         SEK         314           01/2024         \$ 88,201           01/2024         SEK         111	Month         be Delivered         be Received           01/2024         \$ 79,893         SEK 833,307           01/2024         SEK 221         \$ 22           01/2024         1,228         118           01/2024         \$ 11,874         SEK 123,909           01/2024         SEK 560         \$ 54           01/2024         \$ 30         SEK 315           01/2024         46         468           01/2024         SEK 314         \$ 30           01/2024         \$ 88,201         SEK 916,038           01/2024         SEK 111         \$ 11	Month         be Delivered         be Received         Appreciation           01/2024         \$ 79,893         SEK 833,307         \$ 2,814           01/2024         SEK 221         \$ 22         0           01/2024         1,228         118         0           01/2024         \$ 11,874         SEK 123,909         424           01/2024         SEK 560         \$ 54         0           01/2024         \$ 30         SEK 315         1           01/2024         46         468         1           01/2024         SEK 314         \$ 30         0           01/2024         \$ 88,201         SEK 916,038         2,717           01/2024         \$ 88,201         SEK 916,038         2,717           01/2024         \$ 89,144         SEK 920,034         2,170	Month         be Delivered         be Received         Appreciation         (Depreciation)           01/2024         \$ 79,893         SEK 833,307         \$ 2,814         \$ 0           01/2024         SEK 221         \$ 22         0         0           01/2024         1,228         118         0         (4)           01/2024         \$ 11,874         SEK 123,909         424         0           01/2024         SEK 560         \$ 54         0         (2)           01/2024         \$ 30         SEK 315         1         0           01/2024         46         468         1         0           01/2024         SEK 314         \$ 30         0         (1)           01/2024         \$ 88,201         SEK 916,038         2,717         0           01/2024         \$ 88,201         SEK 916,038         2,717         0           01/2024         \$ 89,144         SEK 920,034         2,170         0	Settlement Month         Currency to be Delivered         Currency to be Received         Unrealised Appreciation         Unrealised (Depreciation)         Appreciation/ (Depreciation)           01/2024         \$ 79,893         SEK 833,307         \$ 2,814         \$ 0         \$ 2,814           01/2024         SEK 221         \$ 22         0         0         0         0           01/2024         1,228         118         0         (4)         (4)         (4)           01/2024         \$ 11,874         SEK 123,909         424         0         424           01/2024         SEK 560         \$ 54         0         (2)         (2)           01/2024         \$ 30         SEK 315         1         0         1           01/2024         46         468         1         0         1           01/2024         SEK 314         \$ 30         0         (1)         (1)           01/2024         \$ 88,201         SEK 916,038         2,717         0         2,717           01/2024         \$ 88,201         SEK 916,038         2,717         0         2,717           01/2024         \$ 88,201         SEK 916,038         2,717         0         0         0

As at 31 December 2023, the Institutional SGD (Hedged) Income, Investor SGD (Hedged) Income, Administrative SGD (Hedged) Income, E Class SGD (Hedged) Income and W Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	01/2024	\$ 45,202	SGD 60,087	\$ 363	\$ 0	\$ 363	0.00
GLM	01/2024	SGD 370	\$ 277	0	(4)	(4)	0.00
	01/2024	\$ 1,035	SGD 1,385	16	0	16	0.00
JPM	01/2024	11,095	14,800	128	0	128	0.00
MBC	01/2024	SGD 554	\$ 416	0	(4)	(4)	0.00
	01/2024	\$ 324	SGD 433	4	0	4	0.00
	02/2024	SGD 113	\$ 85	0	(1)	(1)	0.00
	02/2024	\$ 193	SGD 253	0	0	0	0.00
MYI	01/2024	42,159	56,237	486	0	486	0.01
	02/2024	SGD 1,448	\$ 1,098	0	(1)	(1)	0.00
TOR	01/2024	\$ 38,997	SGD 52,032	459	0	459	0.00
	02/2024	SGD 292	\$ 221	0	(1)	(1)	0.00
				\$ 1,456	\$ (11)	\$ 1,445	0.01
Total OTC Financial Deriv	vative Instruments					\$ 37,093	0.35
Total Investments						\$ 11,372,642	106.15
Other Current Assets & L	iabilities					\$ (658,920)	(6.15)
Net Assets						\$ 10,713,722	100.00

## NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (h) Affiliated to the Fund.
- (i) Contingent convertible security.
- (j) Restricted Securities (31 December 2022: 0.70%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Citigroup, Inc.	2.572%	03/06/2031	26/05/2020 - 09/07/2020	\$ 24,742	\$ 20,889	0.20
Morgan Stanley	0.000	02/04/2032	11/02/2020	41,265	28,508	0.27
Oracle Corp.	4.100	25/03/2061	24/03/2021 - 26/03/2021	6,834	5,040	0.05
Oracle Corp.	6.150	09/11/2029	13/07/2023	10,486	10,765	0.10
Oracle Corp.	6.250	09/11/2032	07/11/2022 - 12/07/2023	25,064	26,663	0.25
				\$ 108,391	\$ 91,865	0.87

(k) Securities with an aggregate fair value of \$8,265 (31 December 2022: \$4,048) and cash of \$3,891 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$260 (31 December 2022: \$Nil) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of \$177,696 (31 December 2022: \$213,307) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$8,110 (31 December 2022: \$55,028) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 10,078,308	\$ 13,011	\$ 10,091,319
Investment Funds	787,238	257,980	0	1,045,218
Repurchase Agreements	0	177,113	0	177,113
Financial Derivative Instruments <sup>(3)</sup>	26,715	32,277	0	58,992
Totals	\$ 813,953	\$ 10,545,678	\$ 13,011	\$ 11,372,642

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 1	\$ 9,770,167	\$ 8,376	\$ 9,778,544
Investment Funds	782,040	256,286	0	1,038,326
Repurchase Agreements	0	75,423	0	75,423
Financial Derivative Instruments(3)	(44,604)	(36,888)	0	(81,492)
Securities Sold Short	0	(136,255)	0	(136,255)
Totals	\$ 737,437	\$ 9,928,733	\$ 8,376	\$ 10,674,546

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

## Schedule of Investments Global Investment Grade Credit Fund (Cont.)

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
BPS	3.200% 4.050	28/09/2023 28/09/2023	TBD <sup>(1)</sup> TBD <sup>(1)</sup>	€ (2,248) \$ (1,399)	\$ (2,504) (1,414)	(0.03) (0.01)
	4.300	22/11/2023	TBD <sup>(1)</sup>	(335)	(337)	0.00
BRC	4.500 2.500	28/09/2023 04/12/2023	TBD <sup>(1)</sup> TBD <sup>(1)</sup>	(199) (2,080)	(202) (2,084)	0.00 (0.02)
JML	2.000	14/11/2023	TBD <sup>(1)</sup>	€ (1,162)	(1,287)	(0.01)
Total Reverse Repurchase Agreements					\$ (7,828)	(0.07)

Dayable for

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

_	Д	As at 31-Dec-2023		Α	s at 31-Dec-2022	
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>
AZD	\$ (833)	\$ 940	\$ 107	\$ 32	\$ 0	\$ 32
BOA	2,872	(3,410)	(538)	5,200	(5,790)	(590)
BOM	N/A	N/A	N/A	360	(470)	(110)
BPS	(4,216)	6,880	2,664	(21,024)	20,550	(474)
BRC	5,041	(8,780)	(3,739)	977	0	977
BSH	N/A	N/A	N/A	(11)	0	(11)
CBK	6,148	(8,080)	(1,932)	36,530	(37,360)	(830)
CLY	N/A	N/A	N/A	24	0	24
DBL	196	0	196	N/A	N/A	N/A
DUB	995	(770)	225	(3,383)	3,210	(173)
FAR	365	(390)	(25)	N/A	N/A	N/A
FBF	N/A	N/A	N/A	189	(250)	(61)
GLM	616	(190)	426	(8,272)	8,408	136
GST	490	(470)	20	1,037	(1,030)	7
JLN	(42)	0	(42)	(237)	0	(237)
JPM	1,401	(1,300)	101	(9,156)	8,080	(1,076)
MBC	4,179	(7,500)	(3,321)	20,345	(19,090)	1,255
MYC	60	0	60	(594)	630	36
MYI	9,504	(11,110)	(1,606)	(342)	280	(62)
RBC	N/A	N/A	N/A	236	(350)	(114)
RYL	N/A	N/A	N/A	.14	0	.14
SAL	(106)	0	(106)	(90)	0	(90)
SCX	6,112	(7,970)	(1,858)	(14,373)	13,840	(533)
SOG	N/A	N/A	N/A	(88)	30	(58)
SSB	(225)	290	65	N/A	N/A	N/A
TOR	1,077	(1,020)	. 57	365	(2,890)	(2,525)
UAG	3,459	(4,341)	(882)	623	0	623

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

## **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	64.03	63.86
Transferable securities dealt in on another regulated market*	30.03	28.59
Other transferable securities	0.12	0.33
Investment funds	9.76	9.85
Repurchase agreements	1.65	0.72
Financial derivative instruments dealt in on a regulated market	0.25	(0.41)
Centrally cleared financial derivative instruments	(0.04)	(0.44)
OTC financial derivative instruments	0.35	0.08
Securities sold short	N/A	(1.29)
Reverse repurchase agreements	(0.07)	(0.04)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

<sup>(1)</sup> Open maturity reverse repurchase agreement.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	2.35	1.72
Austria	0.05	0.21
Belgium	0.14	0.12
Bermuda	0.52	0.66
Brazil	0.19	0.32
Canada	2.63	2.14
Cayman Islands	3.08	3.29
Chile	0.02	0.06
China	0.17	0.27
Colombia	0.08 N/A	N/A 0.09
Cyprus Czech Republic	0.15	0.09 N/A
Denmark	0.13	0.30
Finland	0.27	0.20
France	3.23	2.51
Germany	1.55	1.98
Guernsey, Channel Islands	0.36	0.33
Hong Kong	0.12	0.27
India	0.21	0.25
Indonesia	0.16	0.17
Ireland	0.58	0.78
Israel	0.09	N/A
Italy	1.53	2.62
Japan	1.84	1.59
Jersey, Channel Islands	0.51	0.53
Liberia	0.03	N/A
Luxembourg	0.90	2.33
Mauritius	0.09	0.37
Mexico	0.61	0.18
Multinational	0.03	0.03
Netherlands	2.94	2.56
Norway	0.26	0.13
Panama	N/A	0.18
Peru	0.02	1.25
Poland	0.10	N/A
Portugal	0.14	N/A
Qatar	0.10	0.10
Romania	0.37	0.31
Russia	0.00	0.02
Saudi Arabia	0.93	0.16
Singapore	0.38	0.17
Slovakia	0.00	0.00
Slovenia	0.11	0.10
South Africa South Korea	0.77	0.95
	0.20 0.33	0.07 0.25
Spain Supranational	0.33	0.23
Sweden	0.16	0.32
Switzerland	1.23	2.23
Thailand	0.07	0.07
Turkey	0.03	0.04
Ukraine	N/A	0.02
United Arab Emirates	0.07	0.02
United Kingdom	6.00	5.72
United States	56.91	51.20
Virgin Islands (British)	0.40	0.40
Short-Term Instruments	0.56	2.91
Investment Funds	9.76	9.85
Repurchase Agreements	1.65	0.72
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.25	(0.41)
Centrally Cleared Financial Derivative Instruments		•
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	(0.07)
Credit Default Swaps on Credit Indices — Sell Protection	0.08	0.01
Interest Rate Swaps	(0.13)	(0.38)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.01	0.45
Written Options		2.2-
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	(0.02)	(0.81)
Options on Securities	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.03
Credit Default Swaps on Credit Indices — Sell Protection	0.02	0.05
Forward Foreign Currency Contracts	(0.24)	(0.50)
Hedged Forward Foreign Currency Contracts	0.57	0.86
Securities Sold Short Other Guyrant Assets & Lightilities	N/A	(1.29)
Other Current Assets & Liabilities	(6.15)	(1.29)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				Region Wallonne Belgium 3.500% due 15/03/2043 €	5 900	\$ 6,473	0.20	CZECH REPUBLIC			
AUSTRALIA				5.500% due 15/05/2045 €	3,000	12,056		CORPORATE BONDS & NOTE		A 15	
CORPORATE BONDS & NOTE				Total Belgium		31,588		UniCredit Bank Czech Republic 3.750% due 20/06/2028	c & Slovakia € 4,100 \$		0.21
APPF Commercial Finance Pty 3.600% due 11/11/2031	y. Ltd. AUD 800 \$	440	0.02	<u> </u>		31,300	1.10		d 1,100 <u>4</u>	1,055	0.21
Boral Finance Pty. Ltd.	7100 000 \$	110	0.02	BRAZIL				DENMARK			
3.750% due 01/05/2028	\$ 52	48	0.00	SOVEREIGN ISSUES				CORPORATE BONDS & NOTE	S		
<b>GAIF Bond Issuer Pty. Ltd.</b> 3.400% due 30/09/2026	850	805	0.03	<b>Brazil Government International I</b> 6.250% due 18/03/2031 \$	<b>Bond</b> 700	727	0.03	<b>AP Moller - Maersk A/S</b> 5.875% due 14/09/2033	\$ 7,701	8,042	0.37
Goodman Australia Finance P 1.375% due 27/09/2025	Pty. Ltd. € 400	428	0.02	CANADA CORRODATE DONDE & NOTES				Danske Bank A/S 4.500% due 09/11/2028 6.259% due 22/09/2026	€ 1,200 \$ 4,100	1,369 4,173	
	AUD 1,740	945	0.04	CORPORATE BONDS & NOTES  Bank of Montreal				GN Store Nord A/S 0.875% due 25/11/2024	€ 1,539	1,629	
Lendlease Finance Ltd. 3.400% due 27/10/2027	1,370	851	0.04	Bank of Nova Scotia	2,900	2,083		Nykredit Realkredit A/S 1.375% due 12/07/2027	1,650	1,707	
Macquarie University 2.250% due 22/05/2030	750		0.02	5.767% due 31/07/2024	3,000 500	2,873 500	0.13	4.625% due 19/01/2029 Orsted A/S	200		0.01
3.500% due 07/09/2028  Sydney Airport Finance Co. Pt			0.01	<b>Brookfield Finance, Inc.</b> 2.724% due 15/04/2031	4,850	4,100	0.19	5.125% due 13/09/2034 TDC Net A/S	£ 1,300	1,653	0.08
3.375% due 30/04/2025 Transurban Finance Co. Pty. L			0.01	.5,	1,100	821	0.04	5.056% due 31/05/2028 5.618% due 06/02/2030	€ 4,200 1,000	4,831 1,142	
2.450% due 16/03/2031 4.125% due 02/02/2026	2,100 600	1,749 587	0.08		3,100	3,087		6.500% due 01/06/2031 Total Denmark	2,800	3,287	0.15
	AUD 2,500	1,686	0.08	CGI, Inc.	3,000	3,829		FINLAND	-	20,002	1.23
Worley Financial Services Pty. 5.950% due 13/10/2028	1,700	1,184		Manulife Financial Corp.	1,000		0.04	CORPORATE BONDS & NOTE	S		
	_	9,464	0.43	3.703% due 16/03/2032 Open Text Corp.	1,000	938	0.04	<b>Balder Finland Oyj</b> 1.000% due 20/01/2029	400	338	0.01
SOVEREIGN ISSUES Australia Government Interna	ational Bond			6.900% due 01/12/2027 Royal Bank of Canada	1,400	1,456	0.07	<b>Kemira Oyj</b> 1.000% due 30/03/2028	1,000	995	0.05
4.250% due 21/04/2026 Total Australia	525	363 9,827	0.02		3,700 1,000	4,197 1,008		<b>Nokia Oyj</b> 4.375% due 21/08/2031	2,800	3,117	0.14
ALICTRIA	_			Toronto-Dominion Bank	2 700	2.750	0.17	Nordea Bank Abp	¢ 2 200	2.615	0.12
AUSTRIA	T-C				3,700 2,400	3,759 2,402		3.750% due 01/03/2029 (e)(f) 4.125% due 05/05/2028	\$ 3,300 € 2,500	2,615 2,855	
CORPORATE BONDS & NOTE	ES			5.264% due 11/12/2026	8,900	9,079		6.000% due 02/06/2026	£ 300		0.02
Erste Group Bank AG 0.125% due 17/05/2028	€ 1,400	1,359	0.06			40,950	1.89	Tornator Oyj 1.250% due 14/10/2026	€ 200	207	0.01
4.000% due 16/01/2031	1,000	1,144	0.05	SOVEREIGN ISSUES				1.230% due 14/10/2020	€ 200	10,514	
4.250% due 15/10/2027 (e)(f) UniCredit Bank Austria AG	2,400	2,277	0.11	Canada Government Internationa	l Bond				-	10,511	0.10
3.125% due 21/09/2029	2,800	3,146	0.15		12,200	8,857	0.41	SOVEREIGN ISSUES			
Total Austria		7,926	0.37	Province of Quebec 1.850% due 13/02/2027	500	360	0.01	Kuntarahoitus Oyj 3.000% due 25/09/2028	2,200	2,489	0.12
BELGIUM				1.030 /0 ddc 13/02/2027	300	9,217		Total Finland	2,200	13,003	
CORPORATE BONDS & NOTE	FS			Total Canada		50,167			_	-,	
ING Belgium S.A.				CAYMAN ISLANDS				FRANCE			
3.375% due 31/05/2027	5,000	5,634	0.26	CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTE Altarea S.C.A.	3		
KBC Bank NV 3.750% due 28/09/2026	300	3/10	0.02	Goodman HK Finance				1.875% due 17/01/2028	1,200	1,117	0.05
KBC Group NV	300	540	0.02	4.375% due 19/06/2024 \$	300	298	0.02	Arkea Home Loans SFH S.A.			
1.500% due 29/03/2026	500		0.02	Health & Happiness International			0.05	3.250% due 01/08/2033 AXA S.A.	9,900	11,249	0.52
4.375% due 06/12/2031 5.796% due 19/01/2029	4,000 \$ 400	4,664 407	0.22	5.625% due 24/10/2024 MAF Sukuk Ltd.	1,200	1,164	0.05	1.375% due 07/10/2041	500	458	0.02
8.000% due 05/09/2028 (e)(f)	€ 600		0.03	3.933% due 28/02/2030	400	375	0.02	5.500% due 11/07/2043	2,500	2,965	0.14
<b>Proximus SADP</b> 4.125% due 17/11/2033	3,000	3,543	0.16	Total Cayman Islands		1,837	0.09	Banque Federative du Credit N 0.250% due 29/06/2028	900		0.04
Silfin NV	2.400	2 400	0.11	CHILE				1.750% due 19/12/2024 4.000% due 21/11/2029	£ 100 € 2,000	2,291	0.01
2.875% due 11/04/2027 Sofina S.A.	2,400	2,488	0.11	CORPORATE BONDS & NOTES				4.125% due 18/09/2030	800	929	0.04
1.000% due 23/09/2028	1,300	1,213		Banco de Credito e Inversiones S. 2.875% due 14/10/2031	<b>A</b> . 3,100	2,631	0.12	4.375% due 02/05/2030 BNP Paribas Home Loan SFH S	1,100 5. <b>A</b> .	1,265	0.06
	_	19,532	0.90	SOVEREIGN ISSUES	3,100	2,031	0.12	3.000% due 31/01/2030	1,500	1,683	0.08
SOVEREIGN ISSUES				Chile Government International B	Rond			BNP Paribas S.A. 1.675% due 30/06/2027	\$ 6,650	6,094	0.28
Belgium Government Interna		755	0.02	1.250% due 29/01/2040 €	800		0.03	2.219% due 09/06/2026	2,500	2,388	0.11
2.750% due 22/04/2039  Communaute Française de Be	700	/55	0.03	1.250% due 22/01/2051 3.500% due 25/01/2050 \$	2,200	1,372	0.06	2.819% due 19/11/2025 3.132% due 20/01/2033	1,300 1,400	1,267 1,191	
0.625% due 11/06/2035	2,000	1,676	0.08	3.500% due 25/01/2050 \$ 3.500% due 15/04/2053 (h)	1,600	1,209	0.06	4.400% due 14/08/2028	2,833	2,763	0.13
Ministeries van de Vlaamse G			0.0:	4.340% due 07/03/2042	1,000		0.04	4.625% due 25/02/2031 (e)(f)	2,100	1,697	0.08
1.500% due 11/04/2044 3.250% due 12/01/2043	300 2,100	244 2,302	0.01	T-+-I Chile		4,326		<b>BPCE S.A.</b> 2.045% due 19/10/2027	4,000	3,633	0.17
4.000% due 26/09/2042	500		0.03	Total Chile		6,957	0.32	3.116% due 19/10/2032	300	245	0.01
								6.612% due 19/10/2027	3,000	3,090	0.14

PAR DESCRIPTION (0005)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Cie de Financement Foncier S.A.		0.250% due 16/07/2035	€ 1,000 <u>\$</u>	834		HONG KONG			
3.125% due 17/05/2029 € 4,200 \$ CNP Assurances SACA	4,715 0.22	Total France	_	<b>53,481</b> 143,520		SOVEREIGN ISSUES			
1.250% due 27/01/2029 2,200	2,150 0.10		_	143,320	0.01	Hong Kong Government Intern 2.375% due 02/02/2051	ational Bor 300 \$		0.01
4.875% due 07/10/2030 (e)(f) \$ 800 Credit Agricole Assurances S.A.	630 0.03	GERMANY	_			3.750% due 07/06/2032 5.250% due 11/01/2053	€ 3,500 \$ 3,200	4,046 3,612	
1.500% due 06/10/2031 € 3,400	3,076 0.14	CORPORATE BONDS & NOTE  Amprion GmbH	5			Total Hong Kong	\$ 3,200 _	7,862	
<b>Credit Agricole S.A.</b> 0.125% due 09/12/2027 700	687 0.03	3.875% due 07/09/2028	2,600	2,965	0.14	INDIA			
0.375% due 21/10/2025 400	421 0.02	Commerzbank AG 3.125% due 13/06/2033	2,400	2,724	Λ 12	CORPORATE BONDS & NOTES			
4.375% due 27/11/2033 2,400 5.301% due 12/07/2028 \$ 1,700	2,789 0.13 1,740 0.08	5.250% due 25/03/2029	3,700	4,297		Bharti Airtel Ltd.			
Electricite de France S.A.	1.740 0.00	Deutsche Bahn Finance GmbH 4.000% due 23/11/2043	300	362	0.02	4.375% due 10/06/2025	1,200	1,184	0.05
4.625% due 25/01/2043 € 1,500 5.500% due 25/01/2035 £ 300	1,748 0.08 387 0.02	Deutsche Bank AG				<b>JSW Hydro Energy Ltd.</b> 4.125% due 18/05/2031	3,462	3,020	0.14
Engie S.A. 3.625% due 11/01/2030 € 1,000	1,136 0.05	1.447% due 01/04/2025 (g) 1.875% due 23/02/2028	\$ 2,000 € 2,500	1,976 2,598		<b>ReNew Power Pvt Ltd.</b> 5.875% due 05/03/2027	1.765	1,689	0.08
4.000% due 11/01/2035 2,000	2,302 0.11	2.129% due 24/11/2026 (g)	\$ 400	375	0.02	ReNew Wind Energy AP2	1,703	1,003	0.00
4.250% due 11/01/2043 1,200 Holding d'Infrastructures des Metiers de	1,393 0.06	2.311% due 16/11/2027 2.552% due 07/01/2028	3,000 1,600	2,745 1,470	0.07	4.500% due 14/07/2028	3,000 _	2,669	
l'Environnement	2.627047	3.125% due 19/05/2033 3.547% due 18/09/2031	€ 1,300 \$ 450	1,474 395		Total India	-	8,562	0.39
0.125% due 16/09/2025 3,500 <b>Kering S.A.</b>	3,637 0.17	3.742% due 07/01/2033	1,300	1,068		INDONESIA			
5.125% due 23/11/2026 £ 900	1,171 0.05	<b>Deutsche Boerse AG</b> 3.875% due 28/09/2026	€ 1,500	1,694	0.08	CORPORATE BONDS & NOTES  Bank Mandiri Persero Tbk PT			
New Immo Holding S.A. 2.750% due 26/11/2026 € 900	914 0.04	3.875% due 28/09/2033	3,000	3,532	0.16	2.000% due 19/04/2026	800	743	0.03
SEB S.A.		<b>E.ON SE</b> 3.875% due 12/01/2035	1,000	1,152	0.05	IRELAND			
1.500% due 31/05/2024 200 <b>Societe Generale S.A.</b>	218 0.01	Eurogrid GmbH	1.000	1 101	٥٥٢	ASSET-BACKED SECURITIES			
0.500% due 12/06/2029 400	384 0.02	3.279% due 05/09/2031 Fraport AG Frankfurt Airport S	1,000 Services Wo	1,101 rldwide	0.05	Cumulus Static CLO DAC	C 4 400	1.546	0.07
2.625% due 22/01/2025 \$ 200 3.625% due 01/03/2041 1,050	194 0.01 717 0.03	2.125% due 09/07/2027	400	430		5.499% due 25/04/2033 OCP Euro CLO DAC	€ 1,400	1,546	0.07
4.000% due 12/01/2027 2,200 6.691% due 10/01/2034 3,100	2,105 0.10 3,277 0.15	<b>IHO Verwaltungs GmbH (3.750</b> 3.750% due 15/09/2026 (b)	300 <b>Cash or</b> 4	<b>4.500% PII</b> 328		5.873% due 20/01/2033	2,000	2,209	
7.367% due 10/01/2053 2,500	2,639 0.12	Kreditanstalt fuer Wiederaufb		7 262	0.24		-	3,755	0.17
10.000% due 14/11/2028 (e)(f) 500 Societe Generale SFH S.A.	536 0.02	0.000% due 15/09/2028 (c) 0.750% due 30/09/2030	7,450 \$ 1,100	7,363 894		CORPORATE BONDS & NOTES			
3.625% due 31/07/2026 € 2,800	3,157 0.14	1.375% due 07/06/2032 2.750% due 14/02/2033	€ 1,300 750	1,316 843		AIB Group PLC 2.250% due 04/04/2028	2,800	2,969	0.14
<b>Suez SACA</b> 5.000% due 03/11/2032 1,200	1,469 0.07	4.875% due 03/02/2031	£ 2,400	3,281		4.625% due 23/07/2029 5.250% due 23/10/2031	2,700 1,900	3,081 2,271	0.14
Vilmorin & Cie S.A.	1 122 0 05	Muenchener Rueckversicherur in Muenchen	ngs-Gesellsc	haft AG		5.750% due 16/02/2029	2,000	2,378	0.11
1.375% due 26/03/2028 1,200 _	1,123 0.05 90,039 4.15	1.000% due 26/05/2042	€ 1,700	1,486	0.07	Bank of Ireland Group PLC 4.875% due 16/07/2028	1,500	1.735	0.08
SOVEREIGN ISSUES	•	<b>Robert Bosch GmbH</b> 4.375% due 02/06/2043	1,000	1,188	0.05	6.253% due 16/09/2026	\$ 250	253	0.01
Action Logement Services		Vonovia SE 0.000% due 01/12/2025 (c)	200	206	0.01	7.594% due 06/12/2032 CCEP Finance Ireland DAC	£ 3,000	3,991	0.18
1.375% due 13/04/2032 2,500	2,461 0.11 435 0.02	0.250% due 01/09/2028	200 1,900	1,787	0.08	0.500% due 06/09/2029	€ 1,900	1,821	0.08
3.125% due 28/09/2037 400 3.625% due 25/05/2043 5,000	5,667 0.26	1.625% due 01/09/2051 <b>ZF Finance GmbH</b>	100	64	0.00	Smurfit Kappa Acquisitions ULC 2.875% due 15/01/2026	300	327	0.02
Agence Francaise de Developpement 1.625% due 25/05/2032 2,000	2,016 0.09	2.250% due 03/05/2028	1,800 _	1,830	0.08		_	18,826	0.87
3.750% due 20/09/2038 2,000 1,400	1,653 0.07		_	50,944	2.35	Total Ireland	-	22,581	1.04
Caisse d'Amortissement de la Dette Social 1.375% due 20/01/2031 \$ 6.800	le 5,641 0.26	SOVEREIGN ISSUES				ITALY			
2.750% due 25/11/2032 € 1,000	1,113 0.05	<b>Land Berlin</b> 2.750% due 14/02/2033	2,600	2,915	0.14	ASSET-BACKED SECURITIES			
3.000% due 25/05/2028 1,200 Caisse Francaise de Financement Local	1,353 0.06	State of Hesse				Koromo Italy SRL 4.676% due 26/02/2035	1,764	1,954	0.09
3.500% due 20/03/2029 600 3.625% due 17/01/2029 2,800	686 0.03 3,219 0.15	2.875% due 04/07/2033 State of North Rhine-Westpha	1,200	1,361	0.06	CORPORATE BONDS & NOTES		·	
France Government International Bond	3,219 0.13	0.500% due 25/11/2039	200	154		Intesa Sanpaolo SpA			
0.500% due 25/06/2044 2,100 2.000% due 25/11/2032 950	1,454 0.07 1,011 0.05	2.900% due 07/06/2033	1,975 _	2,238 <b>6,668</b>		2.625% due 11/03/2036 3.625% due 30/06/2028	£ 1,000 € 1,400	932 1,586	0.04
Region of Ile de France		Total Germany	_	57,612		3.875% due 12/01/2028	\$ 1,400	1,300	0.06
0.675% due 24/11/2036 1,900 3.050% due 03/02/2033 4,000	1,562 0.07 4,492 0.21	GUERNSEY, CHANNEL ISLA	NDS			4.000% due 23/09/2029 4.198% due 01/06/2032	1,300 900	1,184 743	0.05
3.700% due 14/06/2038 3,900	4,549 0.21	CORPORATE BONDS & NOTE				4.950% due 01/06/2042 5.017% due 26/06/2024	2,100 4,600	1,497 4,554	
<b>SNCF Reseau</b> 0.750% due 25/05/2036 500	420 0.02	Globalworth Real Estate Inves				6.625% due 31/05/2033	£ 900	1,214	0.06
Societe Du Grand Paris EPIC		2.950% due 29/07/2026 Sirius Real Estate Ltd.	1,850	1,687	0.08	6.625% due 20/06/2033 7.778% due 20/06/2054	\$ 800 400	413	0.04 0.02
3.500% due 25/05/2043 2,200 3.700% due 25/05/2053 2,000	2,475 0.11 2,312 0.11	1.125% due 22/06/2026	1,100	1,099		9.125% due 07/09/2029 (e)(f) Mundys SpA	€ 1,500	1,827	0.08
<b>Societe Nationale SNCF S.A.</b> 3.125% due 02/11/2027 4,600	5,154 0.24	1.750% due 24/11/2028 Total Guernsey, Channel Islands	2,300 _	2,116 4,902		1.875% due 12/02/2028	2,900	2,951	0.14
3.375% due 25/05/2033 4,100	4,694 0.22	,,		,		Nexi SpA 2.125% due 30/04/2029	1,800	1,760	0.08
<b>UNEDIC ASSEO</b> 0.000% due 19/11/2030 (c) 300	280 0.01					Telecom Italia SpA	,		
300	22 0.01					7.875% due 31/07/2028	1,650	2,030	0.09

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
3.500% due 31/07/2030	\$ 1,900 € 2,500	2,827	0.13		Fund € 600 \$	587	0.03	3.649% due 06/04/2028 4.875% due 29/06/2029 (e)(f) 5.250% due 14/09/2027	\$ 3,400 \$ € 2,800 £ 1,200	3,243 2,801 1,549	0.13
4.625% due 12/04/2027 5.459% due 30/06/2035 7.296% due 02/04/2034	\$ 1,000 1,500 3,400	9/8 1,413 3,500		0.900% due 12/10/2029 CPI Property Group S.A. 1.625% due 23/04/2027	3,700 700	3,405 570	0.16	CTP NV 0.500% due 21/06/2025 0.875% due 20/01/2026	€ 3,800 2,900	3,958 2,973	
Total Italy		<b>33,268</b> 35,222		1.750% due 14/01/2030 2.750% due 12/05/2026	1,550 1,062 £ 500	982	0.04 0.05 0.02	1.250% due 21/06/2029 1.500% due 27/09/2031 Danfoss Finance BV	500 2,500	459 2,157	0.02 0.10
JAPAN				Logicor Financing SARL				0.125% due 28/04/2026	1,500	1,540	0.07
CORPORATE BONDS & NOTES East Japan Railway Co.				1.625% due 17/01/2030 2.000% due 17/01/2034 (h) Segro Capital SARL	€ 500 2,900	2,514	0.02 0.12	<b>Digital Dutch Finco BV</b> 1.000% due 15/01/2032 1.250% due 01/02/2031	350 1,900	309 1,760	0.01 0.08
3.976% due 05/09/2032 4.389% due 05/09/2043 Mitsubishi UFJ Financial Group,	€ 750 3,100	883 3,729	0.04 0.17	1.875% due 23/03/2030 <b>SELP Finance SARL</b> 0.875% due 27/05/2029	950 1,950	966 1,837	0.04	<b>Digital Intrepid Holding BV</b> 0.625% due 15/07/2031 1.375% due 18/07/2032	1,600 1,000	1,390	0.06
0.337% due 08/06/2027 0.962% due 11/10/2025	900 \$ 400	386	0.04	0.673% due 27/03/2029	1,930 _	16,738		EDP Finance BV 6.300% due 11/10/2027	\$ 4,100	4,304	
1.538% due 20/07/2027 1.640% due 13/10/2027 2.048% due 17/07/2030	1,650 300 700	1,508 273 589	0.07 0.01 0.03	SOVEREIGN ISSUES State of the Grand-Duchy of Luxo	embourg			EnBW International Finance BV 4.300% due 23/05/2034	€ 1,700	1,989	0.09
	450 2,900 3,932 € 2,000	2,434 3,715 2,196	0.17 0.10	0.000% due 14/09/2032 (c) Total Luxembourg MAURITIUS	2,000 _	1,795 18,533		Enel Finance International NV 0.375% due 28/05/2029 1.875% due 12/07/2028 2.250% due 12/07/2031	1,500 \$ 1,700 4,600	1,429 1,486 3,741	0.07 0.17
3.837% due 17/04/2026 5.475% due 22/02/2031 Mizuho Financial Group, Inc.	\$ 1,400 200	1,374 205	0.06	CORPORATE BONDS & NOTES India Green Energy Holdings				2.650% due 10/09/2024 2.875% due 11/04/2029 7.750% due 14/10/2052	200 £ 3,100 \$ 2,000	195 3,628 2,465	
0.184% due 13/04/2026 2.201% due 10/07/2031	€ 600 \$ 2,900	2,416		5.375% due 29/04/2024 India Green Power Holdings	\$ 3,550	3,515		Holcim Sterling Finance Netherla 2.250% due 04/04/2034	ands BV £ 1,800	1,777	0.08
2.839% due 13/09/2026 3.170% due 11/09/2027 3.261% due 22/05/2030	8,261 10,226 4,800	7,838 9,612 4,380	0.44	4.000% due 22/02/2027 Total Mauritius	1,200 _	1,102 4,617		Iberdrola International BV 6.750% due 15/09/2033 ING Groep NV	\$ 1,200	1,280	0.06
Nippon Life Insurance Co. 2.900% due 16/09/2051	700	577	0.03	MEXICO CORPORATE BONDS & NOTES				1.250% due 16/02/2027 1.400% due 01/07/2026	€ 1,200 \$ 1,800 € 2,700	1,261 1,695 2,919	0.08
Nomura Holdings, Inc. 2.172% due 14/07/2028 2.329% due 22/01/2027	4,100 3,900	3,605 3,578		Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (e)(f)	3,300	2,812	0.13	2.125% due 23/05/2026 3.875% due 16/05/2027 (e)(f) 4.125% due 24/08/2033	\$ 100 € 2,100	81 2,332	0.00 0.11
Norinchukin Bank 1.284% due 22/09/2026 2.080% due 22/09/2031	2,000 800	1,807 656	0.08	Metalsa S.A. de C.V. 3.750% due 04/05/2031	3,900 _	3,213 <b>6,025</b>		4.250% due 16/05/2031 (e)(f) 4.252% due 28/03/2033 6.500% due 16/04/2025 (e)(f)	\$ 500 2,200 300	2,064	0.02 0.10 0.01
NTT Finance Corp. 4.142% due 26/07/2024 4.239% due 25/07/2025	2,900 300	2,882	0.13 0.01	SOVEREIGN ISSUES	-			JAB Holdings BV 4.500% due 08/04/2052 5.000% due 12/06/2033	4,800 € 200	3,756 239	0.17 0.01
4.372% due 27/07/2027 ORIX Corp.	800	793	0.04	Mexico Government Internationa 6.338% due 04/05/2053 Total Mexico	2,000 _	2,041 8,066		JDE Peet's NV 1.125% due 16/06/2033	300	267	0.01
Sumitomo Mitsui Financial Grou		3,220		MULTINATIONAL				2.250% due 24/09/2031 4.125% due 23/01/2030 LeasePlan Corp. NV	\$ 2,050 € 800	1,643 910	0.08
2.348% due 15/01/2025 2.472% due 14/01/2029	\$ 2,300 3,000 4,800	1,939 2,914 4,275	0.13 0.20	NXP BV	0.000	0.054		0.250% due 07/09/2026 Lseg Netherlands BV	3,500	3,556	
3.010% due 19/10/2026 3.202% due 17/09/2029 (f) Sumitomo Mitsui Trust Bank Ltd	1,395 400	1,329 364	0.06 0.02	2.500% due 11/05/2031 3.875% due 18/06/2026 5.000% due 15/01/2033	2,660 150 4,500	2,261 146 4,510	0.01	4.125% due 29/09/2026 4.231% due 29/09/2030 Mondelez International Holdings	1,500 2,300	1,701 2,686	
1.350% due 16/09/2026 2.800% due 10/03/2027	2,500 1,200	2,276 1,126	0.05	Total Multinational	_	6,917		0.250% due 09/09/2029 Nationale-Nederlanden Bank NV	2,000	1,907	0.09
3.629% due 06/04/2026	€ 3,500	3,900 <b>79,037</b>		NETHERLANDS  ASSET-BACKED SECURITIES  Purpose NIL PV				0.500% due 21/09/2028 1.875% due 17/05/2032 3.250% due 28/05/2027	3,200 500 2,000	3,124 514 2,245	0.02
Development Bank of Japan, Inc.		1 025	0.00		€ 2,400 _	2,655	0.12	<b>NE Property BV</b> 2.000% due 20/01/2030 3.375% due 14/07/2027	4,200 600	3,734	0.17 0.03
Japan Finance Organization for	\$ 1,800 <b>Municipa</b> l € 2,100	1,835 lities 2,376		CORPORATE BONDS & NOTES  ABN AMRO Bank NV 2.470% due 13/12/2029	\$ 6,800	5,988	0.28	NN Group NV 4.500% due 15/01/2026 (e)	200		0.03
Total Japan	,	<b>4,211</b> 83,248	0.20	4.000% due 16/01/2028 4.750% due 28/07/2025	€ 400 \$ 1,500		0.02 0.07	4.625% due 13/01/2048 OCI NV 6.700% due 16/03/2033	200 \$ 2,000	222	0.01
JERSEY, CHANNEL ISLANDS				Achmea Bank NV	£ 2,000 € 2,100	2,351		Prosus NV 2.085% due 19/01/2030	<b>€</b> 1,300	1,204	
CORPORATE BONDS & NOTES  Aptiv PLC 3.100% due 01/12/2051	\$ 1,800	1,175	0.05	<b>Arcadis NV</b> 4.875% due 28/02/2028	1,900	2,177	0.10	2.778% due 19/01/2034 3.257% due 19/01/2027 Sandoz Finance BV	200 \$ 2,200	173 2,033	0.01 0.09
LUXEMBOURG	, 1,000	1,173	0.00	ASR Nederland NV 3.625% due 12/12/2028 Compass Group Finance Netherla	2,500 ands BV	2,801	0.13	4.220% due 17/04/2030 Sartorius Finance BV	€ 2,900	3,329	0.15
CORPORATE BONDS & NOTES Acef Holding S.C.A.			0.71	3.000% due 08/03/2030 Cooperatieve Rabobank UA	1,700	1,875		4.250% due 14/09/2026 4.375% due 14/09/2029	600 500		0.03 0.03
0.750% due 14/06/2028 1.250% due 26/04/2030	€ 1,700 2,650	1,619 2,356			\$ 3,500 800	3,252 733	0.15 0.03	Siemens Energy Finance BV 4.000% due 05/04/2026	2,500	2,732	0.13

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Sika Capital BV				ROMANIA				SPAIN			
3.750% due 03/11/2026 €  Stedin Holding NV	2,000 \$	2,248	0.10	SOVEREIGN ISSUES	etienel Bend			CORPORATE BONDS & NOTES	i-lCA		
0.500% due 14/11/2029	100	95	0.01	Romania Government Intern 1.375% due 02/12/2029	€ 500\$			Acciona Energia Financiacion Fi 5.125% due 23/04/2031	aies S.A. € 3,400 \$	3,972	0.18
<b>Telefonica Europe BV</b> 6.135% due 03/02/2030 (e)	1,500	1,708	0.08	1.750% due 13/07/2030 2.625% due 02/12/2040	2,500 3,400	2,240 2,536	0.12		\$ 1,200	1,206	
<b>TenneT Holding BV</b> 4.250% due 28/04/2032	1,000	1,201	0.06	3.750% due 07/02/2034 4.625% due 03/04/2049 5.000% due 27/09/2026	900 100 400		0.04 0.01 0.02	6.138% due 14/09/2028 Banco Santander S.A.	1,000	1,028	0.05
Thermo Fisher Scientific Finance 1.625% due 18/10/2041	<b>BV</b> 700	586	0.03	Total Romania	400 _	6,637		3.490% due 28/05/2030	€ 800 \$ 200	784 180	0.01
Universal Music Group NV 4.000% due 13/06/2031	600	694	0.03	SERBIA				4.125% due 12/11/2027 (e)(f)	€ 600 1,000	949	0.02 0.04 0.04
<b>Van Lanschot Kempen NV</b> 3.500% due 31/05/2026	1,000	1,119	0.05	SOVEREIGN ISSUES Serbia Government Internati	ional Bond				\$ 1,000 € 400 700	408	0.04 0.02 0.04
<b>Vesteda Finance BV</b> 0.750% due 18/10/2031	5,300	4,716	0.22	1.000% due 23/09/2028 1.650% due 03/03/2033	1,500 400 _	1,402 328	0.06 0.02		\$ 5,000	5,333	
<b>Vonovia Finance BV</b> 0.500% due 14/09/2029	100		0.00	Total Serbia	_	1,730	0.08		€ 1,000	1,007	0.05
1.125% due 14/09/2034 Wabtec Transportation Netherla	200 ands BV	166	0.01	SINGAPORE CORPORATE BONDS & NOT	ES			0.625% due 21/01/2028 0.750% due 10/07/2026	3,000 600	3,060 637	
1.250% due 03/12/2027 WPC Eurobond BV	4,200	4,283	0.20	Clean Renewable Power Man	uritius Pte. Lto		0.05	1.500% due 03/12/2026	£ 700 € 1,000		0.04
1.350% due 15/04/2028	300 _	304 <b>137,347</b>	0.01	4.250% due 25/03/2027 Pfizer Investment Enterprise		1,070		5.375% due 14/11/2030 5.875% due 09/10/2027 (e)(f)	100	119	0.01
NON-AGENCY MORTGAGE-BA	- CKED SE		0.55	5.340% due 19/05/2063 SingTel Group Treasury Pte.	1,250 <b>Ltd</b> .	1,263		Caja Rural de Navarra SCC 3.000% due 26/04/2027	1,700	1,882	
Green Lion BV			0.25	3.875% due 28/08/2028 United Overseas Bank Ltd.	900	878	0.04	Cellnex Finance Co. S.A.		,	
4.440% due 23/07/2065 Green Storm BV	4,900	5,429		3.863% due 07/10/2032 (f) Total Singapore	4,000 _	3,827 7,038		Telefonica Emisiones S.A.	\$ 1,000		0.04
4.712% due 22/02/2068	200 _	223 <b>5,652</b>	0.01 <b>0.26</b>	SOUTH KOREA	_	•		Werfen S.A.	€ 3,100	3,603	
SOVEREIGN ISSUES				CORPORATE BONDS & NOT	ES			4.625% due 06/06/2028	2,200	2,481 <b>32,527</b>	
BNG Bank NV 0.050% due 20/11/2029	700	669	0.03	<b>Hana Bank</b> 3.750% due 04/05/2026	€ 7,500	8,385	0.39	SOVEREIGN ISSUES			
0.500% due 26/11/2025 3.000% due 11/01/2033	500 5,000		0.02	KB Kookmin Card Co. Ltd. 1.500% due 13/05/2026	\$ 2,600	2,381	0.11	Autonomous Community of And 3.950% due 30/04/2033	alusia 2,500	2,918	Λ 13
3.250% due 29/08/2033	14,000 1,600	16,171 1,562	0.75	Kodit Global Co. Ltd. 4.954% due 25/05/2026	3,700	3,693	0.17	Junta de Castilla y Leon 3.500% due 30/04/2033	,	1,577	
Nederlandse Waterschapsbank		1,622	0.08	<b>Kookmin Bank</b> 2.500% due 04/11/2030 (f)	900	750		Spain Government Internationa		,	
2.750% due 17/12/2029 3.000% due 20/04/2033	500 6,500		0.03	4.000% due 13/04/2027 LG Energy Solution Ltd.	€ 2,000	2,272		1.000% due 30/07/2042 <b>Xunta de Galicia</b>	3,170	2,344	
Netherlands Government Intern 2.500% due 15/07/2033				5.750% due 25/09/2028	\$ 2,100	2,166	0.10	0.084% due 30/07/2027	150 _	151 <b>6,990</b>	
3.250% due 15/01/2044	2,150	2,645	0.12	Shinhan Bank Co. Ltd. 1.183% due 29/09/2025	AUD 1,100		0.03	Total Spain	-	39,517	1.82
Total Netherlands	-	43,079 188,733		4.000% due 23/04/2029 (f) 4.375% due 13/04/2032 (f) 6.338% due 16/11/2025	\$ 1,100 2,200	1,028 2,040	0.09	SUPRANATIONAL CORPORATE BONDS & NOTES			
NEW ZEALAND				Shinhan Financial Group Co.	AUD 1,500 <b>Ltd.</b>	1,042	0.05	CORPORATE BONDS & NOTES  Asian Development Bank			
CORPORATE BONDS & NOTES				1.350% due 10/01/2026 5.000% due 24/07/2028	\$ 300 900		0.01 0.04	1.500% due 04/05/2028 CA	2,000 R 64,000	1,393 3,417	
ANZ New Zealand International 3.951% due 17/07/2026	500 _	566	0.03	SK Hynix, Inc. 1.000% due 19/01/2024	600		0.03	Banque Ouest Africaine de Deve 2.750% due 22/01/2033	eloppemer € 3,800		
NORWAY				2.375% due 19/01/2031 6.375% due 17/01/2028	1,000 3,400 _	812 3,511		Eurofima Europaeische Gesellsc Finanzierung von Eisenbahnn	haft fuer o		
CORPORATE BONDS & NOTES  DNB Bank ASA					-	30,563	1.41	0.000% due 28/07/2026 (c) 3.125% due 09/11/2031	1,000 3,200	1,032 3,660	
0.375% due 18/01/2028 4.625% due 01/11/2029	2,400 2,700	2,432 3,138		SOVEREIGN ISSUES				European Bank for Reconstructi	on & Deve	lopment	
Statkraft A/S	,			<b>Export-Import Bank of Korea</b> 2.125% due 18/01/2032	2,000	1,680	0.08	1.500% due 13/02/2025 1.625% due 27/09/2024	\$ 880 500		0.04
3.125% due 13/12/2031 Total Norway	500 _	6,127	0.03	<b>Korea Expressway Corp.</b> 1.125% due 17/05/2026	1,000	917	0.04		2,100	1,275	
PERU				Korea Housing Finance Corp. 0.010% due 05/02/2025	€ 400	425		European Union	€ 3,000	3,056	
SOVEREIGN ISSUES Peru Government International	Rond			4.625% due 24/02/2028 Korea Land & Housing Corp.	\$ 2,200	2,197	0.10	0.000% due 04/11/2025 (c) 0.000% due 04/10/2030 (c)	1,400 3,700	1,478 3,473	0.16
1.950% due 17/11/2036	2,000	1,673	0.08	5.750% due 06/10/2025 Korea Water Resources Corp	3,000	3,035	0.14	0.000% due 04/07/2035 (c) 0.300% due 04/11/2050	1,700 1,900	1,372 1,078	0.05
POLAND SOVEREIGN ISSUES				3.500% due 27/04/2025	3,500 _	3,432 11,686		0.400% due 04/02/2037 1.250% due 04/02/2043	2,150 8,000	1,759 6,626	0.31
SOVEREIGN ISSUES Poland Government Internation	al Bond			Total South Korea	-	42,249		2.625% due 04/02/2048 2.750% due 04/02/2033	5,160 2,370	5,310 2,653	0.12
4.875% due 04/10/2033 \$	1,500	1,524	0.07					2.750% due 04/12/2037	25,300	27,451	1.26

# Schedule of Investments Global Investment Grade Credit ESG Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
International Bank for Reconstructi 0.125% due 03/01/2051 €	ion & I 1,600		e <b>nt</b> 0.04	British Telecommunications PLC 3.250% due 08/11/2029	\$ 700 \$	640	0.03	NatWest Group PLC 0.780% due 26/02/2030 €	1,200 \$	1,144	0.05
2.900% due 19/01/2033	2,400 2,900	2,717 3,295		Brookfield Finance UK PLC	2.000	2.400	0.11	2.000% due 04/03/2025 2.057% due 09/11/2028	300 1,900	330 2,164	0.02
3.100 /0 due 14/04/2030	2,300	76,459		2.340% due 30/01/2032 Burberry Group PLC	3,000	2,400	0.11	4.269% due 22/03/2025 \$	2,500	2,492	0.11
SOVEREIGN ISSUES				1.125% due 21/09/2025	£ 500	597	0.03	4.600% due 28/06/2031 (e)(f) 4.699% due 14/03/2028 €	1,200 3,000	904 3,414	0.04
European Union				Cadent Finance PLC 4.250% due 05/07/2029	€ 800	924	0.04	4.771% due 16/02/2029	900	1,034 1,180	0.05
4.000% due 04/04/2044	3,900	4,886		5.750% due 14/03/2034	£ 1,500	1,996		5.125% due 12/05/2027 (e)(f) £	400	459	0.02
Total Supranational		81,345	3.75	Chanel Ceres PLC 0.500% due 31/07/2026	€ 800	824	0.04	7.472% due 10/11/2026 \$ NatWest Markets PLC	3,800	3,936	0.18
SWEDEN				1.000% due 31/07/2031 Clarion Funding PLC	2,801	2,610		5.899% due 23/08/2028 AUD	900	629	0.03
CORPORATE BONDS & NOTES EQT AB				1.250% due 13/11/2032	£ 700		0.03	<b>Peabody Capital PLC</b> 2.750% due 02/03/2034 £	500	529	0.02
0.875% due 14/05/2031	3,200	2,821		1.875% due 22/01/2035 CSL Finance PLC	200	190	0.01	Pearson Funding PLC	F00	F0F	0.00
	1,000 3,000	1,045 2,964		4.250% due 27/04/2032	\$ 1,100	1,073	0.05	3.750% due 04/06/2030 Pinnacle Bidco PLC	500	595	0.03
Sagax AB	000	700	0.04	<b>Derwent London PLC</b> 1.875% due 17/11/2031	£ 2,700	2,744	0.13		2,000	2,303	0.11
1.125% due 30/01/2027 Skandinaviska Enskilda Banken AB	800	/96	0.04	Direct Line Insurance Group PLC		·		Places for People Treasury PLC 2.500% due 26/01/2036	2,200	2,119	0.10
4.000% due 09/11/2026	1,500	1,687	0.08	4.000% due 05/06/2032 DS Smith PLC	300	312	0.01	6.250% due 06/12/2041	2,300	3,161	0.15
Svenska Handelsbanken AB 0.125% due 03/11/2026	300	305	0.01	4.375% due 27/07/2027	€ 1,300	1,479	0.07	Prudential Funding Asia PLC 2.950% due 03/11/2033 \$	600	528	0.02
		9,618	0.45	<b>ENW Finance PLC</b> 4.893% due 24/11/2032	£ 1,700	2,229	0.10	Reckitt Benckiser Treasury Service 1.750% due 19/05/2032		107	0.00
SOVEREIGN ISSUES				Ferguson Finance PLC 3.250% due 02/06/2030	\$ 900	906	0.04	Santander UK Group Holdings PL	.C		
Kommuninvest Sverige AB 3.375% due 15/03/2027	700	706	0.04	4.650% due 20/04/2032	2,850	2,756		1.673% due 14/06/2027 \$ 3.823% due 03/11/2028	800 2,300	728 2,163	0.03
Sweden Government International		750	0.04	Grainger PLC 3.000% due 03/07/2030	£ 1,260	1,378	0.06	6.833% due 21/11/2026	1,500	1,529	0.07
0.125% due 09/09/2030 SEK	9,000		0.03	HSBC Holdings PLC	1,200	1,570	0.00	Severn Trent Utilities Finance PLG 2.000% due 02/06/2040		255	0.01
Total Sweden		<b>1,589</b> 11,207	0.07	1.750% due 24/07/2027 2.013% due 22/09/2028	3,100 \$ 1,500	3,633 1,336		2.625% due 22/02/2033 5.250% due 04/04/2036	1,900 1,900	2,039 2,508	0.09
		,		2.804% due 24/05/2032	1,200	1,002	0.05	SSE PLC	,	•	
SWITZERLAND CORPORATE BONDS & NOTES				2.848% due 04/06/2031 2.871% due 22/11/2032	1,600 1,300	1,377 1,081	0.05	2.875% due 01/08/2029 € 4.000% due 05/09/2031	300 3,700	328 4,280	0.02
UBS AG				2.999% due 10/03/2026 3.000% due 22/07/2028	1,450 £ 100	1,407 119	0.06	Standard Chartered PLC	,	•	
1.375% due 13/01/2025 \$ 5.650% due 11/09/2028	200 3,300	192 3,425	0.01	3.973% due 22/05/2030	\$ 4,300	4,020	0.19	0.800% due 17/11/2029 1.214% due 23/03/2025 \$	1,100 800	1,059 795	0.05
	4,000	4,048		4.041% due 13/03/2028 4.300% due 08/03/2026	2,790 5,987	2,690 5,889	0.27	1.456% due 14/01/2027 2.678% due 29/06/2032	3,018 500	2,767	0.13 0.02
<b>UBS Group AG</b> 2.593% due 11/09/2025	800	783	0.04	5.402% due 11/08/2033 6.332% due 09/03/2044	600 250		0.03	4.874% due 10/05/2031 €	2,500	2,897	0.13
4.125% due 24/09/2025	4,300	4,209	0.19	7.336% due 03/11/2026	600		0.03	6.301% due 09/01/2029 \$ 7.767% due 16/11/2028	500 900		0.02 0.04
4.194% due 01/04/2031	3,602 0,350	3,519 9,646	0.44	Informa PLC 2.125% due 06/10/2025	€ 3,000	3,224	0.15	Tesco Corporate Treasury Service		2 026	0.12
	1,050 1,600	1,018 1,267		InterContinental Hotels Group PL		5,235	0.24	1.875% due 02/11/2028 £ 2.750% due 27/04/2030	2,600 500	2,926 564	0.13
5.959% due 12/01/2034	800	828	0.04	3.375% due 08/10/2028 John Lewis PLC	£ 4,400	5,235	0.24	Tesco Property Finance PLC 5.744% due 13/04/2040	189	244	0.01
9.250% due 13/11/2028 (e)(f) 9.250% due 13/11/2033 (e)(f)	1,300 900	1,406 1,000		4.250% due 18/12/2034 6.125% due 21/01/2025	300 200		0.01 0.01	Thames Water Utilities Finance P		244	0.01
Total Switzerland		31,341	1.44	Land Securities Capital Markets F		234	0.01	0.875% due 31/01/2028 € 1.250% due 31/01/2032	3,000 100	2,835 83	0.13
UNITED ARAB EMIRATES				4.875% due 15/09/2034	5,000	6,555	0.30	4.375% due 18/01/2031	100	105	0.00
CORPORATE BONDS & NOTES				<b>Legal &amp; General Group PLC</b> 5.625% due 24/03/2031 (e)(f)	500	543	0.03	8.250% due 25/04/2040 £ TP ICAP Finance PLC	2,400	3,442	0.16
Masdar Abu Dhabi Future Energy C 4.875% due 25/07/2033	<b>.o.</b> 4,300	4,268	0.20	Lloyds Banking Group PLC 3.750% due 18/03/2028	\$ 1,600	1,532	0.07	2.625% due 18/11/2028 7.875% due 17/04/2030	300 1,200	320 1,632	0.01
UNITED KINGDOM	.,			4.582% due 10/12/2025	2,000	1,959	0.09	Travis Perkins PLC	1,200	1,032	0.00
CORPORATE BONDS & NOTES				5.985% due 07/08/2027 6.942% due 07/08/2027	4,900 1,400	4,989 1,402		3.750% due 17/02/2026 (h)	1,000	1,203	0.06
Anglian Water Services Financing P				London & Quadrant Housing Trus 2.000% due 31/03/2032	t £ 1,400	1,456	0.07	Virgin Money UK PLC 4.000% due 25/09/2026	200		0.01
2.750% due 26/10/2029 £ <b>Assura Financing PLC</b>	100	116	0.01	LSEGA Financing PLC	1,400	1,430	0.07	4.000% due 03/09/2027 4.625% due 29/10/2028 €	3,000 500	3,631 552	0.17 0.03
1.625% due 30/06/2033	1,200	1,148	0.05	2.500% due 06/04/2031 3.200% due 06/04/2041	\$ 3,000 1,000	2,570 775	0.12 0.04	Vmed O2 UK Financing PLC 3.250% due 31/01/2031	700	713	0.03
Barclays PLC 2.667% due 10/03/2032 \$	1,000	825	0.04	Marks & Spencer PLC	•				1,000	1,106	
2.894% due 24/11/2032	300 1,150		0.01	4.500% due 10/07/2027  Motability Operations Group PLC	£ 300	370	0.02	Vodafone Group PLC 5.125% due 04/06/2081	2,659	2,012	0.09
5.501% due 09/08/2028 \$	300	302	0.01	1.500% due 20/01/2041	400		0.01	Weir Group PLC			
6.224% due 09/05/2034	3,350 4,400	3,392 4,566	0.21	3.500% due 17/07/2031 National Grid PLC	€ 2,300	2,609	0.12	2.200% due 13/05/2026 Workspace Group PLC	11,800	10,976	0.51
7.090% due 06/11/2029 £ : 7.325% due 02/11/2026 \$	3,000	4,077		3.875% due 16/01/2029	1,600	1,818	0.08		1,600	1,752	0.08
7.437% due 02/11/2033	2,300	2,577		Nationwide Building Society 4.302% due 08/03/2029	\$ 900	863	0.04	Yorkshire Building Society 3.511% due 11/10/2030	2,400	2,742	0.13
<b>Berkeley Group PLC</b> 2.500% due 11/08/2031 £	3,550	3,503	0.16	4.500% due 01/11/2026	€ 3,900	4,446	0.21	6.375% due 15/11/2028	2,000	2,603	

	PAR VALUE 00S) (000S)		DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
<b>Zenith Finco PLC</b> 6.500% due 30/06/2027 (h) £ 2,3	00 \$ 2,393 <b>204,13</b> 5	0.11	Bank of America Corp. 0.583% due 24/08/2028 1.102% due 24/05/2032	€ 200 \$ 300		0.01 0.01	Corebridge Financial, Inc. 3.900% due 05/04/2032 Corporate Office Properties LP	\$ 6,150	\$ 5,564	0.26
NON-AGENCY MORTGAGE-BACKE			1.734% due 22/07/2027 1.898% due 23/07/2031 2.087% due 14/06/2029	\$ 300 2,700		0.01 0.10	2.000% due 15/01/2029 2.250% due 15/03/2026	700 500	467	0.03
<b>Gemgarto PLC</b> 5.810% due 16/12/2067	86364	0.02	2.299% due 21/07/2032 2.456% due 22/10/2025	2,400 600 2,000	490 1,948	0.02 0.09	2.750% due 15/04/2031 <b>Crown Castle, Inc.</b> 2.500% due 15/07/2031	1,000		0.01
SOVEREIGN ISSUES			2.687% due 22/04/2032 2.824% due 27/04/2033	6,600 € 700	5,575 727	0.26 0.03	3.100% due 15/11/2029	2,500	2,239	0.10
United Kingdom Gilt 1.250% due 22/07/2027 4,8 3.750% due 22/10/2053 3,9		0.26 0.21	2.884% due 22/10/2030 2.972% due 04/02/2033 3.384% due 02/04/2026	\$ 1,100 300 7,800	977	0.05 0.01	3.250% due 15/01/2051 5.000% due 11/01/2028 CVS Health Corp.	800 2,600	2,592	
Total United Kingdom	10,327 214,826	0.47	3.458% due 15/03/2025 3.559% due 23/04/2027 3.824% due 20/01/2028	1,100 2,600 2,214	1,095 2,504 2,129	0.05 0.12	4.300% due 25/03/2028 5.125% due 21/02/2030 CVS Pass-Through Trust	192 3,800	189 3,861	0.01 0.18
UNITED STATES			4.962% due 24/08/2025	€ 1,400	1,554	0.07	4.163% due 11/08/2036	109	97	0.00
ASSET-BACKED SECURITIES  GoodLeap Sustainable Home Solution			5.015% due 22/07/2033 6.204% due 10/11/2028 Bank of New York Mellon Corp.	\$ 4,900 4,060	4,849 4,238	0.20	Dell International LLC 3.375% due 15/12/2041 6.020% due 15/06/2026	1,470 626		0.03
	10 4,497	0.09 0.21 0.25	4.543% due 01/02/2029 4.706% due 01/02/2034 5.802% due 25/10/2028	4,300 2,800 3,500	4,271 2,740 3,631	0.13	8.350% due 15/07/2046 <b>Digital Euro Finco LLC</b> 2.500% due 16/01/2026	11 € 950	1,023	0.00
		0.15	Blackstone Holdings Finance Co.		201	0.02	Digital Stout Holding LLC	C 100	110	0.01
CORPORATE BONDS & NOTES	15,272	0.70	2.850% due 05/08/2051 6.200% due 22/04/2033 BlueHub Loan Fund, Inc.	600 400		0.02	3.300% due 19/07/2029 3.750% due 17/10/2030 Discover Bank	£ 100 400		0.01 0.02
AES Corp.			3.099% due 01/01/2030	650	540	0.02	3.450% due 27/07/2026	\$ 3,860	3,651	0.17
2.450% due 15/01/2031 3,6	00 3,027	0.18 0.14 0.22	BMW U.S. Capital LLC 3.625% due 18/04/2029 Booking Holdings, Inc.	3,591	3,446	0.16	Discovery Communications LLC 4.875% due 01/04/2043 5.200% due 20/09/2047	1,900 2,000	1,592 1,726	
,		0.08	4.125% due 12/05/2033 <b>Boston Properties LP</b> 2.550% due 01/04/2032	€ 600 \$ 930		0.03	Doris Duke Charitable Foundati 2.345% due 01/07/2050 DTE Electric Co.	on 400	243	0.01
Alexandria Real Estate Equities, Inc. 2.000% due 18/05/2032 3,3	50 2,690	0.12	6.500% due 15/01/2034	2,800	2,957		1.900% due 01/04/2028	1,500		0.06
4.750% due 15/04/2035 2,5 Ally Financial, Inc.	2,427	0.11	Brandywine Operating Partnersh 3.950% due 15/11/2027	n <b>ip LP</b> 1,617	1,446	0.07	3.250% due 01/04/2051 3.950% due 01/03/2049 <b>Duke Energy Florida LLC</b>	1,100 700		0.04
5.800% due 01/05/2025 3,0	3,005	0.03 0.14 0.02	<b>Bush Foundation</b> 2.754% due 01/10/2050	375	266	0.01	2.500% due 01/12/2029  Duke Energy Progress LLC	300	268	0.01
American Assets Trust LP			Capital One Financial Corp. 6.377% due 08/06/2034	2,200	2,266	0.10	3.450% due 15/03/2029 Edison International	1,300	1,241	0.06
American Express Co.		0.02	Carrier Global Corp. 4.125% due 29/05/2028	€ 1,500	1,708	0.08	7.875% due 15/06/2054 Elevance Health, Inc.	4,169	4,211	0.19
5.282% due 27/07/2029	817	0.13 0.04 0.02	<b>CBRE Services, Inc.</b> 2.500% due 01/04/2031	\$ 1,000	847	0.04	2.875% due 15/09/2029 Eli Lilly & Co.	1,812	1,662	0.08
American Tower Corp.			Centene Corp. 2.625% due 01/08/2031	600	499	0.02	1.375% due 14/09/2061	€ 700	488	0.02
		0.02	3.000% due 15/10/2030	7,000	6,071	0.28	Enel Finance America LLC 2.875% due 12/07/2041	\$ 2,500	1,705	0.08
1.000% due 15/01/2032 3,	00 2,810	0.13	<b>Charles Schwab Corp.</b> 2.000% due 20/03/2028	300	267	0.01	7.100% due 14/10/2027	1,250	1,335	
1.450% due 15/09/2026 \$ 4 1.875% due 15/10/2030 5,6		0.02	4.000% due 01/12/2030 (e)	1,400	1,111		Entergy Louisiana LLC	1 700	1 566	0.07
1.950% due 22/05/2026 € 2	.00 213	0.01	5.643% due 19/05/2029 5.853% due 19/05/2034	600 600		0.03	4.750% due 15/09/2052 Equifax, Inc.	1,700	1,566	0.07
	00 962	0.04 0.04 0.04	Church & Dwight Co., Inc. 5.600% due 15/11/2032	1,200	1,287	0.06	5.100% due 01/06/2028 Equinix, Inc.	1,200	1,211	0.06
Amgen, Inc.			Citibank N.A. 5.803% due 29/09/2028	2,500	2,612		2.500% due 15/05/2031 Equitable Financial Life Global I	1,600	1,359	0.06
		0.25	Citigroup, Inc.	_,			0.600% due 16/06/2028	€ 1,300	1,280	
		0.08	2.520% due 03/11/2032	1,400 8,100	1,155 6,923		1.300% due 12/07/2026 5.500% due 02/12/2025	\$ 4,450 1,600	4,014 1,602	
5.650% due 02/03/2053 5.750% due 02/03/2063		0.00	2.572% due 03/06/2031 (g) 6.075% due 25/01/2026 (g)	2,000	1,989		ERAC USA Finance LLC	1,000	1,002	0.07
Apple, Inc.			6.780% due 24/05/2025	1,400	1,404	0.06	3.800% due 01/11/2025	5,000	4,882	0.23
4.300% due 10/05/2033	254	0.08	Citizens Bank N.A. 5.284% due 26/01/2026	3,650	3,533	0.16	Essential Properties LP 2.950% due 15/07/2031	200	157	0.01
		0.02	Clearway Energy Operating LLC 3.750% due 15/01/2032	700	611	0.03	1.650% due 15/08/2030	800	650	0.03
		0.00	Comcast Corp. 4.650% due 15/02/2033 5.500% due 15/05/2064	3,810 2,000	3,834 2,107		F&G Global Funding 2.300% due 11/04/2027	700	630	0.03
AT&T, Inc.		0.00	CommonSpirit Health 2.782% due 01/10/2030	600		0.02	FactSet Research Systems, Inc. 3.450% due 01/03/2032	2,600	2,331	0.11
3.800% due 01/12/2057	00 447	0.01	Commonwealth Edison Co. 2.200% due 01/03/2030	1,000		0.02	Farmers Exchange Capital 5.454% due 15/10/2054	400	336	0.02
	00 1,274	0.06	2.200% due 01/03/2030 Community Preservation Corp. 2.867% due 01/02/2030	1,000	1,074		Fifth Third Bancorp 6.361% due 27/10/2028 First American Financial Corp.	2,200	2,284	0.11
<b>Autodesk, Inc.</b> 2.400% due 15/12/2031 \$ 1,5	1,626	0.07	Continental Wind LLC 6.000% due 28/02/2033	2,329	2,377		2.400% due 15/08/2031 4.000% due 15/05/2030	3,600 700	2,851 630	0.13 0.03

	PAR	FAIR VALUE	% OF NET			PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
DESCRIPTION  Figure Inc.	(000S)	(000S)	ASSETS	DESCRIPTION 6.070% due 22/10/2027	\$	(000s) 2,100 \$	(000s) 2.161	0.10	Pacific Gas & Electric Co.	(000S)	(000S)	ASSETS
Fiserv, Inc. 3.000% due 01/07/2031	£ 100 \$	115	0.01	6.087% due 23/10/2029 JPMorgan Chase Bank N.A.	*	2,900	3,051		6.700% due 01/04/2053	\$ 3,200 5	3,481	0.16
Ford Motor Credit Co. LLC 1.744% due 19/07/2024	€ 900	980	0.05	6.402% due 08/12/2026		3,000	3,012	0.14	Pacific Life Global Funding 1.375% due 14/04/2026	605	559	0.03
3.021% due 06/03/2024	300	330	0.02	Kaiser Foundation Hospitals		2.050	2.427	0.40	1.600% due 21/09/2028	1,000	858	
4.535% due 06/03/2025 4.675% due 01/12/2024	£ 400 € 200		0.02	2.810% due 01/06/2041 Kilroy Realty LP		2,850	2,137	0.10	2.450% due 11/01/2032 6.216% due 06/12/2024	2,000 2,000	1,660 1,992	
6.798% due 07/11/2028	\$ 1,750	1,832		2.650% due 15/11/2033		6,400	4,860	0.22	Pacific LifeCorp.	•	·	
<b>FS KKR Capital Corp.</b> 3.125% due 12/10/2028	1,300	1,134	0.05	3.050% due 15/02/2030 Lazard Group LLC		400		0.02	3.350% due 15/09/2050  PacifiCorp	200		0.01
<b>Gap, Inc.</b> 3.625% due 01/10/2029	550	471	0.02	4.375% due 11/03/2029 Liberty Mutual Group, Inc.		200	194	0.01	5.350% due 01/12/2053 5.500% due 15/05/2054	1,200 4,700	1,156 4,622	
Goldman Sachs Group, Inc. 1.000% due 16/12/2025	£ 200		0.01	3.625% due 23/05/2059 Liberty Utilities Finance GP	€	200	216	0.01	Penn Mutual Life Insurance Co. 3.800% due 29/04/2061	1,800	1,216	0.06
1.500% due 07/12/2027 1.542% due 10/09/2027	800 \$ 400	363	0.04 0.02	2.050% due 15/09/2030 Low Income Investment Fund	\$	1,800	1,461	0.07	Physicians Realty LP 3.950% due 15/01/2028	800	763	0.04
1.875% due 16/12/2030 1.992% due 27/01/2032	£ 1,100 \$ 1,000	1,170 808	0.05	3.711% due 01/07/2029		300	269	0.01	Piedmont Operating Partnership		2 277	0.15
2.383% due 21/07/2032	900	740	0.03	McLaren Health Care Corp. 4.386% due 15/05/2048		200	17/	0.01	9.250% due 20/07/2028 PNC Bank N.A.	3,100	3,277	0.15
2.615% due 22/04/2032 2.640% due 24/02/2028	7,400 3,300	6,214 3,060	0.29 0.14	Mercedes-Benz Finance North	\me		1/4	0.01	2.700% due 22/10/2029	600	526	0.02
2.650% due 21/10/2032	900	750	0.03	4.300% due 22/02/2029		2,979	2,952	0.14	PNC Financial Services Group, In 4.758% due 26/01/2027	nc. 5,880	5,836	0.27
3.102% due 24/02/2033 3.125% due 25/07/2029	1,100 £ 400		0.04 0.02	Micron Technology, Inc. 2.703% due 15/04/2032		1,800	1,513	0.07	Principal Life Global Funding	3,000	3,030	0.27
3.691% due 05/06/2028	\$ 500	478	0.02	MidAmerican Energy Co.		1,000	1,515	0.07	1.250% due 16/08/2026	2,750	2,495	
4.452% due 30/04/2024 5.900% due 02/05/2024	€ 300 AUD 2,000	1,366	0.02	2.700% due 01/08/2052		1,250		0.04	1.375% due 10/01/2025 Prologis Euro Finance LLC	2,000	1,922	0.09
Golub Capital BDC, Inc.		•		3.150% due 15/04/2050 3.650% due 01/08/2048		1,650 4,629	1,181 3,679	0.05 0.17	1.500% due 08/02/2034	€ 3,250	2,941	0.14
7.050% due 05/12/2028 Goodman U.S. Finance Five	\$ 4,100	4,302	0.20	3.950% due 01/08/2047 5.850% due 15/09/2054		1,060 600		0.04 0.03	Prologis LP 2.250% due 15/01/2032	\$ 600	501	0.02
4.625% due 04/05/2032	4,100	3,821	0.18	Moody's Corp.		000			Protective Life Global Funding			
Great-West Lifeco Finance I 4.047% due 17/05/2028	L <b>P</b> 500	/127	0.02	2.000% due 19/08/2031 2.550% due 18/08/2060		700 500		0.03	1.618% due 15/04/2026 1.737% due 21/09/2030	800 800	739 649	
Haleon U.S. Capital LLC	300	107	0.02	3.100% due 29/11/2061		400	271	0.01	1.900% due 06/07/2028 6.469% due 11/12/2024	300 5,000	266 5,022	0.01
3.375% due 24/03/2029	2,550	2,413	0.11	3.250% due 15/01/2028 Morgan Stanley		300	287	0.01	Providence St. Joseph Health O	'	•	0.23
Hanover Insurance Group, I 2.500% due 01/09/2030	nc. 300	246	0.01	1.102% due 29/04/2033 1.375% due 27/10/2026	€	600 1,350	539 1,418	0.02	5.403% due 01/10/2033 Public Service Co. of Colorado	2,900	2,956	0.14
Hanwha Q Cells Americas H 5.000% due 27/07/2028	Ioldings Corp. 3,300	3,332	0.15	1.928% due 28/04/2032		8,900	7,160	0.33	2.700% due 15/01/2051	625		0.02
HAT Holdings LLC	,			3.875% due 27/01/2026 5.050% due 28/01/2027		11,743 1,000	11,507 1,001	0.53 0.05	3.200% due 01/03/2050  Public Service Co. of Oklahoma	2,827	2,032	0.09
3.375% due 15/06/2026 3.750% due 15/09/2030	255 3,200	240 2,699	0.01	5.123% due 01/02/2029 6.342% due 18/10/2033		8,100 6,000	8,141 6,473		2.200% due 15/08/2031	2,800	2,323	
8.000% due 15/06/2027	4,100	4,275		MSCI, Inc.		0,000			3.150% due 15/08/2051  Public Service Electric & Gas Co	3,900	2,677	0.12
HCA, Inc. 4.125% due 15/06/2029	4,700	4,497	0.21	3.250% due 15/08/2033 3.625% due 01/09/2030		1,200 500	1,004	0.05	3.100% due 15/03/2032 4.650% due 15/03/2033	2,950	2,636	
4.500% due 15/02/2027	1,700	1,681	0.08	3.875% due 15/02/2031		200	183	0.01	Qorvo, Inc.	3,200	3,203	0.15
5.000% due 15/03/2024 Healthpeak OP LLC	2,000	1,997	0.09	4.000% due 15/11/2029 Mutual of Omaha Cos. Global F	und	100	94	0.00	1.750% due 15/12/2024	4,900	4,704	0.22
2.125% due 01/12/2028	1,750	1,540	0.07	5.450% due 12/12/2028	unu	2,100	2,146	0.10	Quanta Services, Inc. 0.950% due 01/10/2024	3,000	2,892	0.13
Host Hotels & Resorts LP 2.900% due 15/12/2031	2,900	2,435	0.11	Netflix, Inc. 3.625% due 15/06/2030	€	500	562	0.03	2.900% due 01/10/2030	5,500	4,829	
3.375% due 15/12/2029	4,800	4,314	0.20	3.875% due 15/11/2029	c	3,400	3,892		Rayonier LP 2.750% due 17/05/2031	2,500	2,088	0.10
3.875% due 01/04/2024 4.000% due 15/06/2025	100 500		0.00	Neuberger Berman Group LLC	ŕ	200	100	0.01	Realty Income Corp.	2,300	2,000	0.10
4.500% due 01/02/2026	100		0.00	4.875% due 15/04/2045 New York State Electric & Gas	\$ Cori	200	100	0.01	1.750% due 13/07/2033 Reinsurance Group of America,	£ 2,000	1,940	0.09
Hudson Pacific Properties L 3.250% due 15/01/2030	P 200	147	0.01	2.150% due 01/10/2031	,	400		0.01	6.000% due 15/09/2033	\$ 1,500	1,574	0.07
3.950% due 01/11/2027 5.950% due 15/02/2028	300 3,600	251 3,186	0.01	5.850% due 15/08/2033 NextEra Energy Capital Holding	ıs, İı	2,000 nc.	2,096	0.10	Reliance Steel & Aluminum Co. 2.150% due 15/08/2030	1,000	9/15	0.04
Humana, Inc.	3,000	3,100	0.15	1.900% due 15/06/2028		7,830	6,954	0.32	RELX Capital, Inc.	1,000	043	0.04
1.350% due 03/02/2027 3.700% due 23/03/2029	1,250 1,700	1,128		NextEra Energy Operating Part 7.250% due 15/01/2029	ners	5,000	5,238	0.24	4.000% due 18/03/2029	700		0.03
3.950% due 15/03/2027	95		0.00	Niagara Mohawk Power Corp.		,			Retail Opportunity Investments 6.750% due 15/10/2028	1,200		0.06
5.875% due 01/03/2033 IQVIA, Inc.	3,000	3,197	0.15	1.960% due 27/06/2030 5.783% due 16/09/2052		4,000 2,690	3,322 2,789		RGA Global Funding 2.700% due 18/01/2029	1,000	000	0.04
5.700% due 15/05/2028	3,000	3,059	0.14	Northern States Power Co.		1 200	050	0.04	S&P Global, Inc.	1,000		
<b>John Deere Capital Corp.</b> 3.350% due 18/04/2029	1,900	1,822	0.08	2.600% due 01/06/2051 2.900% due 01/03/2050		1,300 1,700	1,194	0.04	2.700% due 01/03/2029 Salesforce, Inc.	5,500	5,090	0.23
Jones Lang LaSalle, Inc. 6.875% due 01/12/2028	1,000	1,060	0.05	NSTAR Electric Co. 3.100% due 01/06/2051		1,675	1,181		1.500% due 15/07/2028 San Diego Gas & Electric Co.	1,750	1,557	0.07
JPMorgan Chase & Co.				4.950% due 15/09/2052 Nuveen LLC		3,900	3,811	0.18	2.950% due 15/08/2051	1,750	1,234	0.06
1.045% due 19/11/2026 2.545% due 08/11/2032	1,500 8,750	1,390 7,304	0.34	4.000% due 01/11/2028		300	293	0.01	Santander Holdings USA, Inc. 2.490% due 06/01/2028	1,400	1,283	0.06
2.580% due 22/04/2032 2.739% due 15/10/2030	7,400 1,800	6,263 1,602		<b>Oracle Corp.</b> 3.950% due 25/03/2051 (g)		300	235	0.01	SBA Tower Trust 1.631% due 15/05/2051	1,000		0.04
4.203% due 23/07/2029 4.323% due 26/04/2028	1,500 4,500	1,459 4,435		Organon & Co. 4.125% due 30/04/2028		300	276	0.01	SCE Recovery Funding LLC	1,000	034	0.04
4.912% due 25/07/2033	5,600	5,539		7.123 /0 QUE JU/U4/2UZO		300	2/0	0.01	4.697% due 15/06/2042	1,928	1,904	0.09

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS		FAIF PAR VALUI 00S) (000S	NET NET
ServiceNow, Inc. 1.400% due 01/09/2030	\$ 3,200 \$	2,632	0.12	<b>U.S. Bank N.A.</b> 2.800% due 27/01/2025	\$ 600 \$	584	0.03	University of Pittsburgh of the O of Higher Education, Pennsylv	Commonwealth S vania Revenue B	ystem onds,
<b>SLM Corp.</b> 3.125% due 02/11/2026	1,400	1,307	0.06	UnitedHealth Group, Inc. 5.350% due 15/02/2033	1,400	1,482	0.07	<b>Series 2017</b> 3.646% due 15/09/2036 \$ 2,0	00 \$ 1,785	
Solar Star Funding LLC 5.375% due 30/06/2035	4,199	4,170	0.19	5.875% due 15/02/2053 USAA Capital Corp.	3,100	3,514	0.16		4,806	5 0.22
Southern California Edison Co. 2.500% due 01/06/2031	200	172	0.01	2.125% due 01/05/2030 3.375% due 01/05/2025	1,000 1,300	841 1,274	0.04 0.06	U.S. GOVERNMENT AGENCIES Freddie Mac		
2.750% due 01/02/2032 3.600% due 01/02/2045	2,500	2,153		VeriSign, Inc.	1 100	0.42	0.04	0.375% due 23/09/2025 1,7	00 1,587 18 100	
3.650% due 01/06/2051	1,600 2,500	1,887	0.09	2.700% due 15/06/2031 Verizon Communications, Inc.	1,100	943		Uniform Mortgage-Backed Secu	rity	
3.900% due 01/12/2041 4.500% due 01/09/2040	100 190	171	0.00	0.375% due 22/03/2029 1.500% due 18/09/2030	€ 800 \$ 5,560	769 4,583	0.04 0.21	3.000% due 01/07/2052 6,5 3.500% due 01/12/2052	5,767 98 90	
4.875% due 01/03/2049 5.950% due 01/11/2032	200 3,750	184 4,031	0.01 0.19	2.100% due 22/03/2028 2.850% due 03/09/2041	700 1,550	634 1,146	0.03	4.000% due 01/12/2052 - 01/07/2053 20,4	14 19,310	0.89
Southwestern Electric Power Co. 3.250% due 01/11/2051	3,200	2,163	0.10	3.400% due 22/03/2041 3.700% due 22/03/2061	500 261	398 200	0.02	4.500% due 01/07/2052 - 01/07/2053 28,7		) 1.29
Southwestern Public Service Co.				3.875% due 08/02/2029 4.329% due 21/09/2028	2,400 600	2,328 594	0.11	5.000% due 01/02/2053 23,6	60 23,414	
5.150% due 01/06/2052 Spirit Realty LP	2,000	1,815	0.08	5.050% due 09/05/2033	2,000	2,041	0.03	<b>Uniform Mortgage-Backed Secu</b> 4.000% due 01/01/2054 35,5	33,665	
4.450% due 15/09/2026 Standard Industries, Inc.	100	98	0.00	<b>VF Corp.</b> 2.950% due 23/04/2030	3,500	2,922	0.13	6.000% due 01/02/2054 111,5	113,220 225,083	
2.250% due 21/11/2026	€ 1,600	1,677	0.08	4.250% due 07/03/2029 VMware LLC	€ 500	532	0.02	U.S. TREASURY OBLIGATIONS		10.57
<b>State Street Corp.</b> 5.751% due 04/11/2026	\$ 2,600	2,642	0.12	4.700% due 15/05/2030	\$ 3,000	2,961	0.14	U.S. Treasury Bonds		
<b>Stryker Corp.</b> 4.850% due 08/12/2028	2,500	2,530	0.12	Warnermedia Holdings, Inc. 4.279% due 15/03/2032 5.391% due 15/03/2062	4,100 500	3,754 429	0.17 0.02	1.875% due 15/02/2041 (h) 13,0 2.000% due 15/11/2041 39,5	00 28,586	1.32
Synchrony Financial 2.875% due 28/10/2031	500	401	0.02	Wells Fargo & Co.				2.250% due 15/05/2041 28,9 2.375% due 15/02/2042 (h) 58,9	00 45,217	2.08
4.250% due 15/08/2024 4.375% due 19/03/2024	1,000 650	989	0.05	4.540% due 15/08/2026 Westinghouse Air Brake Techn	3,100 ologies Corp	3,069	0.14	3.250% due 15/05/2042 (h) 38,8 3.375% due 15/08/2042 9,7	00 8,653	0.40
7.250% due 02/02/2033	800		0.04	4.700% due 15/09/2028 Weyerhaeuser Co.	2,500	2,474	0.11	3.875% due 15/05/2043 (h) 10,1 4.000% due 15/11/2042 27,6		
T-Mobile USA, Inc. 2.550% due 15/02/2031	2,000	1,724		4.000% due 15/11/2029 6.875% due 15/12/2033	3,000 70	2,870 77	0.13	4.750% due 15/11/2043 (i) 33,8 U.S. Treasury Inflation Protected		5 1.67
2.625% due 15/02/2029 3.300% due 15/02/2051	1,000 900		0.04 0.03	Wisconsin Electric Power Co.				0.125% due 15/10/2024 1,1 0.125% due 15/02/2051 6,3	99 1,173	
3.600% due 15/11/2060 Tapestry, Inc.	300	219	0.01	4.750% due 30/09/2032 Wisconsin Power & Light Co.	1,250	1,261	0.06	0.250% due 15/01/2025 4,8 0.625% due 15/07/2032 31,8	06 4,666	0.22
5.350% due 27/11/2025 5.375% due 27/11/2027	€ 2,000 1,600	2,256 1,832		4.950% due 01/04/2033	8,249	8,275	0.38	1.375% due 15/07/2033 12,5	62 12,188	0.56
5.875% due 27/11/2031 7.850% due 27/11/2033	800 \$ 3,500		0.04	Wisconsin Public Service Corp. 2.850% due 01/12/2051	2,250	1,490	0.07	1.500% due 15/02/2053 4,2 U.S. Treasury Notes	44 3,852	2 0.18
Teachers Insurance & Annuity As	sociation o	of Ameri	ca	<b>WP Carey, Inc.</b> 2.450% due 01/02/2032	1,200	976	0.05	0.750% due 30/04/2026 7,4 3.125% due 31/08/2027 3,2	50 3,159	0.15
4.270% due 15/05/2047 Topaz Solar Farms LLC	400	349	0.02	<b>Xylem, Inc.</b> 2.250% due 30/01/2031	1,080	926	0.04	4.250% due 31/05/2025 (h) 30,8 4.625% due 15/03/2026 3	30,692 310 313	
5.750% due 30/09/2039 <b>Toyota Motor Credit Corp.</b>	1,271	1,265	0.06	2.230 /0 due 30/01/2031		546,378		U.S. Treasury STRIPS		
3.050% due 22/03/2027	1,300	1,246	0.06	LOAN PARTICIPATIONS AND	ASSIGNMEI	NTS		0.000% due 15/05/2046 (c) 2,2	317,504	
<b>Travel + Leisure Co.</b> 5.650% due 01/04/2024	300	300	0.01	Hilton Domestic Operating Co. 7.455% due 08/11/2030	, <b>Inc.</b> 1,200	1,206	0.06	Total United States	1,210,249	55.77
<b>Truist Financial Corp.</b> 1.267% due 02/03/2027	1,900	1,740		MUNICIPAL BONDS & NOTES				VIRGIN ISLANDS (BRITISH) CORPORATE BONDS & NOTES		
4.873% due 26/01/2029 5.122% due 26/01/2034	5,250 2,750	5,176 2,665		California Health Facilities Fina Bonds, Series 2022	ancing Autho	rity Rev	enue	TSMC Global Ltd.		
<b>U.S. Bancorp</b> 5.727% due 21/10/2026	1,800	1,813	0.08	4.190% due 01/06/2037	2,100	1,946		1.250% due 23/04/2026 3,6		
5.836% due 12/06/2034	600		0.03	University of Michigan Revenu 3.504% due 01/04/2052	e <b>Bonds, Ser</b> 1,300	ies <b>2022</b> 1,075		Total Transferable Securities	\$ 2,410,642	2 111.08

## REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
SSB	2.600%	29/12/2023	02/01/2024	\$ 1,300	U.S. Treasury Notes 0.250% due 31/07/2025	\$ (1,326)	\$ 1,300	\$ 1,300	0.06
Total Repurcha	ase Agreeme	ents				\$ (1,326)	\$ 1,300	\$ 1,300	0.06

<sup>(1)</sup> Includes accrued interest.

## FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

## **FUTURES**

Description	Tuno	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
	Туре				
Australia Government 10-Year Bond March Futures	Long	03/2024	357	\$ 812	0.04
Canada Government 10-Year Bond March Futures	Long	03/2024	80	330	0.01
Euro-Bobl March Futures	Short	03/2024	315	(686)	(0.03)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	609	(2,924)	(0.14)
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	178	(2,220)	(0.10)
Euro-Schatz March Futures	Long	03/2024	85	63	0.00
Japan Government 10-Year Bond March Futures	Short	03/2024	19	(161)	(0.01)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	465	1,008	0.05
U.S. Treasury 5-Year Note March Futures	Short	03/2024	91	(246)	(0.01)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	562	(1,996)	(0.09)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	938	(4,244)	(0.20)
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	145	1,308	0.06
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	208	(1,813)	(80.0)
United Kingdom Long Ğilt March Futures	Short	03/2024	131	(896)	(0.04)
				\$ (11,665)	(0.54)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (11,665)	(0.54)

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

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

					Unrealised	
Reference Entity	Fixed Deal Receive Rate	Maturity Date		otional nount <sup>(2)</sup>	Appreciation/ (Depreciation)	% of Net Assets
			\$			
Ally Financial, Inc.	5.000%	20/12/2027	Þ	1,100	\$ 11	0.00
American International Group, Inc.	1.000	20/12/2026		900	1	0.00
American International Group, Inc.	1.000	20/12/2027		1,000	1	0.00
AT&T, Inc.	1.000	20/06/2026		2,500	1	0.00
AT&T, Inc.	1.000	20/06/2028		700	0	0.00
British Telecommunications PLC	1.000	20/12/2025	€	100	0	0.00
British Telecommunications PLC	1.000	20/12/2027		300	1	0.00
British Telecommunications PLC	1.000	20/06/2028		3,200	12	0.00
British Telecommunications PLC	1.000	20/12/2028		400	2	0.00
Ford Motor Co.	5.000	20/12/2028	\$	4,200	24	0.01
Ford Motor Credit Co. LLC	5.000	20/06/2027		600	2	0.00
General Electric Co.	1.000	20/06/2024		300	0	0.00
General Electric Co.	1.000	20/12/2024		800	0	0.00
Goldman Sachs Group, Inc.	1.000	20/12/2026		3,000	2	0.00
MetLife, Inc.	1.000	20/06/2028		1,700	2	0.00
Telefonica Emisiones S.A.	1.000	20/06/2028	€	1,000	3	0.00
Tesco PLC	1.000	20/06/2028	ŭ.	600	2	0.00
Verizon Communications, Inc.	1.000	20/06/2026	\$	700	1	0.00
Verizon Communications, Inc.	1.000	20/12/2026	4	2,200	3	0.00
Verizon Communications, Inc.	1.000	20/12/2027		700	1	0.00
Verizon Communications, Inc.	1.000	20/06/2028		6,700	16	0.00
Verizon Communications, Inc.	1.000	20/12/2028		1,700	4	0.00
venzon communications, inc.	1.000	20/12/2020		1,700		
					\$ 89	0.01

## INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	1.750%	15/06/2024	\$ 40,600	\$ (739)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.785	12/08/2051	800	(20)	0.00
Pay	3-Month CAD-Bank Bill	1.000	16/06/2026	CAD 13,800	28	0.00
Pay	3-Month CAD-Bank Bill	1.220	03/03/2025	600	(6)	0.00
Pay	3-Month CAD-Bank Bill	1.235	04/03/2025	1,100	(10)	0.00
Pay	3-Month CAD-Bank Bill	1.275	03/03/2025	600	(6)	0.00
Pay	3-Month CAD-Bank Bill	1.276	03/03/2025	300	(3)	0.00
Pay	3-Month CAD-Bank Bill	1.290	03/03/2025	200	(2)	0.00
Pay	3-Month CAD-Bank Bill	1.500	17/06/2030	500	3	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/09/2025	43,900	(44)	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	4.000	21/06/2025	181,400	181	0.01
Receive	6-Month EUR-EURIBOR	0.600	15/12/2050	€ 2,300	(24)	0.00
Receive <sup>(3)</sup>	6-Month EUR-EURIBOR	2.750	20/03/2054	16,600	(343)	(0.02)
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	30,400	445	0.02
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	68,300	768	0.03
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.500	20/03/2026	10,700	62	0.00
Receive	CPURNSA	2.475	16/06/2031	\$ 2,600	4	0.00
					\$ 294	0.01
Total Centr	rally Cleared Financial Derivative Instruments				\$ 383	0.02

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

## OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1) Unrealised **Fixed Deal** Maturity Notional Premiums Appreciation/ Fair % of **Counterparty Reference Entity** Amount(2) Paid/(Received) **Receive Rate** Date (Depreciation) Value **Net Assets** BOA Italy Government International Bond 1.000% 20/12/2026 \$ 2,300 \$ 11 \$ 26 \$ 37 0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 3,865	\$ 2,559	\$ 0	\$ (78)	\$ (78)	0.00
30A	01/2024	691	457	0	(15)	(15)	0.00
	01/2024	£ 21,606	27,356	0	(188)	(188)	(0.01)
	01/2024	\$ 4,624	¥ 682,388	219	0	219	0.01
	01/2024	610	NOK 6,491	29	0	29	0.00
	01/2024	113	SEK 1,182	4	0	4	0.00
3PS	01/2024	€ 231,522	\$ 254,340	0	(1,470)	(1,470)	(0.07)
	01/2024	£ 10,398	13,189	0	(67)	(67)	0.00
	01/2024	¥ 398,600	2,764	0	(65)	(65)	0.00
	01/2024	\$ 1,035	CAD 1,368	3	0	3	0.00
	01/2024	ZAR 32,223	\$ 1,738	0	(22)	(22)	0.00
3RC	01/2024	€ 341,824	375,931	0	(1,751)	(1,751)	(0.08)
	01/2024	\$ 1,272	£ 1,004	8	0	8	0.00
CBK	01/2024	BRL 31,624	\$ 6,495	0	(15)	(15)	0.00
	01/2024	€ 4,276	4,612	0	(113)	(113)	(0.01)
	01/2024	\$ 1,076	CAD 1,455	28	0	28	0.00
	01/2024	147	NOK 1,570	8	0	8	0.00
	02/2024	BRL 5,349	\$ 1,043	0	(57)	(57)	0.00
	04/2024	\$ 6,495	BRL 31,945	27	0	27	0.00
GLM	01/2024	CAD 29,892	\$ 21,996	0	(676)	(676)	(0.03)
	01/2024	\$ 6,406	BRL 31,643	108	0	108	0.01
	01/2024	2,226	¥ 327,303	97	0	97	0.00
	02/2024	. 2	BRL 9	0	0	0	0.00
MBC	01/2024	AUD 1,813	\$ 1,202	0	(35)	(35)	0.00
	01/2024	€ 8,609	9,293	0	(219)	(219)	(0.01)
	01/2024	£ 175	223	0	` O´	, O	0.00
	01/2024	ZAR 30,846	1.614	0	(71)	(71)	0.00
MYI	01/2024	£ 69	. 88	0	, O	, O	0.00
	01/2024	SEK 23,761	2,389	31	0	31	0.00
	01/2024	\$ 20	CHF 17	0	0	0	0.00
	01/2024	2,506	€ 2,256	0	(14)	(14)	0.00
	01/2024	2,770	£ 2,169	0	(5)	`(5)	0.00
	01/2024	1,758	¥ 259,216	82	O O	82	0.00
RYL	01/2024	CHF 4,560	\$ 5.299	0	(121)	(121)	(0.01)
SCX	01/2024	SEK 13,502	1,300	Ö	(40)	(40)	0.00
JAG	01/2024	AUD 1,728	1.147	0	(33)	(33)	0.00
	01/2024	£ 59,300	75.043	0	(555)	(555)	(0.03)
	01/2024	\$ 3,384	NOK 36,105	171	0	171	0.01
				\$ 815	\$ (5,610)	\$ (4,795)	(0.22)

## HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, E Class CHF (Hedged) Accumulation and E Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered		rency to eceived	realised reciation	Unrealised (Depreciation)	Appr	nrealised eciation/ reciation)	% of Net Assets
BPS	01/2024	CHF	87	\$	102	\$ 0	\$ (1)	\$	(1)	0.00
	01/2024	\$	116	CHF	99	2	0		2	0.00
BRC	01/2024	CHF	90	\$	104	0	(3)		(3)	0.00
	01/2024	\$	10,141	CHF	8,845	374	0		374	0.02
CBK	01/2024	CHF	358	\$	414	0	(11)		(11)	0.00
	01/2024	\$	230	CHF	200	8	0		8	0.00
GLM	01/2024	CHF	236	\$	270	0	(10)		(10)	0.00
	01/2024	\$	70,687	CHF	61,946	2,951	0		2,951	0.14
MYI	01/2024	CHF	281	\$	323	0	(12)		(12)	0.00
	01/2024	\$	71,049	CHF	62,020	2,679	0		2,679	0.12
SCX	01/2024	CHF	138	\$	164	1	(1)		0	0.00
UAG	01/2024	\$	63,468	CHF	55,381	 2,367	, O		2,367	0.11
						\$ 8,382	\$ (38)	\$	8,344	0.39

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 7,091	\$ 7,783	\$ 17	\$ (70)	\$ (53)	(0.01)
	01/2024	\$ 298,936	€ 271,895	1,481	0	1,481	0.07
BRC	01/2024	281,817	256,249	1,313	0	1,313	0.06
CBK	01/2024	€ 2,482	\$ 2,734	4	(12)	(8)	0.00
	01/2024	\$ 513	€ 469	5	0	5	0.00
MBC	01/2024	€ 2,404	\$ 2,627	0	(30)	(30)	0.00
	01/2024	\$ 152	€ 140	2	0	2	0.00
UAG	01/2024	281,865	256,249	1,266	0	1,266	0.06
				\$ 4,088	\$ (112)	\$ 3,976	0.18

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income and E Class GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 793	\$ 1,003	\$ 0	\$ (8)	\$ (8)	0.00
	01/2024	\$ 12,601	£ 9,947	80	0	80	0.00
BPS	01/2024	£ 4	\$ 5	0	0	0	0.00
	01/2024	\$ 10,038	£ 7,914	51	0	51	0.00
CBK	01/2024	£ 1,758	\$ 2,234	0	(8)	(8)	0.00
	01/2024	\$ 48	£ 38	1	0	1	0.00
GLM	01/2024	2,522	1,979	2	0	2	0.00
MBC	01/2024	£ 2,167	\$ 2,759	0	(4)	(4)	0.00
	01/2024	\$ 67,355	£ 53,473	815	0	815	0.04
MYI	01/2024	£ 551	\$ 704	1	0	1	0.00
	01/2024	\$ 67,160	£ 53,371	880	0	880	0.04
RYL	01/2024	64,362	50,849	462	0	462	0.02
SCX	01/2024	72,609	57,404	572	0	572	0.03
UAG	01/2024	£ 48	\$ 60	0	(1)	(1)	0.00
	01/2024	\$ 80,292	£ 63,441	586	0	586	0.03
				\$ 3,450	\$ (21)	\$ 3,429	0.16

As at 31 December 2023, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 120,378	SEK 1,255,579	\$ 4,240	\$ 0	\$ 4,240	0.19
BRC	01/2024	513	5,257	9	0	, 9	0.00
CBK	01/2024	SEK 1,370	\$ 131	0	(5)	(5)	0.00
	01/2024	\$ 31,588	SEK 328,483	1,039	(25)	1,014	0.05
GLM	01/2024	SEK 7,276	\$ 697	0	(25)	(25)	0.00
	01/2024	\$ 2,434	SEK 24,916	39	0	39	0.00
MBC	01/2024	2,534	25,712	30	(12)	18	0.00
SCX	01/2024	140,199	1,456,102	4,322	0	4,322	0.20
UAG	01/2024	141,726	1,462,553	3,437	(2)	3,435	0.16
				\$ 13,116	\$ (69)	\$ 13,047	0.60
Total OTC Financial Der	ivative Instruments					\$ 24,038	1.11
Total Investments						\$ 2,424,698	111.73
Other Current Assets &	Liabilities					\$ (254,491)	(11.73)

\$ 2,170,207

100.00

**Net Assets** 

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Payment in-kind security.
- (c) Zero coupon security.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Contingent convertible security.
- (g) Restricted Securities (31 December 2022: 0.87%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
AT&T, Inc.	4.850%	25/05/2047	23/09/2021	\$ 1,322	\$ 1,058	0.05
Brookfield Property Finance ULC	7.125	13/02/2028	09/02/2023	820	821	0.04
Citigroup, Inc.	2.572	03/06/2031	29/12/2021	8,152	6,923	0.32
Citigroup, Inc.	6.075	25/01/2026	18/01/2022	2,000	1,989	0.09
Deutsche Bank AG	1.447	01/04/2025	23/09/2021	2,001	1,976	0.09
Deutsche Bank AG	2.129	24/11/2026	29/11/2023	368	375	0.02
Oracle Corp.	3.950	25/03/2051	22/03/2021	300	235	0.01
				\$ 14,963	\$ 13,377	0.62

- (h) Securities with an aggregate fair value of \$106,702 (31 December 2022: \$74,895) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (i) Security with an aggregate fair value of \$36,266 (31 December 2022: \$22,792) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$25,394 (31 December 2022: \$28,652) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$560 (31 December 2022: \$1,380) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,410,642	\$ 0	\$ 2,410,642
Repurchase Agreements	0	1,300	0	1,300
Financial Derivative Instruments(3)	(5,681)	18,437	0	12,756
Totals	\$ (5,681)	\$ 2,430,379	\$ 0	\$ 2,424,698

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,489,771	\$ 0	\$ 1,489,771
Repurchase Agreements	0	15,240	0	15,240
Financial Derivative Instruments(3)	3,729	11,595	0	15,324
Securities Sold Short	0	(5,887)	0	(5,887)
Totals	\$ 3,729	\$ 1,510,719	\$ 0	\$ 1,514,448

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.350%	29/12/2023	02/01/2024	\$ (2,190)	\$ (2,191)	(0.10)
BPS	4.300	22/11/2023	TBD <sup>(1)</sup>	(614)	(617)	(0.03)
BRC	5.500	14/12/2023	04/01/2024	(30,646)	(30,730)	(1.42)
JML	1.000	14/11/2023	TBD <sup>(1)</sup>	£ (998)	(1,274)	(0.06)
	4.100	14/11/2023	TBD <sup>(1)</sup>	(377)	(481)	(0.02)
MBC	3.400	15/08/2023	TBD <sup>(1)</sup>	€ (342)	(382)	(0.02)
SCX	5.750	28/12/2023	04/01/2024	\$ (72,311)	(72,357)	(3.33)
<b>Total Reverse Repurchase Agreements</b>					\$ (108,032)	(4.98)

<sup>(1)</sup> Open maturity reverse repurchase agreement.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

## Schedule of Investments Global Investment Grade Credit ESG Fund (Cont.)

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions <sup>(1)</sup>	% of Net Assets
BPG	(0.500)%	28/12/2023	02/01/2024	\$ (36.863)	\$ (36.861)	(1.70)
	(0.300)%	20/12/2023	02/01/2024	\$ (50,005)	. (//	. ,
Total Sale-Buyback Financing Transactions					\$ (36,861)	(1.70)

<sup>(1)</sup> Payable for sale-buyback transactions includes \$1 of deferred price drop.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

	As at 31-Dec-2023				As at 31-Dec-2022		
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	
AZD	\$ (78)	\$ 0	\$ (78)	\$ N/A	\$ N/A	\$ N/A	
BOA	4,398	(5,630)	(1,232)	631	(740)	(109)	
BPS	(141)	0	(141)	1	0	1	
BRC	(50)	560	510	524	(240)	284	
CBK	874	(1,340)	(466)	7,658	(7,770)	(112)	
GLM	2,486	(2,440)	46	N/A	N/A	N/A	
JPM	N/A	N/A	N/A	(244)	0	(244)	
MBC	476	(570)	(94)	(1,588)	1,380	(208)	
MYI	3,642	(4,170)	(528)	312	(100)	212	
RYL	341	(570)	(229)	N/A	N/A	N/A	
SCX	4,854	(6,830)	(1,976)	4,744	(4,520)	224	
UAG	7,236	(5,610)	1,626	1,133	(520)	613	

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	84.95	81.73
Transferable securities dealt in on another regulated market*	26.04	26.66
Other transferable securities	0.09	0.36
Repurchase agreements	0.06	1.11
Financial derivative instruments dealt in on a regulated market	(0.54)	0.46
Centrally cleared financial derivative instruments	0.02	(0.30)
OTC financial derivative instruments	1.11	0.96
Securities sold short	N/A	(0.43)
Reverse repurchase agreements	(4.98)	(5.54)
Sale-buyback financing transactions	(1.70)	(5.54)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	0.45	0.41
Austria	0.37	0.22
Belgium	1.46	0.65
Brazil	0.03	0.02
Canada	2.31	1.75
Cayman Islands	0.09	0.27
Chile	0.32	0.44
Colombia	N/A	0.09
Cyprus	N/A	0.08
Czech Republic	0.21	N/A
Denmark	1.29	0.79
Finland	0.60	0.63
France	6.61	5.16
Germany	2.66	2.94
Guernsey, Channel Islands	0.23	0.32
Hong Kong	0.36	0.01
India	0.39	0.96
Indonesia	0.03	N/A
Ireland	1.04	1.40
Italy	1.62	1.33
Japan	3.84	3.85
Jersey, Channel Islands	0.05	0.09
Luxembourg	0.85	1.23
Mauritius	0.21	0.18
Mexico	0.37	0.32
Multinational	0.32	0.63

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Netherlands	8.70	7.21
New Zealand	0.03	N/A
Norway	0.28	0.16
Peru	0.08	0.11
Poland	0.07	N/A
Romania	0.31	0.29
Serbia	0.08	0.13
Singapore	0.32	0.35
South Africa	N/A	0.02
South Korea	1.95	1.02
Spain	1.82	1.34
Supranational	3.75	2.90
Sweden	0.52	0.70
Switzerland	1.44	0.63
United Arab Emirates	0.20	N/A
United Kingdom	9.90	8.14
United States	55.77	55.93
Virgin Islands (British)	0.15	0.24
Short-Term Instruments	N/A	5.81
Repurchase Agreements	0.06	1.11
Financial Derivative Instruments Dealt in on a Regulated Market	0.00	
Futures	(0.54)	0.46
Centrally Cleared Financial Derivative Instruments	(0.5.)	01.10
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	(0.02)
Interest Rate Swaps	0.01	(0.28)
OTC Financial Derivative Instruments	0.01	(0.20)
Written Options		
Options on Securities	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	(0.22)	(0.50)
Hedged Forward Foreign Currency Contracts	1.33	1.46
Securities Sold Short	N/A	(0.43)
Other Current Assets & Liabilities	(11.73)	(10.55)
Net Assets	100.00	100.00

DESCRIPTION TRANSFERABLE SECURITIES	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	<b>DESCRIPTION</b> 0.550% due 01/03/2039 (d) 1.850% due 25/07/2027 (d)	PAR (000S) € 3,005 1			DESCRIPTION ITALY ASSET-BACKED SECURITIE	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
AUSTRALIA SOVEREIGN ISSUES						78,175	6.64	Marzio Finance SRL	3		
Australia Government Internat	tional Bond			Total France		86,227	7.32	4.955% due 28/02/2048	€ 2,239 \$	2,483	0.21
0.750% due 21/11/2027 Al 3.000% due 20/09/2025 Total Australia	UD 13,315 \$ 6,440 _	8,983 4,521 13.504	0.39	GERMANY ASSET-BACKED SECURITIES				<b>Red &amp; Black Auto Italy SRL</b> 4.865% due 28/07/2034	3,011 _	3,341 <b>5,824</b>	0.29 <b>0.50</b>
	_	13,301	1.13	Retail Automotive CP Germany 4.553% due 21/07/2034	<b>UG</b> 2,775	3,071	0.26	CORPORATE BONDS & NO	TES -		
CANADA SOVEREIGN ISSUES				CORPORATE BONDS & NOTES		3,071	0.20	UniCredit SpA			
Canadian Government Real Re 4.250% due 01/12/2026 (d) CA		2,228	0.19	Kreditanstalt fuer Wiederaufba 3.125% due 10/10/2028		29,663	2 52	3.375% due 31/01/2027 SOVEREIGN ISSUES	4,100 _	4,586	0.39
CAYMAN ISLANDS	,	, ,		SOVEREIGN ISSUES	20,000	25,005	2.52	Italy Buoni Poliennali Del Te	esoro		
ASSET-BACKED SECURITIES				Republic of Germany				0.400% due 15/05/2030 (d)	3,598	3,715	0.31
Atlas Senior Loan Fund Ltd.				0.100% due 15/04/2026 (d)	21,232	23,068		0.650% due		,	
6.805% due 16/01/2030 Carlyle Global Market Strategi	\$ 1,075	1,074	0.09	Total Germany		55,802	4.74	15/05/2026 (d) 1.400% due	3,783	4,116	0.35
6.755% due 15/10/2030	1,093	1,094	0.09	IRELAND				26/05/2025 (d) 1.500% due	40,928	44,501	3.78
Sound Point CLO Ltd. 6.605% due 15/04/2029	993	993	0.09	ASSET-BACKED SECURITIES				15/05/2029 (d)	33,001	36,557	3.11
Total Cayman Islands	333 _	3,161		<b>Adagio CLO DAC</b> 4.882% due 10/10/2031	3,000	3,277	0.28	2.350% due 15/09/2024 (d)	57,364	63,520	5.40
DENMARK				Ares European CLO DAC	E 161	E 000	0.51	2.400% due 15/05/2039 (d)		,	
CORPORATE BONDS & NOTE:	S			4.575% due 15/04/2030 4.745% due 15/10/2031	5,464 4,145	5,989 4,536	0.38	13/03/2039 (u)	11,351 _	165,415	1.10 14.05
Jyske Realkredit A/S				4.843% due 20/04/2032 Aurium CLO DAC	2,000	2,175	0.18	Total Italy	_	175,825	
0.500% due 01/10/2053 Di 1.000% due 01/10/2050	KK 369 18		0.00	4.966% due 23/03/2032	1,700	1,863	0.16	JAPAN			
1.000% due 01/10/2053	2,746	297	0.03	Bain Capital Euro CLO DAC 4.773% due 20/04/2032	293	221	0.03	SOVEREIGN ISSUES			
1.500% due 01/10/2050 1.500% due 01/10/2053	490 15,133	58 1,727	0.00	Barings Euro CLO DAC	233	321	0.03	Japan Government Internat	ional Bond		
2.500% due 01/10/2047	3		0.00	4.918% due 27/07/2031	1,499	1,637	0.14	0.100% due 10/09/2024 (d)	¥ 595,650	4,291	0.36
Nordea Kredit Realkreditakties 0.500% due 01/10/2043	selskab 10,231	1,233	0.10	Cairn CLO DAC 4.745% due 15/10/2031	1,699	1,846	0.16	0.100% due	,		
1.000% due 01/10/2050	1	0	0.00	Carlyle Euro CLO DAC 4.665% due 15/01/2031	793	060	0.07	10/03/2025 (d) 0.100% due	1,402,905	10,200	0.87
2.500% due 01/10/2047 Nykredit Realkredit A/S	13	Z	0.00	Citizen Irish Auto Receivables T		000	0.07	10/03/2026 (d) 0.100% due	2,917,121	21,509	1.83
0.500% due 01/10/2053	2,958 12,900	316 1,912		4.623% due 15/12/2032	2,691	2,985	0.25	10/03/2028 (d)	2,694,714	20,089	1.71
1.000% due 01/01/2024 1.000% due 01/10/2050	12,900		0.00	Fidelity Grand Harbour CLO DA 5.125% due 15/03/2032	3,480	3,831	0.33	0.100% due 10/03/2029 (d)	2,554,639	19,090	1.62
1.000% due 01/10/2053 1.500% due 01/10/2050	0		0.00	Harvest CLO DAC	1 000	1.745	0.15	Total Japan	_	75,179	6.39
1.500% due 01/10/2053	83,150	9,886	0.84	4.815% due 15/01/2032 4.872% due 18/11/2030	1,600 1,707	1,743		LUXEMBOURG			
2.000% due 01/10/2053 2.500% due 01/10/2047	8,595 2	1,052 0	0.09	Madison Park Euro Funding DA 4.696% due 25/10/2030	C 3,277	3,567	0.20	ASSET-BACKED SECURITIE	S		
3.000% due 01/10/2053 3.500% due 01/10/2053	49,467 3,172	6,887 455		Man GLG Euro CLO DAC	3,211	3,307	0.50	Bavarian Sky S.A.	C 2.100	2 427	0.20
5.000% due 01/10/2053	7,141	1,062		5.779% due 15/10/2036	2,100	2,325	0.20	4.309% due 20/11/2031 • Compartment VCL	€ 3,100	3,427	0.29
Realkredit Danmark A/S 1.000% due 01/01/2024	31,600	4,683	0.40	Palmer Square European Loan I 0.000% due 15/05/2033	2,000	2,204		4.273% due 21/08/2029	2,609	2,884	0.25
1.000% due 01/10/2050	7,343	852	0.07	5.015% due 15/10/2031 5.589% due 15/01/2033	5,312 5,900	5,802 6,551		Driver UK Multi-Compartme 5.847% due 25/04/2031	e <b>nt S.A.</b> £ 3,100	3,959	0.34
1.000% due 01/10/2053 1.500% due 01/10/2050	6,212 16,175	712 1,899		Palmerston Park CLO DAC				Pony S.A. Compartment Ger			0.04
1.500% due 01/10/2053 2.500% due 01/04/2047	0		0.00	4.625% due 18/04/2030 St. Paul's CLO DAC	797	877	0.07	4.502% due 14/11/2032 <b>SC Germany S.A. Compartm</b>	€ 3,300 Jent Consumer	3,656	0.31
3.000% due 01/10/2053	26,557	3,692		4.786% due 25/04/2030	4,968	5,432		4.578% due 15/09/2037	2,900	3,217	0.27
Total Denmark	_	36,768	3.12			59,700	5.07		_	17,143	1.46
FRANCE				LOAN PARTICIPATIONS AND A	ASSIGNME	ENTS		NON-AGENCY MORTGAGE	-BACKED SEC	URITIES	
ASSET-BACKED SECURITIES				Delos Aircraft DAC 7.348% due 31/10/2027	\$ 40	40	0.00	Miravet SARL 4.806% due 26/05/2065	1,871	2,050	0.17
FCT CA Leasing 4.736% due 26/02/2042	€ 3,166	3,509	0.30				0.00	Total Luxembourg	1,071		1.63
Ginkgo Personal Loans	C 3,100	3,303	0.50	NON-AGENCY MORTGAGE-BA Dilosk RMBS DAC	ICKED SEC	CURITIES		NETHERLANDS	_		
4.666% due 23/09/2044	4,100 _	4,543			€ 2,446	2,714	0.23	NON-AGENCY MORTGAGE	-BACKED SEC	URITIES	
SOVEREIGN ISSUES	_	8,052	U.0ŏ	European Loan Conduit DAC 4.994% due 17/02/2030	1,242	1,354	0.12	Dutch Property Finance BV 4.852% due 28/04/2064	1,801	1,995	0.17
France Government Internation	nal Bond			Glenbeigh Issuer DAC 4.666% due 24/06/2050	4,615	5,095	0.43	Eurosail BV	1,001	1,333	0.17
0.100% due 01/03/2025 (d)(f)	10,239	11,149		Primrose Residential DAC				5.485% due 17/10/2040	96 _	106	0.01
0.100% due 01/03/2026 (d) 0.100% due 01/03/2028 (d)	4,016 14,451	4,394 15,758	1.34	4.626% due 24/03/2061	3,067	3,378	0.29	Total Netherlands	_	2,101	0.18
0.100% due 01/03/2029 (d) 0.100% due 25/07/2031 (d)	596 8,162	654 8,891	0.06	Shamrock Residential DAC 5.126% due 24/02/2071	2,762	3,046	0.26	NEW ZEALAND			
0.100% due 25/07/2036 (d)	244	255	0.02			15,587		SOVEREIGN ISSUES			
0.100% due 25/07/2038 (d) 0.250% due 25/07/2024 (d)	232 15,484	241 16,992		Total Ireland		75,327	6.40	New Zealand Government In 2.000% due 20/09/2025 NZI		6,611	0.56
	-,	,									

DESCRIPTION		PAR (000S)	FA VALI (000	JE NET	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
3.000% due 20/09/2030 Total New Zealand	NZD	1,301 5	\$ 85 7,47		Lanebrook Mortgage Transaction 5.871% due 20/07/2058 £ London Wall Mortgage Capital I	2,753 \$	3,485	0.30	6.238% due 20/10/2072 6.246% due 20/08/2068 6.338% due 20/03/2073	\$ 5,021 1,043 5,692	1,023 5,613	0.42 0.09 0.48
PERU SOVEREIGN ISSUES					6.020% due 15/05/2052 Mortimer BTL PLC	790	1,002	0.09	6.438% due 20/05/2073  Uniform Mortgage-Back			0.28
Peru Government Internation 5.940% due 12/02/2029	nal Bo PEN	ond 700	18	9 0.02	5.920% due 23/06/2053 Polaris PLC	2,637	3,342	0.28	4.500% due 01/08/2052 <b>Uniform Mortgage-Back</b> 4.000% due 01/02/2054	993 ked Security 30,500	964 , <b>TBA</b> 28,876	0.08
SLOVENIA		700		0102	5.995% due 23/10/2059 Precise Mortgage Funding PLC	2,186	2,773	0.24	4.500% due 01/02/2054 6.000% due 01/02/2054	56,300 26,900	54,613 27,315	4.63 2.32
CORPORATE BONDS & NOT					6.126% due 16/10/2056 6.420% due 12/12/2055	199 813	253 1,037	0.02	6.500% due 01/02/2054	18,500	18,957 <b>154,897</b>	1.61 13.15
Nova Ljubljanska Banka d.d. 3.400% due 05/02/2030	€	600	57	5 0.05	<b>RMAC PLC</b> 0.000% due 15/02/2047	3,000	3,837	0.33	U.S. TREASURY OBLIG	ATIONS	15 1,057	10110
SPAIN ASSET DACKED SECURITIES					RMAC Securities PLC 5.489% due 12/06/2044	1,388	1,709	0.15	U.S. Treasury Inflation F 0.125% due	Protected Se	curities (d)	
ASSET-BACKED SECURITIES Autonoria Spain					Rochester Financing PLC	,	•		15/10/2024 (f) 0.125% due	57,322	56,077	4.76
4.576% due 30/09/2041 BBVA Consumer Auto		2,600	2,88	1 0.25	5.920% due 18/12/2044  Stratton BTL Mortgage Funding		3,313	0.28	15/04/2025 (g) 0.125% due	55,472	53,497	4.54
0.270% due 20/07/2031		155 _		8 0.01	5.951% due 20/01/2054 Stratton Mortgage Funding PLC	3,501	4,450	0.38	15/10/2025 (f) 0.125% due	53,123	51,089	4.34
CONTRELEM ISSUES		-	3,04	9 0.26	5.920% due 12/12/2043 6.120% due 12/03/2052	5,602 687	7,092 876	0.60 0.07	15/04/2026 (g) 0.125% due	54,003	51,411	4.37
SOVEREIGN ISSUES Spain Government Internation	onal B	Bond			Towd Point Mortgage Funding I 6.570% due 20/05/2045	<b>PLC</b> 2,792	3,564	0.30	15/07/2026 (f) 0.125% due	72,259	68,865	5.85
0.700% due 30/11/2033 (d) Total Spain		4,503		3 0.41 2 0.67	6.571% due 20/07/2045	1,925	2,461	0.21	15/10/2026 (f) 0.125% due 15/04/2027	71,160 22,775	67,588 21,406	5.74 1.82
·		-	7,00	2 0.07	<b>Tower Bridge Funding PLC</b> 0.000% due 20/01/2066 (a)	2,100	2,682	0.23	0.125% due 15/01/2030 0.125% due 15/07/2030	2,272 6,360	2,060 5,749	0.18
SUPRANATIONAL SOVEREIGN ISSUES					5.940% due 20/12/2063 6.000% due 20/11/2063	789 3,351		0.08	0.125% due 15/07/2031 0.125% due 15/01/2032	4,913 1,665	4,371 1,463	0.43 0.37 0.12
<b>European Union</b> 3.125% due 05/12/2028		4,000	459	5 0.39	6.721% due 20/10/2064 Tudor Rose Mortgages	4,374	5,609	0.48	0.125% due 15/02/2051 0.250% due	355	220	0.02
SWEDEN		4,000	7,55	0.55	5.820% due 20/06/2048 Twin Bridges PLC	1,194	1,514	0.13	15/01/2025 (f) 0.250% due 15/02/2050	73,654 479	71,498 313	6.07 0.03
SOVEREIGN ISSUES					5.880% due 12/09/2055 6.470% due 12/12/2054	2,246 2,101	2,840 2,682	0.24 0.23	0.375% due 15/07/2025 (f)	58,643	56,824	4.83
Sweden Government Interna 0.125% due 01/06/2026		50,623		2 0.42		_	87,002	7.39	0.375% due 15/01/2027 (f)	70,181	66,709	5.67
0.125% due 01/12/2027 1.000% due 01/06/2025	(	5,401 65,222 <sub>-</sub>	6,42	3 0.04 8 0.55	SOVEREIGN ISSUES				0.375% due 15/07/2027 0.500% due	48,424	46,026	3.91
Total Sweden		-	11,87	3 1.01	United Kingdom Gilt 0.125% due 22/03/2024 (d)	31,077	39,262		15/01/2028 (f) 0.625% due	108,020	102,247	8.69
SWITZERLAND CORPORATE BONDS & NOT	FS				0.125% due 22/03/2026 (d) 1.250% due 22/11/2027 (d)	206 60,639	262 81,572		15/01/2026 (f) 0.625% due 15/07/2032	66,595 7,307	64,265 6,680	5.46 0.57
Credit Suisse AG					1.625% due 22/10/2028	13,300 _	15,702 <b>136,798</b>	1.33 <b>11.62</b>	0.750% due 15/07/2028 0.750% due 15/02/2045	30,766 1,960	29,453 1,534	2.50 0.13
5.779% due 02/02/2024 UBS Group AG	\$	1,650	1,64	9 0.14	Total United Kingdom	_	223,800	19.01	0.875% due 15/01/2029 (f) 0.875% due 15/02/2047	54,101 765	51,795 603	4.40 0.05
4.965% due 16/01/2026 6.537% due 12/08/2033	€ \$	600 750		4 0.05 1 0.07	UNITED STATES				1.375% due 15/07/2033 1.375% due 15/02/2044	6,686 1,188	6,487 1,063	0.55 0.09
Total Switzerland		-	3,11	4 0.26	ASSET-BACKED SECURITIES  Aegis Asset-Backed Securities T	rust Mort	gage Pass	_	1.625% due 15/10/2027 (f)	64,396	63,926	5.43
UNITED KINGDOM					Through Certificates 6.370% due 25/10/2034 \$			0.03	2.125% due 15/02/2041	843	867	0.07
NON-AGENCY MORTGAGE- Alba PLC	BACI	KED SEC	LUKITIE	:5	Renaissance Home Equity Loan 6.410% due 25/05/2034		1,665		Total United States		<b>954,086</b> 1,112,470	<b>81.05</b> 94.50
5.509% due 17/03/2039 Atlas Funding PLC	£	747	92	4 0.08	Structured Asset Investment Lo	an Trust	•		SHORT-TERM INSTRU	<b>IMENTS</b>		
6.120% due 25/07/2058		2,020	2,57	7 0.22	6.420% due 25/10/2033	734 _	724 <b>2,705</b>	0.06	COMMERCIAL PAPER			
Avon Finance PLC 0.000% due 28/12/2049		3,000	3,81	6 0.32	CORPORATE BONDS & NOTES	_			AT+T, Inc. 5.700% due	2.000	2.752	0.22
Canada Square Funding PLC 6.000% due 17/06/2058		1,483		2 0.16	Sabine Pass Liquefaction LLC 5.750% due 15/05/2024	100	100	0.01	19/03/2024 HUNGARY TREASURY	3,800	3,752	0.32
6.070% due 17/01/2059 6.170% due 17/06/2058		3,467 1,312		0.37 0 0.14	NON-AGENCY MORTGAGE-BA			0.01	10.900% due		2.602	0.22
Canterbury Finance PLC 6.046% due 16/05/2058		2,525	3,21	3 0.27	Structured Asset Mortgage Inve	stments 1	Trust	0.00	04/01/2024 (b)(c) H Total Short-Term Instrume	UF 929,000 nts	2,683 6,435	0.23
Eurosail PLC 4.108% due 13/03/2045	€	467	51	3 0.04	5.950% due 19/04/2035 5.970% due 19/07/2035	229 44	216 40	0.02	Total Transferable Secur	rities	\$ 1,923,658	163.42
4.219% due 10/06/2044 4.219% due 10/09/2044	_	449 719	49	4 0.04	WaMu Mortgage Pass-Through 6.050% due 25/07/2045	381	es Trust 357	0.03		SHARES		
5.489% due 13/03/2045 Friary PLC	£	580		5 0.06	6.110% due 25/07/2045	73 _	69 <b>682</b>	0.01	INVESTMENT FUNDS COLLECTIVE INVESTM		ES	
0.000% due 21/10/2071		2,300	2,94	2 0.25	U.S. GOVERNMENT AGENCIES	_	302	2.00	PIMCO Select Funds plo	:-		
Great Hall Mortgages PLC 5.469% due 18/03/2039 5.489% due 18/06/2038		9 180		2 0.00	Ginnie Mae		100	0.01	PIMCO US Dollar Sho -Term Floating NAV Fund (e)	50,773	506	0.04
Jupiter Mortgage PLC					6.137% due 20/08/2066 6.138% due 20/08/2072 -	106		0.01	Total Investment Funds		\$ 506	0.04
6.021% due 20/07/2060		2,375	3,02	8 0.26	20/04/2073	9,303	9,233	0.78				

## Schedule of Investments Global Low Duration Real Return Fund (Cont.)

## REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 2,889	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (2,947)	\$ 2,889	\$ 2,890	0.25
Total Repurc	nase Agreem	ents				\$ (2,947)	\$ 2,889	\$ 2,890	0.25

<sup>(1)</sup> Includes accrued interest.

#### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month Euribor September Futures	Short	09/2025	438	\$ (378)	(0.03)
3-Month Euribor September Futures	Long	09/2026	438	297	0.02
Australia Government 10-Year Bond March Futures	Short	03/2024	16	(37)	0.00
Euro-Bobl March Futures	Short	03/2024	182	(389)	(0.03)
Euro-BTP Italy Government Bond March Futures	Short	03/2024	304	(931)	(0.08)
Euro-Bund 1Ó-Year Bond March Futures	Short	03/2024	491	(2,040)	(0.17)
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	29	(367)	(0.03)
Euro-OAT France Government 10-Year Bond March Futures	Short	03/2024	15	(62)	(0.01)
Euro-Schatz March Futures	Short	03/2024	1,032	(650)	(0.06)
U.S. Treasury 2-Year Note March Futures	Short	03/2024	148	(146)	(0.01)
U.S. Treasury 5-Year Note March Futures	Short	03/2024	1,374	(3,364)	(0.29)
U.S. Treasury 10-Year Note March Futures	Long	03/2024	377	1,446	0.12
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	271	(1,561)	(0.13)
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	183	1,040	0.09
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	217	(2,754)	(0.23)
United Kingdom Long Ğilt March Futures	Long	03/2024	12	107	0.01
				\$ (9,789)	(0.83)

WRIT	TEN	OPTIO	NS

OPTIONS ON EXCHAIN	

Description	Exercise Price	Expiration Date	# of Contracts	Premium	Fair alue	% of Net Assets
Call - EUREX Euro-Bund February 2024 Futures Call - ICE Euribor April 2024 Futures	€ 137.000 96.750	26/01/2024 12/04/2024	51 420	\$ (37) (284)	\$ (79) (285)	(0.01) (0.02)
					(364)	(0.03)

Total Financial Derivative Instruments Dealt in on a Regulated Market

\$ (10,153) (0.86)

## CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

## INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive(1)	1-Day GBP-SONIO Compounded-OIS	5.000%	20/03/2029	£ 23,300	\$ (1,697)	(0.14)
Pay <sup>(1)</sup>	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	34,900	549	0.05
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	16/06/2029	¥ 1,952,000	(11)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.237	21/11/2053	\$ 8,700	1,693	0.14
Pay	1-Day USD-SOFR Compounded-OIS	2.340	21/11/2028	43,000	(2,448)	(0.21)
Receive(1)	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	13,500	780	0.07
Pay <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	44,400	(966)	(80.0)
Pay	1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	2,700	(45)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	7,300	(78)	(0.01)
Pay <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS	3.900	22/03/2026	23,700	40	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	68,000	(621)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	4.868	22/12/2025	23,700	(247)	(0.02)
Receive <sup>(1)</sup>	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 41,660	(5,042)	(0.43)
Pay <sup>(1)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	148,920	9,334	0.79
Receive <sup>(1)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2044	1,400	(192)	(0.02)
Pay <sup>(1)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	16,400	656	0.06
Receive <sup>(1)</sup>	6-Month EUR-EURIBOR	3.500	20/03/2026	54,500	(962)	(80.0)
Pay	CPTFEMU	1.355	15/02/2050	1,200	(54)	0.00
Pay	CPTFEMU	1.375	15/02/2040	1,600	(151)	(0.01)
Pay	CPTFEMU	1.946	15/03/2048	800	(134)	(0.01)
Pay	CPTFEMU	2.356	15/11/2033	4,200	103	0.01
Receive	CPTFEMU	2.359	15/08/2030	1,500	36	0.00

0

0

\$ (55)

0.00 0.00

(1)

\$ (76)

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	CPTFEMU	2.363%	15/11/2033	€ 2,300	\$ 54	0.00
Pay	CPTFEMU	2.390	15/11/2033	2,400	62	0.01
Pay	CPTFEMU	2.488	15/05/2037	2,290	(72)	(0.01)
Receive	CPTFEMU	2.548	15/11/2053	700	(22)	0.00
Pay	CPTFEMU	2.580	15/03/2052	1,400	(57)	0.00
Pay	CPTFEMU	2.590	15/12/2052	1,700	57	0.00
Receive	CPTFEMU	2.620	15/11/2053	1,500	(91)	(0.01)
Pay	CPTFEMU	2.700	15/04/2053	5,500	500	0.04
Pay	CPTFEMU	2.763	15/09/2053	2,400	255	0.02
Receive	CPTFEMU	2.975	15/08/2027	19,700	(153)	(0.01)
Receive	CPTFEMU	3.000	15/05/2027	5,400	44	0.00
Receive	CPTFEMU	3.130	15/05/2027	100	1	0.00
Pay	CPTFEMU	3.520	15/09/2024	5,200	(21)	0.00
Pay	CPTFEMU	3.720	15/09/2024	3,300	0	0.00
Pay	CPTFEMU	3.850	15/09/2024	7,700	6	0.00
Receive	CPURNSA	1.794	24/08/2027	\$ 6,700	177	0.01
Receive	CPURNSA	1.798	25/08/2027	3,400	90	0.01
Pay	CPURNSA	1.883	20/11/2029	7,400	(197)	(0.02)
Receive	CPURNSA	1.890	27/08/2027	6,500	173	0.01
Pay	CPURNSA	1.954	03/06/2029	4,700	(128)	(0.01)
Pay	CPURNSA	1.998	25/07/2029	4,300	(119)	(0.01)
Receive	CPURNSA	2.311	24/02/2031	6,600	185	0.02
Pay	CPURNSA	2.335	05/02/2028	6,110	(187)	(0.02)
Pay	CPURNSA	2.353	09/05/2028	960	(29)	0.00
Pay	CPURNSA	2.364	10/05/2028	7,960	(243)	(0.02)
Pay	CPURNSA	2.379	09/07/2028	1,900	(59)	(0.01)
Receive	CPURNSA	2.419	05/03/2026	400	11	0.00
Pay	CPURNSA	2.419	24/08/2024	17,800	(9)	0.00
Pay	CPURNSA	2.560	12/09/2024	4,400	7	0.00
Pay	CPURNSA	2.565	12/09/2024	4,200	7	0.00
Receive	CPURNSA	2.690	01/06/2026	1,300	37	0.00
Receive	CPURNSA	2.703	25/05/2026	2,450	70	0.01
Receive	CPURNSA	2.768	13/05/2026	3,500	102	0.01
Receive	CPURNSA	2.708	14/05/2026	1,600	47	0.00
	FRCPXTOB	1.280	15/11/2034	€ 1,700	(138)	(0.01)
Pay	FRCPXTOB	1.410	15/11/2034	2,000	(152)	(0.01)
Pay	UKRPI	3.330	15/01/2025	£ 400		0.01)
Pay	UKRPI	3.346	15/05/2030	£ 400 550	(51) (39)	0.00
Pay	UKRPI	3.346 3.850	15/05/2030	2,500	(338)	(0.03)
Pay	UNNFI	5.830	13/09/2024	2,300	. ,	· ,
					\$ 323	0.03
Total Cent	rally Cleared Financial Derivative Instruments				\$ 323	0.03

<sup>(1)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

## OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### WRITTEN OPTIONS INFLATION-CAPPED OPTIONS Initial **Expiration Notional** Fair % of **Counterparty Description** Index **Floating Rate** Date Amount(1) **Premium** Value **Net Assets** Cap - OTC CPALEMU \$ 100.151 Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0 Cap - OTC CPURNSA \$ 233.916 Maximum of [(Final Index/Initial Index - 1) - 4.000%] or 0 Cap - OTC CPURNSA \$ 234.781 Maximum of [(Final Index/Initial Index - 1) - 4.000%] or 0 GLM 22/06/2035 1,500 \$ (68) \$ (55) 0.00 JPM 22/04/2024 1,000 (7) 0.00

16/05/2024

100

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BPS	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.700%	13/02/2024	44,000	\$ (192)	\$ (651)	(0.05)
BRC	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	3.150	06/10/2025	16,800	(194)	(437)	(0.04)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.150	06/10/2025	16,800	(194)	(70)	(0.01)
CBK	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.950	15/09/2025	14,000	(169)	(327)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.950	15/09/2025	14,000	(169)	(77)	(0.01)
FAR	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.760	16/01/2024	39,200	(182)	(553)	(0.05)
GLM	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.900	20/03/2024	47,400	(229)	(264)	(0.02)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	8,800	(115)	(193)	(0.02)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	8,800	(115)	(44)	0.00
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	18,900	(239)	(385)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	18,900	(239)	(105)	(0.01)
MYC	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.758	16/01/2024	4,000	(18)	(56)	0.00
	·						\$ (2,055)	\$ (3,162)	(0.27)

<sup>(1)</sup> Notional Amount represents the number of contracts.

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## CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST SAL UAG	CMBX.NA.AAA.8 Index CMBX.NA.AAA.12 Index CMBX.NA.AAA.9 Index	0.500% 0.500 0.500	17/10/2057 17/08/2061 17/09/2058	\$ 599 1,400 893	\$ (40) (3) (79)	\$ 40 (3) 80	\$ 0 (6) 1	0.00 0.00 0.00
					\$ (122)	\$ 117	\$ (5)	0.00

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

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

AZD 01/2024 AUD 10,845 \$ 7,184 \$ 0 \$ (218) \$ (218) 80A 01/2024 \$ 4 \$0.008.34 30.500 0 (1.446) (1.446) 01/2024 \$ 100 MXN 1,702 0 0 (1.446) (1.446) 01/2024 \$ 100 MXN 1,702 0 0 (1.446) (1.446) 03/2024 CNH 67,588 \$ 9,402 0 (1.45) (1.45) (1.45) 06/2024 CNH 67,588 \$ 9,402 0 (1.45) (1.45) (1.45) 06/2024 CNH 68,091,275 4 6,682 0 (59) (59) (59) 199	nterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA								(0.02)
01/2024					0			0.00
BPS			¥ 4,500,834		0	(1,446)	(1,446)	(0.12)
BPS 01/2024					-	-	-	0.00
BPS						*		(0.01)
01/2024								(0.01)
017/2024 HUF 27/,001 35,012 0 (188) (188) 017/2024 HUF 247/,002 702 0 (12) (12) 017/2024 KRW 656,889 50 0 (1) (1) (1) 017/2024 \$ \$ 100 BRL 491 1 0 0 1 017/2024 \$ \$ 100 BRL 491 1 0 0 1 017/2024 \$ 2,932 DKK 19,910 19 0 19 017/2024 \$ 1,878 € 1,698 0 (2) (2) (2) 017/2024 \$ 1 HUF 405 0 0 0 0 017/2024 \$ 150 IDR 2,319,926 1 0 0 1 017/2024 \$ 4,328 ZAR 80,230 54 0 54 BRC 017/2024 \$ 350,531 \$ 385,507 0 (1,796) (1					-			(0.01) (0.01)
0172024								(0.01)
01/2024								0.00
01/2024								(0.06)
01/2024					0			0.00
01/2024					•		1	0.00
01/2024								0.00
01/2024							(2)	0.00
01/2024						-		0.00
BRC 01/2024							0	0.00
BRC 01/2024							1 5/l	0.00 0.01
01/2024						-		(0.15)
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O1/2024			KRW 129,970	\$ 100		0		0.00
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01/2024								0.00
02/2024								0.00
MBC 01/2024 KRW 64,254 \$ 50 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0								0.00
MYI 01/2024		06/2024	KRW 64,254	\$ 50	0	0	0	0.00
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01/2024 ¥ 180,124 1,230 0 (49) (49) 01/2024 \$ 199 MXN 3,492 7 0 7								(0.01)
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\$ 293 \$ (8,650) \$ (8,357)			,	,				(0.71)

#### **HEDGED FORWARD FOREIGN CURRENCY CONTRACTS**

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF 21	\$ 25	\$ 0	\$ (1)	\$ (1)	0.00
BRC	01/2024	\$ 566	CHF 494	21	0	21	0.00
CBK	01/2024	CHF 143	\$ 165	0	(6)	(6)	0.00
	01/2024	\$ 13,900	CHF 12,110	496	0	496	0.04
GLM	01/2024	CHF 27	\$ 31	0	(1)	(1)	0.00
	01/2024	\$ 14,054	CHF 12,316	587	0	587	0.05
MYI	01/2024	14,134	12,338	533	0	533	0.05
SCX	01/2024	CHF 1	\$ 2	0	0	0	0.00
				\$ 1,637	\$ (8)	\$ 1,629	0.14

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 13,530	\$ 14,821	\$ 0	\$ (128)	\$ (128)	(0.01)
	01/2024	\$ 1,834	€ 1,673	15	0	15	0.00
BRC	01/2024	153,797	139,843	717	0	717	0.06
CBK	01/2024	€ 3,263	\$ 3,555	0	(50)	(50)	0.00
MBC	01/2024	4,202	4,577	0	(66)	(66)	(0.01)
MYI	01/2024	\$ 157,658	€ 143,440	829	0	829	0.07
UAG	01/2024	157,779	143,440	709	0	709	0.06
				\$ 2,270	\$ (244)	\$ 2,026	0.17

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

						Net Unrealised	
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 73	\$ 93	\$ 0	\$ (1)	\$ (1)	0.00
	01/2024	\$ 3,563	£ 2,808	17	0	17	0.00
BPS	01/2024	£ 70	\$ 89	0	(1)	(1)	0.00
	01/2024	\$ 7,584	£ 5,979	38	0	38	0.00
BRC	01/2024	146	115	1	0	1	0.00
CBK	01/2024	£ 577	\$ 731	0	(4)	(4)	0.00
GLM	01/2024	20	25	0	0	0	0.00
MBC	01/2024	1,393	1,766	0	(10)	(10)	0.00
MYI	01/2024	97	123	1	(1)	0	0.00
SCX	01/2024	\$ 43,437	£ 34,341	342	0	342	0.03
SSB	01/2024	£ 81	\$ 102	0	(1)	(1)	0.00
	01/2024	\$ 31,525	£ 24,983	325	0	325	0.03
UAG	01/2024	£ 80	\$ 100	0	(2)	(2)	0.00
	01/2024	\$ 43,430	£ 34,316	318	0	318	0.03
				\$ 1,042	\$ (20)	\$ 1,022	0.09

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unro Appreci (Deprec	ation/	% of Net Assets
AZD	01/2024	\$ 150,987	SGD 201,348	\$ 1,697	\$ 0	\$	1,697	0.14
BOA	01/2024	150,987	201,436	1,763	0		1,763	0.15
CBK	01/2024	125,608	167,576	1,466	0		1,466	0.13
GLM	01/2024	23,742	31,688	286	0		286	0.02
				\$ 5,212	\$ 0	\$	5,212	0.44
Total OTC Financial Deri	vative Instruments					\$ (	1,690)	(0.14)
Total Investments						\$ 1,91	5,533	162.74
Other Current Assets & I	iabilities					\$ (73	8,481)	(62.74)
Net Assets						\$ 1,17	7,052	100.00

## NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) When-issued security.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Affiliated to the Fund.

## Schedule of Investments Global Low Duration Real Return Fund (Cont.)

- (f) Securities with an aggregate fair value of \$620,826 (31 December 2022: \$183,180) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (g) Securities with an aggregate fair value of \$24,628 (31 December 2022: \$79,359) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$3,735 (31 December 2022: \$286) has been received as collateral under the terms of the Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$17,518 (31 December 2022: \$13,037) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$7,060 (31 December 2022: \$5,380) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,920,976	\$ 2,682	\$ 1,923,658
Investment Funds	506	0	0	506
Repurchase Agreements	0	2,889	0	2,889
Financial Derivative Instruments <sup>(3)</sup>	(4,814)	(6,706)	0	(11,520)
Totals	\$ (4,308)	\$ 1,917,159	\$ 2,682	\$ 1,915,533

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,661,693	\$ 0	\$ 1,661,693
Investment Funds	12,424	0	0	12,424
Repurchase Agreements	0	1,053	0	1,053
Financial Derivative Instruments <sup>(3)</sup>	2,256	18,777	0	21,033
Totals	\$ 14,680	\$ 1,681,523	\$ 0	\$ 1,696,203

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- <sup>2)</sup> Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.750%	28/12/2023	04/01/2024	\$ (3,869)	\$ (3,872)	(0.33)
BRC	3.950	01/11/2023	07/02/2024	€ (8,423)	(9,365)	(0.80)
CIB	5.470	07/12/2023	04/01/2024	\$ (602,489)	(604,777)	(51.38)
<b>Total Reverse Repurchase Agreements</b>					\$ (618,014)	(52.51)

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Sale-Buyback Financing Transactions <sup>(1)</sup>	% of Net Assets
BPG	5.710%	28/12/2023	04/01/2024	\$ (2,462)	\$ (2,463)	(0.21)
TDM	5.530	19/12/2023	02/01/2024	(22,179)	(22,223)	(1.89)
Total Sale-Buyback Financing Transactions					\$ (24,686)	(2.10)

<sup>(1)</sup> Payable for sale-buyback transactions includes \$5 of deferred price drop.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
AZD	\$ 1,479	\$ (1,630)	\$ (151)	\$ 1,129	\$ (820)	\$ 309
BOA BPS	97 (1,764)	2,020	256	2,665 (530)	(2,510) 450	155 (80)
BRC CBK	(1,660) 1,456	2,920 (2,120)	1,260 (664)	166 6,045	0 (6,000)	166 45
CDK	1,430	(2,120)	(004)	0,043	(0,000)	43

_	, i	As at 31-Dec-2023		As at 31-Dec-2022		
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
DUB	\$ N/A	\$ N/A	\$ N/A	\$ (1,270)	\$ 1,230	\$ (40)
FAR	(553)	490	(63)	N/A	N/A	N/A
GLM	(516)	540	24	1,583	(1,500)	83
GST	(490)	470	(20)	(1,050)	1,130	80
JPM	(44)	0	(44)	(314)	640	326
MBC	(237)	310	73	(485)	340	(145)
MYC	(56)	0	(56)	(12)	30	18
MYI	840	(1,770)	(930)	(2,046)	1,530	(516)
RBC	N/A	N/A	N/A	317	(280)	37
RYL	N/A	N/A	N/A	773	(450)	323
SAL	(6)	10	4	(11)	10	(1)
SCX	(148)	300	152	5,105	(4,920)	185
SSB	324	(440)	(116)	N/A	N/A	N/A
TOR	N/A	N/A	N/A	31	(60)	(29)
UAG	(412)	0	(412)	(40)	20	(20)

Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	145.93	114.97
Transferable securities dealt in on another regulated market*	17.21	6.69
Other transferable securities	0.28	0.13
Investment funds	0.04	0.91
Repurchase agreements	0.25	0.08
Financial derivative instruments dealt in on a regulated market	(0.86)	0.26
Centrally cleared financial derivative instruments	0.03	0.40
OTC financial derivative instruments	(0.14)	0.88
Reverse repurchase agreements	(52.51)	(19.18)
Sale-buyback financing transactions	(2.10)	(5.83)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	1.15	1.01
Canada	0.19	0.16
Cayman Islands	0.27	0.55
Denmark	3.12	3.10
France	7.32	5.15
Germany	4.74	4.63
Ireland '	6.40	3.76
Italy	14.94	6.49
Japan	6.39	5.03
Luxembourg	1.63	0.17
Netherlands	0.18	0.19
New Zealand	0.63	0.52
Peru	0.02	0.09
Slovenia	0.05	0.04
Spain	0.67	0.35
Supranational	0.39	N/A
Sweden	1.01	0.82
Switzerland	0.26	N/A
United Kingdom	19.01	14.56
United States	94.50	75.17
Short-Term Instruments	0.55	N/A
Investment Funds	0.04	0.91
Repurchase Agreements	0.25	0.08
Financial Derivative Instruments Dealt in on a Regulated Market	0.23	0.00
Futures	(0.83)	0.26
Written Options	(0.65)	0.20
Future Styled Options on Exchange-Traded Futures Contracts	(0.03)	N/A
	(0.03)	IV/A
Centrally Cleared Financial Derivative Instruments	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection		
Interest Rate Swaps	0.03	0.40
OTC Financial Derivative Instruments		
Purchased Options	NI/A	0.27
Interest Rate Swaptions	N/A	0.27
Written Options	0.00	(0.01)
Inflation-Capped Options	0.00	(0.01)
Interest Rate Swaptions	(0.27)	(0.57)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	(0.71)	(0.55)
Hedged Forward Foreign Currency Contracts	0.84	1.74
Other Current Assets & Liabilities	(62.74)	(24.32)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)		% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES AUSTRALIA				3.500% due 01/10/2053 5.000% due 01/10/2053	DKK	55,688 4,364		0.34 0.03	Carlyle Global Market Strategie 4.715% due 15/07/2030 €			0.04
SOVEREIGN ISSUES				Realkredit Danmark A/S 1.000% due 01/01/2024		60,700	8,995	0.38	Citizen Irish Auto Receivables To 4.623% due 15/12/2032	rust DAC 5.176	5,742	0.24
Australia Government Internation 0.250% due 21/11/2032 AUD		11,920	0.50	1.000% due 01/10/2050 1.000% due 01/10/2053		4,843 19,346		0.02	Contego CLO DAC	3,170	3,742	0.24
0.750% due 21/11/2027	19,912	13,434	0.57	1.500% due 01/10/2050		50,849	5,970	0.25	4.642% due 23/01/2030 CVC Cordatus Loan Fund DAC	1,096	1,194	0.05
2.000% due 21/08/2035 Total Australia	5,007 _	3,608 28,962		1.500% due 01/10/2053 2.500% due 01/04/2047 Total Denmark	1	08,740 8	12,561 1 69,412	0.00	4.555% due 15/09/2031 4.661% due 27/01/2031	2,788 980	3,034 1,068	
BELGIUM				FRANCE					<b>Dryden Euro CLO DAC</b> 4.625% due 15/04/2033	4,178	4,549	0.19
SOVEREIGN ISSUES	d Doord			SOVEREIGN ISSUES					4.862% due 15/05/2034	2,496	2,715	
Belgium Government Internationa 1.400% due 22/06/2053 €	2,500 _	1,853	0.08	France Government Inter 0.100% due 01/03/2025 (d		al Bond 33,975	36,998	1.55	Euro-Galaxy CLO DAC 4.589% due 24/04/2034 Harvest CLO DAC	5,594	6,071	0.25
CANADA				0.100% due 01/03/2026 (d)(f)		33,779	36,962	1.55	1.040% due 15/07/2031	1,000	1,046	
SOVEREIGN ISSUES  Canadian Government Real Return	n Rond			0.100% due 01/03/2028 (d)(f)		40,204	43,841		4.673% due 20/10/2031 4.725% due 15/07/2031	2,165 7,400	2,356 8,057	0.34
0.500% due 01/12/2050 (d) CAD	9,396	5,698		0.100% due 01/03/2029 (d)	)	8,349	9,156	0.39	4.815% due 15/01/2032 Jubilee CLO DAC	3,700	4,035	0.17
	11,938 11,030	8,590 8,282		0.100% due 01/03/2032 (d) 0.100% due 25/07/2036 (d)		3,049 14,907	3,297 15,572		4.565% due 15/04/2030	550		0.03
3.000% due 01/12/2036 (d)	4,312 13,016	3,834 11,837	0.16	0.100% due 25/07/2038 (d 0.550% due 01/03/2039 (d		755 9,430	782 10,288	0.03	4.615% due 15/04/2031 Laurelin DAC	1,700	1,846	0.08
4.000% due 01/12/2031 (d) Total Canada	15,010 _	38,241		0.700% due 25/07/2030 (d)	)	22,401	25,515	1.07	4.713% due 20/10/2031	3,610	3,949	0.17
CAYMAN ISLANDS	_	•		1.800% due 25/07/2040 (d) 1.850% due 25/07/2027 (d)		19,586 14,043	25,711 16,407	1.08 0.69	Madison Park Euro Funding DAG 4.765% due 15/07/2032	7,300	7,955	U 33
ASSET-BACKED SECURITIES				Total France			224,529	9.43	Man GLG Euro CLO DAC	7,500	1,555	0.55
BlueMountain CLO Ltd.				GERMANY					4.645% due 15/10/2030 4.835% due 15/01/2030	1,838 236	2,018 261	0.08
	3,566	3,562	0.15	ASSET-BACKED SECURIT	TIES				Oak Hill European Credit Partne	rs DAC		
<b>Catamaran CLO Ltd.</b> 6.774% due 22/04/2030	4,996	4,995	0.21	Retail Automotive CP Ger 4.553% due 21/07/2034	rmany l	U <b>G</b> 5,383	5,956	0.25	4.733% due 20/10/2031 OCP Euro CLO DAC	1,895	2,070	0.09
Denali Capital CLO Ltd. 6.705% due 15/04/2031	430	430	0.02		IOTEC	2,303	3,330	0.23	4.882% due 22/09/2034	7,300	7,949	0.33
Greystone Commercial Real Estate			0.02	CORPORATE BONDS & N Kreditanstalt fuer Wieder					Palmer Square European Loan F 4.685% due 15/10/2031	unding I 3,737	<b>DAC</b> 4,062	0.17
6.656% due 15/09/2037	1,782	1,779	0.08	3.125% due 10/10/2028		49,600	56,588	2.38	4.695% due 15/07/2031	1,973	2,153	0.09
<b>Magnetite Ltd.</b> 6.635% due 15/04/2031	558	557	0.02	Landwirtschaftliche Rento 0.875% due 15/12/2026	enbank £	7,600	8,885	0.37	5.589% due 15/01/2033 Purple Finance CLO DAC	6,800	7,551	0.32
<b>OZLM Ltd.</b> 6.682% due 16/05/2030	3,452	3,448	0.15	0.07570 due 15/12/2020	_	7,000	65,473		4.756% due 25/01/2031 Segovia European CLO DAC	582	642	0.03
Regatta Funding Ltd. 6.734% due 17/07/2031	5,744	5,745		SOVEREIGN ISSUES					4.745% due 18/01/2031	790		0.04
Starwood Commercial Mortgage		3,743	0.24	<b>Republic of Germany</b> 0.100% due 15/04/2046 (d	\ €	13,719	15,115	0.63	4.873% due 20/07/2032 Tikehau CLO DAC	6,400	6,980	0.29
6.556% due 15/07/2038	1,906	1,886	0.08	Total Germany	, .	15,715	86,544		4.844% due 04/08/2034	3,500	3,822	0.16
<b>Venture CLO Ltd.</b> 6.631% due 07/09/2030	1,005	1,003	0.04	IRELAND					Toro European CLO DAC 4.812% due 15/02/2034	10,300	11,223	0.47
6.777% due 20/01/2029 Voya CLO Ltd.	1,736	1,737	0.07	ASSET-BACKED SECURIT	TIES						186,158	7.82
6.557% due 18/01/2029	741 _		0.03	Adagio CLO DAC		1 700	1.053	0.00	NON-AGENCY MORTGAGE-BA	CKED SI	ECURITIES	
Total Cayman Islands	_	25,883	1.09	4.685% due 15/10/2031 4.882% due 10/10/2031		1,700 11,800	1,852 12,891		<b>Dilosk RMBS DAC</b> 4.956% due 20/10/2062	4 705	F 210	0.22
DENMARK				Ares European CLO DAC 4.625% due 15/10/2030		7,026	7,705	0.22	European Loan Conduit DAC	4,705	5,219	0.22
CORPORATE BONDS & NOTES				4.745% due 15/10/2031		2,171	2,376	0.10	4.994% due 17/02/2030	2,389	2,605	0.11
<b>DLR Kredit A/S</b> 1.000% due 01/10/2050 DKK	3,292	382	0.02	4.843% due 20/04/2032 Armada Euro CLO DAC		600	652	0.03	Glenbeigh Issuer DAC 4.666% due 24/06/2050	10,384	11,463	0.48
<b>Jyske Realkredit A/S</b> 1.000% due 01/10/2050	48		0.00	4.685% due 15/07/2031 4.762% due 15/11/2031		4,377 5,007	4,783 5,489		Primrose Residential DAC 4.626% due 24/03/2061	6,646	7,319	0.31
1.000% due 01/10/2053 1.500% due 01/10/2050	12 37		0.00	<b>Avoca CLO DAC</b> 4.798% due 12/01/2031		5,276	5,781	0.24	Shamrock Residential DAC 5.126% due 24/02/2071	6,387	7,044	0.29
1.500% due 01/10/2053 2.500% due 01/10/2047	8,429 3	1,018		Bain Capital Euro CLO DA	\C				3112070 446 2 77027207 1	0,50,	33,650	
Nordea Kredit Realkreditaktiesels	kab			4.773% due 20/04/2032 Black Diamond CLO DAC		2,779	3,048	0.13	Total Ireland		219,808	9.23
0.500% due 01/10/2043 0.500% due 01/10/2053	27,083 0	3,263 0	0.14	4.982% due 15/05/2032		7,230	7,886	0.33	ITALY			
1.000% due 01/10/2050	3,068 18,367	340 13,617	0.01	Blackrock European CLO 4.825% due 15/12/2032	DAC	1,900	2,074	0.09	ASSET-BACKED SECURITIES			
2.500% due 01/10/2047 Nykredit Realkredit A/S	15		0.00	BNPP AM Euro CLO DAC 4.822% due 22/07/2032		3,150	3,435	0.14	Marzio Finance SRL 4.955% due 28/02/2048	4,384	4,862	0.20
0.500% due 01/10/2053	13		0.00	<b>Bosphorus CLO DAC</b> 4.745% due 15/12/2030		1,680	1,840	0.08	<b>Red &amp; Black Auto Italy SRL</b> 4.865% due 28/07/2034	5,458	6,055	0.26
1.000% due 01/10/2050	24,900		0.00	Cairn CLO DAC							10,917	0.46
1.000% due 01/10/2053 1.500% due 01/10/2050	24 0		0.00	4.552% due 30/04/2031 4.745% due 15/10/2031		3,312 4,497	3,616 4,886		CORPORATE BONDS & NOTES			
1.500% due 01/10/2053	4,101 49,103		0.02	Carlyle Euro CLO DAC					<b>UniCredit SpA</b> 3.375% due 31/01/2027	7,000	7 020	0.33
2.500% due 01/10/2047	3	1	0.00	4.632% due 15/08/2030 4.665% due 15/01/2031		2,564 4,066	2,806 4,448	0.19	3.37 3 /0 due 3 1/0 1/2027	7,000	1,030	0.33
3.000% due 01/10/2053	11,713	1,631	0.07	4.892% due 15/08/2032		5,400	5,887	0.25				

DESCRIPTION	PAR (0005)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
SOVEREIGN ISSUES				BBVA Consumer Auto	C	225 ¢	254	0.02	Rochester Financing PLC	E 024 (	7.500	0.22
Italy Buoni Poliennali Del T 0.400% due	esoro			0.270% due 20/07/2031	€	325 \$	6,114	0.02		5,934 5	7,509	0.32
	€ 26,506 \$	27,372	1.15	COVEREICN ICCUIE		_	0,114	0.20	Stratton BTL Mortgage Funding 5.951% due 20/01/2054	3,573	4,541	0.19
15/09/2032 (d)	9,408	10,090	0.42	SOVEREIGN ISSUES		Daniel .			Stratton Mortgage Funding PLC 5.920% due 12/12/2043	4.971	6,293	0.26
1.300% due			2.75	Spain Government Internation 0.500% due 31/10/2031	onal I	200 200	186	0.01	6.120% due 12/03/2052	1,489	1,898	
15/05/2028 (d) 1.400% due	59,282	65,462	2.75	0.600% due 31/10/2029		24,400	24,053	1.01	Towd Point Mortgage Funding P	LC		
26/05/2025 (d)	70,063	76,178	3.20	0.700% due 30/11/2033 (d) 0.850% due 30/07/2037		17,891 400	19,123	0.80	6.365% due 20/10/2051 6.571% due 20/07/2045	2,281 7,336	2,911 9,376	
2.400% due	40.002	46.751	1.06	1.000% due 30/11/2030 (d)		2,797	3,121		Tower Bridge Funding PLC	7,550	9,570	0.59
15/05/2039 (d) 4.100% due 01/02/2029	40,803 43,400	46,751 50,281	1.96 2.11	3.150% due 30/04/2033		228	256	0.01	0.000% due 20/01/2066 (a)	4,200	5,363	0.22
	,	276,134		3.550% due 31/10/2033 3.900% due 30/07/2039		160 500	185 585	0.01	5.940% due 20/12/2063	1,825	2,314	
Total Italy		294,881	12.38	5.500 /6 ddc 50/0//2055		_	47,835		6.000% due 20/11/2063 Twin Bridges PLC	1,500	1,908	0.06
JAPAN	_			Total Spain		_	53,949		5.880% due 12/09/2055	4,942	6,248	
SOVEREIGN ISSUES				CURRANATIONAL					6.470% due 12/12/2054	4,952	6,322	
	dianal Danal			SUPRANATIONAL						-	127,821	5.37
Japan Government Internation 0.100% due	tional Bond			SOVEREIGN ISSUES					SOVEREIGN ISSUES			
10/03/2025 (d)	¥ 368,900	2,682	0.11	<b>European Union</b> 3.125% due 05/12/2028		7,800	8,882	0.37	United Kingdom Gilt			
0.100% due 10/03/2026 (d)	3,592,054	26,485	1.11			.,550	-1002	,		36,668	47,331	1.99
0.100% due				SWEDEN					0.125% due 10/08/2031 (d) 0.125% due 22/03/2039 (d)	20,075 3,693	25,972 4,340	
10/03/2028 (d) 0.100% due	5,035,952	37,543	1.58	SOVEREIGN ISSUES					0.125% due 10/08/2041 (d)	16,213	18,591	0.78
0.100% due 10/03/2029 (d)	7,379,236	55,143	2.32	Sweden Government Interna 0.125% due 01/06/2026		al Bond 17,724	11,447	0.48	0.125% due 22/03/2044 (d) 0.125% due 22/03/2046 (d)	14,078 7,181	15,472 7,680	
Total Japan	, ,,====	121,853		0.125% due 01/06/2026 0.125% due 01/12/2027		17,102	1,657		0.125% due 10/08/2048 (d)	5,678	5,943	0.25
HIVEMPOURC				0.125% due 01/06/2032		58,430	5,624			13,219	13,440	
LUXEMBOURG				1.000% due 01/06/2025 Total Sweden	1	31,355 _	12,945 31,673	1.33	0.125% due 22/11/2056 (d) 0.125% due 22/03/2058 (d)	7,915 14,558	7,838 14,155	
ASSET-BACKED SECURITII	E2			Total Sweden		_	31,073	1.55	0.125% due 22/11/2065 (d)	9,936	9,471	0.40
Compartment VCL 4.273% due 21/08/2029	€ 6,242	6,901	0.29	SWITZERLAND					0.125% due 22/03/2068 (d) 0.125% due 22/03/2073 (d)	14,072 2,696	13,410 2,747	0.56 0.12
Driver UK Multi-Compartm		0,501	0.23	CORPORATE BONDS & NOT	TES					20,303	21,315	
5.847% due 25/04/2031	£ 6,000	7,662	0.32	UBS Group AG					0.375% due 22/03/2062 (d)	18,136	19,139	
SC Germany S.A. Compartn			0.26	2.125% due 13/10/2026 2.875% due 02/04/2032	€	900 700		0.04 0.03	0.500% due 22/03/2050 (d) 0.500% due 22/10/2061	11,827 6,200	13,436 2,664	
4.578% due 15/09/2037 Total Luxembourg	€ 5,600 _	6,212 20,775	0.26	4.965% due 16/01/2026		300		0.03	0.625% due 22/03/2040 (d)	18,601	23,501	0.99
Total Luxeribourg	-	20,773	0.67	6.373% due 15/07/2026	\$	750	759	0.03		15,025 17,025	18,624 20,630	
NETHERLANDS				7.750% due 01/03/2029 Total Switzerland	€	1,000 _		0.05	0.625% due 22/10/2050	2,400	1,351	
NON-AGENCY MORTGAG	E-BACKED SE	CURITIES		Total Switzerianu		_	4,030	0.17		25,380	34,022	
Eurosail BV	202	222	0.04	UNITED KINGDOM						11,784 22,231	14,375 30,741	0.60 1.29
5.485% due 17/10/2040	202 _	223	0.01	NON-AGENCY MORTGAGE-	-BAC	KED SECL	JRITIES		1.250% due 22/11/2027 (d)	27,447	36,922	1.55
SOVEREIGN ISSUES				Alba PLC	_	1 770	2 200	0.00	1.250% due 22/11/2032 (d) 1.250% due 22/10/2041	40,395 400	56,982 331	2.39 0.01
BNG Bank NV				5.509% due 17/03/2039	£	1,779	2,200	0.09		15,887		
	£ 7,700	8,848	0.37	<b>Atlas Funding PLC</b> 6.120% due 25/07/2058		4,489	5,726	0.24	1.500% due 22/07/2047	3,900	3,017	
Nederlandse Waterschapsk 0.875% due 30/09/2026	7,500	8,762	0.37	Avon Finance PLC					2.000% due 26/01/2035 2.500% due 17/07/2024	3,675 14,218	5,476 17,974	
5.575 /6 dae 50/05/2020	7,500	17,610		0.000% due 28/12/2049		6,500	8,269	0.35		13,870	22,324	
Total Netherlands	-	17,833		Brants Bridge PLC 6.120% due 14/06/2066		4,422	5,627	0.24			551,104	
NEW ZEALAND				Canada Square Funding PLC		7,744	5,021	0.∠→	Total United Kingdom		678,925	28.51
NEW ZEALAND				6.070% due 17/01/2059		8,007	10,148	0.43	UNITED STATES			
SOVEREIGN ISSUES	Indones - 4!	Dam I		Canterbury Finance PLC		4 002	6 212	0.20	ASSET-BACKED SECURITIES			
New Zealand Government 2.000% due 20/09/2025 NZ		<b>Bond</b> 44,561	1.87	6.046% due 16/05/2058 Eurosail PLC		4,882	6,212	0.26	Accredited Mortgage Loan Trust	ì		
3.000% due 20/09/2030	55 _		0.00	4.108% due 13/03/2045	€	937	1,028			1,108	1,093	0.05
Total New Zealand		44,597	1.87	4.219% due 10/06/2044		937	1,031	0.04	ACE Securities Corp. Home Equi			0.05
PERU				4.219% due 10/09/2044 5.489% due 13/03/2045	£	1,438 1,304	1,579 1,651		6.520% due 25/12/2033	1,099		0.05
SOVEREIGN ISSUES				Friary PLC	_	.,504	.,051	5.07	Ameriquest Mortgage Securities Pass-Through Certificates	, IIIC. AS	set-packed	1
Peru Government Internati	onal Rond			0.000% due 21/10/2071		2,200	2,814	0.12	6.430% due 25/10/2035	1,678	1,537	0.06
5.940% due 12/02/2029 PE		324	0.01	Great Hall Mortgages PLC		10	16	0.00	Amresco Residential Securities (	Corp. Mo	rtgage	
				5.469% due 18/03/2039 5.489% due 18/06/2038		13 7		0.00	<b>Loan Trust</b> 6.410% due 25/06/2029	8	7	0.00
SLOVENIA  CORPORATE BONDS & NO	TES			London Wall Mortgage Capit	tal PL	•			Asset-Backed Funding Certificat	_		
				6.020% due 15/05/2052		1,843	2,339	0.10	5.610% due 25/10/2036	5,962		0.23
Nova Ljubljanska Banka d.o 3.400% due 05/02/2030	d. € 1,100	1,055	0.04	Polaris PLC 5.985% due 23/12/2058		3,223	4,100	0.17	Asset-Backed Securities Corp. He 6.826% due 15/04/2033	ome Equ 144		<b>rust</b> 0.01
	.,	.,,,,,,		5.995% due 23/10/2059		3,223 8,232	10,444		Bear Stearns Asset-Backed Secu			0.01
SPAIN				Precise Mortgage Funding P	LC				5.356% due 25/05/2035	196		0.01
ASSET-BACKED SECURITII	ES			6.420% due 12/12/2055		2,282	2,911	0.12	Carrington Mortgage Loan Trust		42.5	
<b>Autonoria Spain</b> 4.576% due 30/09/2041	5,200	5,763	0.24	RMAC PLC 0.000% due 15/02/2047		5,500	7,034	0.30		12,546	10,821	0.45
7.310 /0 QUE 30/03/2041	3,200	5,705	0.24	5.000 /0 dac 15/02/2047		5,500	7,054	0.50	Citigroup Mortgage Loan Trust 5.760% due 25/09/2036	397	379	0.02
									,		3.3	

# Schedule of Investments Global Real Return Fund (Cont.)

P) DESCRIPTION (000			DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Citigroup Mortgage Loan Trust Asset-E Through Certificates	Backed Pass		JPMorgan Mortgage Trust 4.917% due 25/07/2035 \$	160 \$	151	0.01	0.375% due 15/07/2027	\$ 16,250 \$	15,446	0.65
6.415% due 25/10/2034 \$ 74	4 \$ 715	0.03	Mellon Residential Funding Corp	o. Mortgag	e Pass-		0.500% due 15/01/2028 (f)	105,685	100,037	4.20
Citigroup Mortgage Loan Trust, Inc. 6.160% due 25/10/2035 3,10		0.12	Through Trust 6.020% due 20/10/2029 6.336% due 15/08/2032	9 110	9 102	0.00	0.625% due 15/01/2026	11,447	11,046	0.46
Countrywide Asset-Backed Certificates 6.430% due 25/02/2036 6,09	2 5,865	0.25	Merrill Lynch Mortgage Investor	rs Trust			0.625% due 15/07/2032 (f)	78,574	71,830	3.02
Credit Suisse First Boston Mortgage Se 5.077% due 25/01/2032		<b>p.</b> 0.00	6.160% due 25/08/2036 OBX Trust	3,457	3,385	0.14	0.625% due 15/02/2043	14,426	11,281	0.47
<b>Ellington Loan Acquisition Trust</b> 6.570% due 25/05/2037 74	5 718	0.03	6.120% due 25/06/2057  Opteum Mortgage Acceptance (	152 Corp. Asset		0.01 <b>Pass-</b>	0.750% due 15/07/2028 (f)	40,400	38,677	1.62
Encore Credit Receivables Trust 6.370% due 25/01/2036 1,40	0 1,330	0.06	Through Certificates 7.270% due 25/04/2035	820	788	0.03	0.750% due 15/02/2042	20,561	16,682	0.70
First Franklin Mortgage Loan Trust 5.780% due 25/07/2036 86	0 823	0.03	Sequoia Mortgage Trust 6.170% due 19/10/2026	4	4	0.00	0.750% due 15/02/2045 (f)	26,249	20,547	0.86
6.340% due 25/09/2035 95 Home Equity Asset Trust		0.04	Structured Adjustable Rate Mort 4.551% due 25/08/2047	tgage Loar 1,600	1,479	0.06	0.875% due 15/01/2029 0.875% due	1,974	1,890	0.08
6.325% due 25/08/2034	9 48	0.00	5.736% due 25/09/2034 Structured Asset Securities Corp	251	237	0.01	15/02/2047 1.000% due	20,521	16,191	0.68
<b>Home Equity Mortgage Loan Asset-Ba</b> 6.110% due 25/03/2036 1,27		0.05	5.820% due 25/03/2035	188	162	0.01	15/02/2046 (f) 1.000% due	29,853	24,449	1.03
<b>HSI Asset Securitization Corp. Trust</b> 5.790% due 25/05/2037	0 139	0.01	WaMu Mortgage Pass-Through ( 6.010% due 25/12/2045 6.030% due 25/11/2045	19 646	18 581	0.00 0.02	15/02/2048 1.000% due	19,222	15,529	0.65
<b>Lehman XS Trust</b> 7.770% due 25/12/2037 1,60	4 1,532	0.06	0.050% due 25/11/2045	040	12,861	0.02	15/02/2049 1.125% due	16,751	13,501	0.57
Massachusetts Educational Financing A 6.590% due 25/04/2038		0.00	U.S. GOVERNMENT AGENCIES				15/01/2033 1.375% due	18,076	17,112	0.72
Morgan Stanley ABS Capital, Inc. Trust 6.130% due 25/01/2035 1,38		0.06	Fannie Mae 6.129% due 01/09/2044	18	17	0.00	15/07/2033 1.375% due	5,369	5,210	0.22
New Century Home Equity Loan Trust 6.190% due 25/10/2035 62	,	0.02	6.633% due 01/12/2030 Freddie Mac	1	1	0.00	15/02/2044 (f) 1.500% due	34,021	30,441	1.28
6.235% due 25/02/2035 1,87	0 1,807	0.08	5.730% due 25/08/2031 5.732% due 25/09/2031	3 6	3 6	0.00	15/02/2053 1.625% due	12,938	11,743	0.49
Nomura Home Equity Loan, Inc. Home 5.905% due 25/03/2036 53	5 529	0.02	5.771% due 01/09/2036 5.929% due 01/10/2036	16 24	16 23	0.00	15/10/2027 (f) 2.000% due	75,925	75,371	3.17
Park Place Securities, Inc. Asset-Backet Certificates			6.053% due 15/12/2037 6.212% due 25/10/2044	117 197	117 179	0.01	15/01/2026 2.125% due	17,629	17,493	0.73
6.265% due 25/07/2035 Saxon Asset Securities Trust	6 36	0.00	7.396% due 01/07/2036 Ginnie Mae	49	50	0.00	15/02/2040 2.125% due	15,715	16,155	0.68
2.011% due 25/05/2035 3,14 5.780% due 25/09/2037 76		0.12 0.03	3.875% due 20/04/2030 4.000% due 20/05/2030	2	3 2	0.00	15/02/2041 (f) 2.375% due	31,429	32,307	1.36
	44,945	1.89	4.375% due 20/05/2030 6.246% due 20/08/2068	22 1,723	22 1,691	0.00 0.07	15/01/2025 3.625% due	27,406	27,193	1.14
CORPORATE BONDS & NOTES			Uniform Mortgage-Backed Secu 4.500% due 01/09/2052	'	1,914	0.08	15/04/2028 (f)	48,282	51,738 <b>1,389,685</b>	2.17 <b>58.36</b>
<b>Eversource Energy</b> 2.900% due 01/10/2024 10	0 98	0.01	Uniform Mortgage-Backed Secu	rity, TBA			Total United States	_	1,714,043	71.99
<b>Lehman Brothers Holdings, Inc.</b> 0.000% due 05/03/2010 ^ € 95		0.00	4.500% due 01/02/2054	57,400 98,400	54,307 95,452	4.01	SHORT-TERM INSTR			
0.000% due 05/04/2011 ^ 1		0.00		52,000 58,400	52,802 59,844	2.51	COMMERCIAL PAPER AT+T, Inc.			
NON-AGENCY MORTGAGE-BACKED	SECURITIES			_	266,449	11.19	5.700% due 19/03/2024	6,800	6,714	0.29
Banc of America Funding Trust 4.306% due 20/01/2047 \$ 99	8 844	0.04	U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected	d Securities	s (d)		HUNGARY TREASURY		·	
Bear Stearns ALT-A Trust		0.00		23,842 32,259	23,434 31,558	0.98 1.33	10.900% due 04/01/2024 (b)(c) HU	JF 1,827,000	5,277	0.22
Citigroup Mortgage Loan Trust			0.125% due 15/10/2025 (f)	80,045 25,376	77,195 24,404	3.24 1.03	Total Short-Term Instrum	ents	11,991	0.51
4.523% due 25/09/2037 20 Citigroup Mortgage Loan Trust, Inc.		0.01	0.125% due 15/07/2026 (f)	56,654 38,097	53,936 36,307	2.27 1.53	Total Transferable Secu	ırities <u>\$</u>	3,700,069	155.40
Countrywide Alternative Loan Trust	2 2	0.00	0.125% due 15/04/2027	40,084 19,506	38,072 18,334	0.77	INVESTMENT FUNDS	SHARES		
6.000% due 25/04/2037 79  Credit Suisse Mortgage Capital Certific		0.03	0.125% due 15/07/2030 (f)	60,869 26,400	55,196 23,863	2.32 1.00	COLLECTIVE INVESTM			
3.193% due 30/11/2037 1,09  Downey Savings & Loan Association M	990	0.04			7,917 168,992	7.10	PIMCO Select Funds plc -			
<b>Loan Trust</b> 6.050% due 19/10/2045 2,48		0.09	0.125% due 15/02/2051	30,745 11,593	27,020 7,187	1.13	PIMCO US Dollar Short-Term			
GreenPoint Mortgage Funding Trust		0.00		3,758 16,238	2,307 15,762	0.10	Floating NAV Fund (e)	2,348,031	23,397	0.98
GSR Mortgage Loan Trust			0.250% due 15/02/2050	74,267 18,669	68,666 12,188	2.88 0.51	Total Investment Funds		23,397	0.98
Impac CMB Trust		0.00		32,565 25,168	31,555 23,923	1.33				
6.110% due 25/03/2035 99	5 881	0.04								

## REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 2,878	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (2,936)	\$ 2,878	\$ 2,879	0.12
Total Repurcha	ase Agreeme	ents				\$ (2,936)	\$ 2,878	\$ 2,879	0.12

<sup>(1)</sup> Includes accrued interest.

## FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month Euribor September Futures	Short	09/2025	868	\$ (744)	(0.03)
3-Month Euribor September Futures	Long	09/2026	868	589	0.03
Australia Government 3-Year Note March Futures	Short	03/2024	205	(149)	(0.01)
Australia Government 10-Year Bond March Futures	Long	03/2024	43	98	0.00
Euro-Bobl March Futures	Short	03/2024	766	(1,500)	(0.06)
Euro-BTP Italy Government Bond March Futures	Short	03/2024	216	(807)	(0.03)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	632	(3,033)	(0.13)
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	5	(8)	0.00
Euro-OAT France Government 10-Year Bond March Futures	Long	03/2024	413	1,695	0.07
Euro-Schatz March Futures	Short	03/2024	4,611	(2,987)	(0.13)
U.S. Treasury 2-Year Note March Futures	Short	03/2024	57	(56)	0.00
U.S. Treasury 5-Year Note March Futures	Short	03/2024	2,117	(4,471)	(0.19)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	608	(2,159)	(0.09)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	4	(23)	0.00
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	4	37	0.00
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	176	(2,081)	(0.09)
United Kingdom Long Gilt March Futures	Short	03/2024	437	(2,387)	(0.10)
				\$ (17,986)	(0.76)

WRITTEN OPTIONS							
FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS							
Description	Exercise Price	Expiration Date	# of Contracts	Premium	1	Fair /alue	% of Net Assets
Call - ICE Euribor April 2024 Futures	€ 96.750	12/04/2024	848	\$ (573)	\$	(574)	(0.02)
Total Financial Derivative Instruments Dealt in on a Regulated Market					\$	(18,560)	(0.78)

## CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

INTEREST	RATE SWAPS					
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive <sup>(1)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000%	20/03/2029	£ 2,000	\$ (146)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	16/06/2029	¥ 5,177,000	(25)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.237	21/11/2053	\$ 27,000	5,253	0.22
Pay	1-Day USD-SOFR Compounded-OIS	2.340	21/11/2028	113,800	(6,478)	(0.27)
Receive(1)	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	26,100	1,512	0.06
Pay <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	82,600	(1,798)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	5,300	(88)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	16,700	(178)	(0.01)
Pay <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS	3.900	22/03/2026	53,800	90	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	133,100	(1,193)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	4.868	22/12/2025	53,800	(561)	(0.02)
Receive <sup>(1)</sup>	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 72,330	(9,169)	(0.39)
Pay <sup>(1)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	275,690	17,255	0.72
Receive(1)	6-Month EUR-EURIBOR	3.000	20/03/2044	2,500	(343)	(0.01)
Pay	CPTFEMU	2.356	15/11/2033	8,200	201	0.01
Receive	CPTFEMU	2.359	15/08/2030	25,700	449	0.02
Pay	CPTFEMU	2.363	15/11/2033	4,500	107	0.00
Pay	CPTFEMU	2.390	15/11/2033	4,700	121	0.01
Receive	CPTFEMU	2.470	15/07/2032	12,900	221	0.01
Receive	CPTFEMU	2.548	15/11/2053	1,400	(45)	0.00
Receive	CPTFEMU	2.600	15/05/2032	20,300	310	0.01
Receive	CPTFEMU	2.620	15/11/2053	3,000	(182)	(0.01)
Pay	CPTFEMU	2.680	15/04/2053	6,400	497	0.02
Pay	CPTFEMU	2.700	15/04/2053	8,500	787	0.03

## Schedule of Investments Global Real Return Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	CPTFEMU	2.720%	15/06/2032	€ 63,300	\$ (594)	(0.02)
Pay	CPTFEMU	2.763	15/09/2053	6,900	703	0.03
Receive	CPTFEMU	2.975	15/08/2027	17,800	(97)	0.00
Pay	CPTFEMU	3.520	15/09/2024	23,800	(134)	(0.01)
Pay	CPTFEMU	3.720	15/09/2024	6,400	1	0.00
Pay	CPURNSA	1.760	04/11/2029	\$ 23,300	(3,506)	(0.15)
Pay	CPURNSA	1.883	20/11/2029	300	(42)	0.00
Pay	CPURNSA	1.954	03/06/2029	6,200	(819)	(0.03)
Pay	CPURNSA	1.998	25/07/2029	1,800	(226)	(0.01)
Receive	CPURNSA	2.311	24/02/2031	6,500	676	0.03
Receive	CPURNSA	2.314	26/02/2026	14,400	1,423	0.06
Pay	CPURNSA	2.364	10/05/2028	800	(67)	0.00
Pay	CPURNSA	2.370	06/06/2028	12,900	(1,096)	(0.05)
Pay	CPURNSA	2.379	09/07/2028	700	(58)	0.00
Pay	CPURNSA	2.510	08/09/2024	9,500	9	0.00
Receive	CPURNSA	2.573	26/08/2028	2,200	131	0.01
Receive	CPURNSA	2.645	10/09/2028	3,600	186	0.01
Receive	CPURNSA	2.690	01/06/2026	2,300	170	0.01
Receive	CPURNSA	2.703	25/05/2026	8,980	666	0.03
Receive	CPURNSA	2.768	13/05/2026	13,900	1,005	0.04
Receive	CPURNSA	2.813	14/05/2026	20,100	1,404	0.06
Pay	UKRPI	4.143	15/10/2032	£ 7,800	(206)	(0.01)
Receive	UKRPI	4.615	15/02/2027	12,300	467	0.02
Receive	UKRPI	5.200	15/06/2024	5,500	284	0.01
Receive	UKRPI	5.330	15/06/2024	11,900	574	0.02
Receive	UKRPI	6.290	15/03/2024	5,500	426	0.02
Receive	UKRPI	6.440	15/05/2024	2,200	136	0.01
Pay	UKRPI	6.500	15/03/2024	26,700	(1,914)	(80.0)
Receive	UKRPI	6.600	15/05/2024	5,400	309	0.01
					\$ 6,408	0.27
Total Cent	rally Cleared Financial Derivative Instruments				\$ 6,408	0.27

<sup>(1)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

## OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

WRITTEN O	PTIONS							
INFLATION-C	APPED OPTIONS							
Counterparty	Description	Initial Index	Floating Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
GLM JPM	Cap - OTC CPALEMU S Cap - OTC CPURNSA Cap - OTC CPURNSA	100.151 233.916 234.781	Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0 Maximum of [(Final Index/Initial Index - 1) - 4.000%] or 0 Maximum of [(Final Index/Initial Index - 1) - 4.000%] or 0	22/06/2035 22/04/2024 16/05/2024	7,800 37,600 3,100	\$ (356) (273) (22)	\$ (286) 0	(0.01) 0.00 0.00
	cap - ore er onnsa	234.701	Maximum of [(final index/finitial index = 1) = 4.000 /b] of 0	10/03/2024	3,100	\$ (651)	\$ (286)	(0.01)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BPS	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.700%	13/02/2024	83,800	\$ (366)	\$ (1,240)	(0.05)
CBK	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.950	15/09/2025	26,700	(323)	(623)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.950	15/09/2025	26,700	(323)	(146)	(0.01)
FAR	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.760	16/01/2024	80,300	(373)	(1,133)	(0.05)
GLM	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.900	20/03/2024	96,900	(467)	(540)	(0.02)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.465	04/12/2025	17,700	(213)	(282)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.465	04/12/2025	17,700	(213)	(151)	(0.01)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	16,800	(218)	(368)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	16,800	(218)	(84)	0.00
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	36,200	(458)	(738)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	36,200	(458)	(201)	(0.01)
MYC	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.758	16/01/2024	1,900	(9)	(27)	0.00
							\$ (3,639)	\$ (5,533)	(0.23)

<sup>(1)</sup> Notional Amount represents the number of contracts.

CREDIT DE	CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)											
Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets				
GST SAL	CMBX.NA.AAA.8 Index CMBX.NA.AAA.12 Index	0.500% 0.500	17/10/2057 17/08/2061	\$ 12,175 2,500	\$ (711) (5)	\$ 718 (4)	\$ 7 (9)	0.00 0.00				
					\$ (716)	\$ 714	\$ (2)	0.00				

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 23,435	\$ 15,524	\$ 0	\$ (470)	\$ (470)	(0.02)
BOA	01/2024	£ 18,652	23,607	0	(172)	(172)	(0.01)
	01/2024	¥ 7,302,079 \$ 100	49,482 MXN 1,702	0 0	(2,345) 0	(2,345) 0	(0.10) 0.00
	01/2024 03/2024	CNH 130,795	\$ 18,194	0	(280)	(280)	(0.01)
	06/2024	KRW 11,793,745	9,065	0	(115)	(115)	0.00
BPS	01/2024	DKK 164,463	24,259	0	(119)	(119)	(0.01)
	01/2024 01/2024	€ 714,922 HUF 418,709	786,126 1,192	0 0	(3,794) (18)	(3,794) (18)	(0.16) 0.00
	01/2024	¥ 4,301,501	29,351	1	(1, 181)	(1,180)	(0.05)
	01/2024	KRW 197,067	150	0	(2)	(2)	0.00
	01/2024 01/2024	SGD 1 \$ 100	1 BRL 491	0 1	0	0 1	0.00 0.00
	01/2024	1,499	€ 1,370	14	Ö	14	0.00
	01/2024	6,786	£ 5,378	70	0	70	0.00
	01/2024 01/2024	3 350	HUF 1,054 IDR 5,413,713	0 1	0	0	0.00 0.00
	01/2024	8,357	ZAR 154,919	103	0	103	0.01
BRC	01/2024	KRW 387,690	\$ 300	1	0	1	0.00
	01/2024 01/2024	\$ 3,133 4,733	DKK 21,175 MXN 83,030	6 149	0	6 149	0.00 0.01
	01/2024	298	ZAR 5,546	5	0	5	0.00
	03/2024	4,997	IDR 77,691,593	41	0	41	0.00
CBK	01/2024 01/2024	HUF 114,515 IDR 4,628,561	\$ 327 301	0 0	(4) 0	(4) 0	0.00 0.00
	01/2024	NZD 68,936	42,554	0	(1,094)	(1,094)	(0.04)
	01/2024	\$ 1,124	£ 888	8	0	8	0.00
	01/2024 01/2024	99 ZAR 5,244	MXN 1,730 \$ 278	3 0	0 (8)	3 (8)	0.00 0.00
	03/2024	PEN 9,017	2,395	0	(35)	(35)	0.00
	03/2024	\$ 301	IDR 4,629,749	0	0	0	0.00
DUB	06/2024 01/2024	19 KRW 194.955	KRW 25,240 \$ 150	0 0	0	0	0.00 0.00
GLM	01/2024	CAD 76,029	55,951	0	(1,715)	(1,715)	(0.07)
	01/2024	DKK 217,881	32,140	0	(156)	(156)	(0.01)
	01/2024 01/2024	¥ 1,748,200 ZAR 2,849	11,923 150	0 0	(485) (6)	(485) (6)	(0.02) 0.00
JPM	01/2024	DKK 85,360	12,552	0	(97)	(97)	0.00
	01/2024	HUF 1,265,609	3,605	0	(52)	(52)	0.00
	01/2024 01/2024	\$ 300 150	IDR 4,616,100 KRW 194,424	0	(1) 0	(1) 0	0.00 0.00
	02/2024	6,899	BRL 33,835	55	0	55	0.00
	03/2024	SGD 21	\$ 16	0	0	0	0.00
MBC	06/2024 01/2024	KRW 192,758 AUD 9,545	150 6,329	0 0	0 (185)	0 (185)	0.00 (0.01)
IVIDC	01/2024	CAD 3,360	2,483	0	(66)	(66)	0.01)
	01/2024	DKK 16,035	2,321	0	(56)	(56)	0.00
	01/2024 01/2024	€ 38,147 £ 353	41,711 445	0 0	(438) (5)	(438) (5)	(0.02) 0.00
	01/2024	HUF 22,526	64	0	(1)	(1)	0.00
MYI	01/2024	DKK 14,530	2,169	15	0	15	0.00
	01/2024 01/2024	£ 1 ¥ 2,773,807	1 18,815	0	0 (873)	0 (873)	0.00 (0.04)
	01/2024	\$ 1,072	DKK 7,295	10	0	10	0.00
	01/2024	1,059	€ 956	0	(4)	(4)	0.00
	01/2024 01/2024	2,510 102	£ 1,986 ZAR 1,865	23 0	(2) 0	21 0	0.00 0.00
	03/2024	299	IDR 4,648,950	2	0	2	0.00
RYL	01/2024	1,195	£ 934	0	(4)	(4)	0.00
SCX	01/2024	£ 519,188 SGD 9	\$ 656,710 7	0 0	(5,171) 0	(5,171) 0	(0.22)
	01/2024 01/2024	\$ 2,569	MXN 45,110	83	0	83	0.00 0.00
	03/2024	TWD 427,105	\$ 13,732	0	(421)	(421)	(0.02)
IAC	03/2024	\$ 4,593	INR 384,167	8	(147)	(147)	0.00
UAG	01/2024 01/2024	AUD 7,716 ¥ 292,230	\$ 5,120 1,995	0	(147) (79)	(147) (79)	(0.01) 0.00
	01/2024	SEK 293,658	28,453	0	(693)	(693)	(0.03)
	01/2024	\$ 385	MXN 6,766	13	0	13	0.00
	03/2024	4,367	INR 365,422	9	0	9	0.00
				\$ 621	\$ (20,294)	\$ (19,673)	(0.83)

## **HEDGED FORWARD FOREIGN CURRENCY CONTRACTS**

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income and Investor CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	\$ 362	CHF 309	\$ 5	\$ 0	\$ 5	0.00
BRC	01/2024	3,380	2,948	125	0	125	0.01
CBK	01/2024	CHF 105	\$ 121	0	(5)	(5)	0.00
	01/2024	\$ 27,382	CHF 23,857	977	0	977	0.04
GLM	01/2024	CHF 321	\$ 368	0	(14)	(14)	0.00
	01/2024	\$ 30,456	CHF 26,687	1,269	0	1,269	0.05
MYI	01/2024	CHF 252	\$ 289	0	(10)	(10)	0.00
	01/2024	\$ 29,926	CHF 26,123	1,128	0	1,128	0.05
SCX	01/2024	CHF 19	\$ 22	0	0	0	0.00
				\$ 3,504	\$ (29)	\$ 3,475	0.15

As at 31 December 2023, the Institutional USD (Currency Exposure) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 457	AUD 691	\$ 15	\$ 0	\$ 15	0.00
	01/2024	902	£ 712	5	0	5	0.00
	01/2024	581	¥ 85,664	28	0	28	0.00
	01/2024	251	NZD 412	10	0	10	0.00
BPS	01/2024	29	DKK 196	0	0	0	0.00
	01/2024	1,414	£ 1,115	7	0	7	0.00
	01/2024	365	¥ 53,664	16	0	16	0.00
CBK	01/2024	DKK 0	\$ 0	0	0	0	0.00
	01/2024	\$ 1	SEK 9	0	0	0	0.00
GLM	01/2024	777	CAD 1,056	24	0	24	0.00
MBC	01/2024	CAD 0	\$ 0	0	0	0	0.00
	01/2024	\$ 50	AUD 75	2	0	2	0.00
	01/2024	9,281	€ 8,441	46	0	46	0.00
MYI	01/2024	221	¥ 32,541	10	0	10	0.00
SCX	01/2024	290	SEK 3,017	9	0	9	0.00
UAG	01/2024	38	DKK 260	0	0	0	0.00
	01/2024	7,666	£ 6,058	56	0	56	0.01
				\$ 228	\$ 0	\$ 228	0.01

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 10,195	\$ 11,143	\$ 2	\$ (123)	\$ (121)	(0.01)
	01/2024	\$ 399,605	€ 363,351	1,862	0	1,862	0.08
BRC	01/2024	355,686	323,415	1,657	0	1,657	0.07
CBK	01/2024	€ 8,224	\$ 8,944	1	(144)	(143)	(0.01)
MBC	01/2024	2,876	3,123	0	(54)	(54)	0.00
	01/2024	\$ 319,539	€ 292,235	3,353	0	3,353	0.14
UAG	01/2024	2,499	2,272	11	0	11	0.00
				\$ 6,886	\$ (321)	\$ 6,565	0.27

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income and R Class GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 183	\$ 231	\$ 0	\$ (2)	\$ (2)	0.00
	01/2024	\$ 14,232	£ 11,230	85	0	85	0.00
BPS	01/2024	£ 127	\$ 160	0	(2)	(2)	0.00
	01/2024	\$ 16,619	£ 13,102	84	0	84	0.00
BRC	01/2024	291	230	2	0	2	0.00
CBK	01/2024	£ 1,967	\$ 2,487	0	(20)	(20)	0.00
GLM	01/2024	17	22	0	0	0	0.00
MBC	01/2024	2,100	2,668	0	(9)	(9)	0.00
MYI	01/2024	488	623	1	(1)	, O	0.00
SCX	01/2024	\$ 95,786	£ 75,727	754	0	754	0.03
SSB	01/2024	£ 230	\$ 289	0	(4)	(4)	0.00
	01/2024	\$ 63,045	£ 49,962	649	, O	649	0.03
UAG	01/2024	£ 1,500	\$ 1,877	0	(35)	(35)	0.00
	01/2024	\$ 95,780	£ 75,681	702	, O	702	0.03
				\$ 2,277	\$ (73)	\$ 2,204	0.09

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	01/2024	\$ 58,525	SGD 77,798	\$ 470	\$ 0	\$ 470	0.02
JPM	01/2024	12,438	16,589	141	0	141	0.01
MYI	01/2024	54,569	72,791	629	0	629	0.03
TOR	01/2024	52,083	69,493	613	0	613	0.02
				\$ 1,853	\$ 0	\$ 1,853	0.08
Total OTC Financial Derivat	ive Instruments					\$ (11,169)	(0.47)
Total Investments						\$ 3,703,023	155.52
Other Current Assets & Liak	oilities					\$ (1,321,930)	(55.52)
Net Assets						\$ 2,381,093	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- Security is in default.
- (a) When-issued security.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Affiliated to the Fund.
- (f) Securities with an aggregate fair value of \$1,193,907 (31 December 2022: \$734,559) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Security with an aggregate fair value of \$Nil (31 December 2022: \$9,544) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Securities with an aggregate fair value of \$4,789 (31 December 2022: \$101) and cash of \$3,304 (31 December 2022: \$Nil) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$32,998 (31 December 2022: \$24,192) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$20,690 (31 December 2022: \$21,490) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 3,694,700	\$ 5,369	\$ 3,700,069
Investment Funds	23,397	0	0	23,397
Repurchase Agreements	0	2,878	0	2,878
Financial Derivative Instruments <sup>(3)</sup>	(9,807)	(13,514)	0	(23,321)
Totals	\$ 13,590	\$ 3,684,064	\$ 5,369	\$ 3,703,023

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 3,391,396	\$ 0	\$ 3,391,396
Investment Funds	7,043	0	0	7,043
Repurchase Agreements	0	2,245	0	2,245
Financial Derivative Instruments(3)	(4,808)	18,214	0	13,406
Totals	\$ 2,235	\$ 3,411,855	\$ 0	\$ 3,414,090

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

## Schedule of Investments Global Real Return Fund (Cont.)

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
CIB	5.470%	21/11/2023	04/01/2024	\$ (157,548)	\$ (158,529)	(6.66)
	5.470	13/12/2023	04/01/2024	(34,825)	(34,926)	(1.47)
NOM	5.500	07/12/2023	18/01/2024	(377,351)	(378,792)	(15.91)
SCX	3.920	01/11/2023	07/02/2024	€ (63,384)	(70,474)	(2.96)
STR	5.540	02/01/2024	03/01/2024	\$ (435,389)	(435,389)	(18.28)
	5.660	29/12/2023	02/01/2024	(478,632)	(478,858)	(20.11)
Total Reverse Repurchase Agreements					\$ (1,556,968)	(65.39)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
AZD	\$ (470)	\$ 350	\$ (120)	\$ N/A	\$ N/A	\$ N/A
BOA	(2,771)	2,700	(71)	3,056	(2,990)	66
BOM	N/A	N/A	N/A	110	0	110
BPS	(4,313)	6,400	2,087	(381)	580	199
BRC	1,986	(3,850)	(1,864)	(156)	130	(26)
CBK	(1,090)	660	(430)	11,029	(10,872)	157
DUB	470	(350)	120	(3,859)	3,720	(139)
FAR	(1,133)	1,000	(133)	N/A	N/A	N/A
GLM	(2,794)	2,320	(474)	(1,194)	610	(584)
GST	(932)	900	(32)	(2,425)	2,410	(15)
JPM	46	0	46	(2,608)	2,180	(428)
MBC	2,587	(4,050)	(1,463)	8,954	(8,240)	714
MYC	(27)	0	(27)	(36)	90	54
MYI	928	(1,200)	(272)	(3,890)	2,910	(980)
RBC	N/A	N/A	N/A	44	0	44
RYL	(4)	0	(4)	N/A	N/A	N/A
SAL	(9)	130	121	(20)	130	110
SCX	(4,738)	5,720	982	(7,751)	7,310	(441)
SSB	645	(560)	85	N/A	N/A	N/A
TOR	613	(440)	173	(270)	1,420	1,150
UAG	(163)	510	347	18	0	18

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	131.53	115.82
Transferable securities dealt in on another regulated market*	23.61	15.81
Other transferable securities	0.26	0.25
Investment funds	0.98	0.27
Repurchase agreements	0.12	0.09
Financial derivative instruments dealt in on a regulated market	(0.78)	(0.09)
Centrally cleared financial derivative instruments	0.27	0.58
OTC financial derivative instruments	(0.47)	0.02
Reverse repurchase agreements	(65.39)	(30.96)
Sale-buyback financing transactions	N/A	(0.37)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	1.22	1.83
Belgium	0.08	0.07
Canada	1.61	1.46
Cayman Islands	1.09	1.58
Denmark	2.92	4.20
France	9.43	7.82
Germany	3.63	0.86
Ireland ´	9.23	8.54
Italy	12.38	7.79
Japan	5.12	4.27
Luxembourg	0.87	0.02
Netherlands	0.75	0.71
New Zealand	1.87	1.63
Peru	0.01	0.07
Slovenia	0.04	0.04

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Spain	2.27	1.71
Supranational	0.37	N/A
Sweden	1.33	1.15
Switzerland	0.17	N/A
United Kingdom	28.51	25.93
United States	71.99	62.20
Short-Term Instruments	0.51	N/A
Investment Funds	0.98	0.27
Repurchase Agreements	0.12	0.09
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.76)	(0.09)
Written Options	( /	(, , , , ,
Future Styled Options on Exchange-Traded Futures Contracts	(0.02)	N/A
Centrally Cleared Financial Derivative Instruments	( , , ,	
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Interest Rate Swaps	0.27	0.58
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	N/A	0.46
Written Options		
Inflation-Capped Options	(0.01)	(0.02)
Interest Rate Swaptions	(0.23)	(0.88)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	(0.83)	(0.96)
Hedged Forward Foreign Currency Contracts	0.60	1.42
Other Current Assets & Liabilities	(55.52)	(32.75)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)		% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
TRANSFERABLE SECURITIES			CORPORATE BONDS & NOT	ES			BNP Paribas Issuance BV			
LOAN PARTICIPATIONS A	AND ASSIC	SNMENTS	BANKING & FINANCE				0.000% due 09/04/2029	\$ 10.5	1,652,088	2.34
American Airlines, Inc.			ABN AMRO Bank NV	00 500	¢ 101 102	0.14	<b>BPCE S.A.</b> 1.652% due 06/10/2026	1,027	956	0.00
	\$ 58,950 \$	60,649 0.09	6.575% due 13/10/2026 \$ Adler Financing SARL (12.500%		\$ 101,192 r 12 500% P		6.612% due 19/10/2027	207,300	213,498	0.30
<b>Avolon TLB Borrower (U.S.)</b> 7.708% due 22/06/2028	4,102	4,111 0.01	12.500% due				6.714% due 19/10/2029 7.003% due 19/10/2034	188,100 152,500	198,264 165,924	
Carnival Corp.	,,	,	30/06/2025 (d) €	903	1,053	0.00	Brandywine Operating Pa		,	
	€ 60,916	67,501 0.10 15,278 0.02	<b>AGFC Capital Trust</b> 7.405% due 15/01/2067 \$	23,000	11,697	0.02	3.950% due 15/11/2027 7.800% due 15/03/2028	7,918 3,832	7,083 3,880	
8.720% due 18/10/2028 : Cengage Learning, Inc.	\$ 15,234	13,276 0.02	AGPS BondCo PLC	25,000	, 03 /	0.02	CaixaBank S.A.	3,032	3,000	0.01
10.405% due 14/07/2026	28,669	28,796 0.04	5.000% due 27/04/2027 €	1,100 200		0.00	6.208% due 18/01/2029	64,050	65,389	
Charter Communications Op			5.500% due 13/11/2026 AIB Group PLC	200	/8	0.00	6.684% due 13/09/2027 6.840% due 13/09/2034	21,400 21,000	21,952 22,197	
7.133% due 01/02/2027 Diamond Sports Group LLC	34,569	34,613 0.05	5.250% due 23/10/2031	92,600	110,677		CIFI Holdings Group Co. L		22,137	0.05
TBD% - 15.420% due				20,300	21,408	0.03	4.375% due 12/04/2027 ^	2,000		0.00
25/05/2026	4,030	3,053 0.00	<b>Ally Financial, Inc.</b> 5.800% due 01/05/2025	20,282	20,317	0.03	4.450% due 17/08/2026 ^ 4.800% due 17/05/2028 ^	1,700 700		0.00
DirecTV Financing LLC 10.650% due 02/08/2027	35,427	35.491 0.05	Ambac Assurance Corp.	,	.,.		5.250% due 13/05/2026 ^	1,100		0.00
Emerald TopCo, Inc.	33/12/	55, 15 . 0.05	5.100% (i)	0	0	0.00	5.950% due 20/10/2025 ^ 6.000% due 16/07/2025 ^	1,300 2,000		0.00
8.970% due 24/07/2026	3,548	3,523 0.01	American Assets Trust LP 3.375% due 01/02/2031	4,800	3,918	0.01	6.450% due 07/11/2024 ^	3,300	235	0.00
Envision Healthcare Corp. 13.258% due 15/09/2028	58,953	58,953 0.08	American Tower Corp.	1,000	3,310	0.01	Citigroup, Inc. 2.572% due 03/06/2031 (I)	5,000	4.274	0.01
Finastra USA, Inc.	30,333	30,333 0.00	3.650% due 15/03/2027	6,200	5,967	0.01	3.106% due 08/04/2026	1,800	1,750	
0.500% - 12.616% due	2.070	2.070000	<b>Armor Holdco, Inc.</b> 8.500% due 15/11/2029	800	726	0.00	Corestate Capital Holding	S.A. (10.000	% Cash or	
13/09/2029 μ 12.713% due 13/09/2029	2,979 28,721	2,978 0.00 28,683 0.04	Army Hawaii Family Housing T			0.00	<b>11.000% PIK)</b> 10.000% due			
iHeartCommunications, Inc.	,	20,000 0.0 .	5.876% due 15/06/2050	102,010		0.10	31/12/2026 (d)	€ 1,000	1,105	0.00
8.470% due 01/05/2026	256,394	222,277 0.32	<b>Aroundtown S.A.</b> 1.500% due 28/05/2026 €	300	207	0.00	Corestate Capital Holding 9.000% PIK)	J S.A. (8.000%	Cash or	
8.720% due 01/05/2026 Lealand Finance Co. BV	10,691	9,220 0.01		33,840			8.000% due			
8.470% due 28/06/2024	2,771	1,926 0.00	Asian Development Bank				31/12/2026 ^(d)	6,482	3,750	0.01
Lealand Finance Co. BV (6.4	70% Cash a	and 3.000% PIK)		99,000	5,765	0.01	Country Garden Holdings 2.700% due 12/07/2026 ^		646	0.00
3.000% - 6.470% due 30/06/2025 (d)	6,706	2,806 0.00	Avolon Holdings Funding Ltd. 2.528% due 18/11/2027 \$	165,597	146,862	0.21	3.125% due 22/10/2025 ^	13,400	1,167	0.00
Poseidon Bidco SASU	-,	_,	Banca Monte dei Paschi di Sier				3.875% due 22/10/2030 ^ 4.800% due 06/08/2030 ^	6,400 1,000		0.00
	€ 103,800	114,806 0.16	1.875% due 09/01/2026 € 2.625% due 28/04/2025	33,400 5,400	35,094 5,823		5.125% due 17/01/2025 ^	1,600	125	0.00
<b>PUG LLC</b> 8.970% due 12/02/2027	\$ 13,051	12,875 0.02	3.625% due 24/09/2024	4,800			5.400% due 27/05/2025 ^ 5.625% due 14/01/2030 ^	1,600 700		0.00
9.720% due 12/02/2027	973	968 0.00	6.750% due 02/03/2026	129,460	146,449		6.150% due 17/09/2025 ^	1,000	84	0.00
SCUR-Alpha 1503 GmbH	C 62 100	62.0120.00	7.708% due 18/01/2028 8.000% due 22/01/2030	5,000 26,444	5,537 29,467	0.01	6.500% due 08/04/2024 ^ 8.000% due 27/01/2024 ^	500 2,800		0.00
	€ 62,100 \$ 112,849	63,013 0.09 104,151 0.15	8.500% due 10/09/2030	12,200	13,584	0.02	CPI Property Group S.A.	2,000	22 1	0.00
Sotera Health Holdings LLC			Banco de Credito del Peru S.A. 4.650% due 17/09/2024 PEN	95,500	25,051	0.04	1.500% due 27/01/2031	€ 2,200	1,286	
8.395% due 11/12/2026	17,409	17,423 0.02	Banco Espirito Santo S.A.	33,300	23,031	0.01	2.750% due 12/05/2026 2.750% due 22/01/2028	2,600 £ 1,700	2,405 1,527	
SS&C European Holdings SA 7.220% due 16/04/2025	8,319	8,341 0.01	2.625% due 08/05/2017 ^ €	16,200			Credit Agricole S.A.			
SS&C Technologies, Inc.	-,-		4.750% due 15/01/2018 ^ Banco Santander S.A.	8,100	2,461	0.00	6.316% due 03/10/2029	\$ 23,650	24,794	0.04
7.220% due 16/04/2025	14,149	14,184 0.02	1.849% due 25/03/2026 \$	5,000	4,631	0.01	Credit Suisse AG 0.495% due 02/02/2024	17,400	17,324	0.02
Syniverse Holdings, Inc. 12.348% due 13/05/2027	39,299	34,755 0.05	4.250% due 11/04/2027 4.379% due 12/04/2028	2,800 1,200			5.500% due 20/08/2026	€ 78,600	91,319	0.13
TransDigm, Inc.	,	2 1,1 22 2122	6.527% due 07/11/2027	47,800			Credit Suisse AG AT1 Claim	\$ 138,872	16,664	0.02
8.598% due 22/02/2027 8.598% due 24/08/2028	36,573	36,772 0.05	6.607% due 07/11/2028	30,800	32,818	0.05	Deutsche Bank AG	\$ 150,07Z	10,004	0.02
U.S. Renal Care, Inc.	83,172	83,655 0.12	<b>Bank of America Corp.</b> 3.419% due 20/12/2028	19,850	18,711	0.03	1.375% due 17/02/2032	€ 39,900	36,284	
10.470% due 20/06/2028	24,981	19,048 0.03	3.824% due 20/01/2028	2,692	2,588	0.00	1.750% due 19/11/2030 2.129% due 24/11/2026 (I)	5,000 \$ 24,300	4,809 22,792	
United Airlines, Inc.	10.607	19 700 0 02	4.571% due 27/04/2033 4.827% due 22/07/2026	3,000 3,300			3.035% due 28/05/2032 (l)	45,920	38,388	
9.220% due 21/04/2028 Veritas U.S., Inc.	18,607	18,700 0.03	5.202% due 25/04/2029	7,300	7,350	0.01	3.547% due 18/09/2031 6.720% due 18/01/2029	20,300 34,800	17,827 36,463	
10.470% due 01/09/2025	1,976	1,649 0.00	5.288% due 25/04/2034	51,100	51,245	0.07	6.819% due 20/11/2029	26,700	28,128	
Wesco Aircraft Holdings, Inc	с.		Bank of Nova Scotia 4.900% due				East Lane Re Ltd. 14.582% due 31/03/2026	14,900	14,974	0.02
TBD% - 13.988% due 01/03/2024	7,371	7,821 0.01	04/06/2025 (i)(k)	3,346	3,204	0.00	EPR Properties	17,300	17,374	0.02
Westmoreland Coal Co.	,,,,,,	. 7021 0.01	Barclays PLC	01 215	70.004	0.11	3.600% due 15/11/2031	841		0.00
8.000% due 04/11/2030	1,962	1,452 0.00	4.972% due 16/05/2029 5.501% due 09/08/2028	81,215 40,884			3.750% due 15/08/2029 4.500% due 01/06/2027	2,887 5,100	2,543 4,816	
Windstream Services LLC 11.706% due 21/09/2027	27,107	25,718 0.04	6.490% due 13/09/2029	13,300	13,860	0.02	4.750% due 15/12/2026	7,623	7,300	0.01
Wm Morrison Supermarkets		23,710 0.04	6.496% due 13/09/2027 6.692% due 13/09/2034	31,300 26,900			4.950% due 15/04/2028 <b>Equinix, Inc.</b>	7,610	7,226	0.01
8.752% due 04/11/2027	€ 112,376	118,220 0.17	7.385% due 02/11/2028	21,400	22,883	0.03	2.900% due 18/11/2026	2,400	2,281	0.00
Worldpay LLC TBD% due 31/01/2031	\$ 25,200	25 3/12 0 0/	7.437% due 02/11/2033	35,850	40,169	0.06	Erste Group Bank AG			
ון בארוואון ב איט אין אפון (עפון uuc אוויאין פ	_ ۲۵,۷00 _	25,342 0.04 1,288,751 1.83	<b>Bevco Lux SARL</b> 1.000% due 16/01/2030 €	15,000	13,904	0.02	4.250% due 15/10/2027 (i)(k)	€ 29,000	27,518	0.04
	_	, ,	Blue Ridge Re Ltd.				<b>Essential Properties LP</b>			
			10.582% due 08/01/2031 \$	11,486	11,492	0.02	2.950% due 15/07/2031	\$ 4,000	3,150	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR 00S)	FAIR VALUE (000S)	% OF NET ASSETS
Extra Space Storage LP 5.900% due 15/01/2031	\$ 12,500 \$	13,055		Morgan Stanley 0.000% due 02/04/2032 (I) \$	68,500 \$	41,638		SLM Student Loan Trust 4.475% due 15/12/2033	€ 10,7	/12 ¢	11,018	0.02
Ford Motor Credit Co. LLC		,		2.188% due 28/04/2026 3.622% due 01/04/2031	1,400 13,200	1,345 12,165	0.00	Societe Generale S.A.			•	
2.748% due 14/06/2024 7.200% due 10/06/2030	£ 17,601 \$ 3,200	22,139 3,412	0.00	4.679% due 17/07/2026	2,400	2,378	0.00	2.889% due 09/06/2032 6.446% due 10/01/2029	\$ 14,3 51,3	00	11,812 53,112	0.08
7.350% due 04/11/2027 Gateway Casinos & Entertai	2,800 nment Ltd.	2,955	0.00	5.123% due 01/02/2029 6.138% due 16/10/2026	4,237 2,000	4,259 2,037		6.447% due 12/01/2027 6.691% due 10/01/2034	42,9 137,1		43,674 144,927	
5.000% due 12/03/2038 CA	AD 46,366	32,032	0.05	National Health Investors, Inc. 3.000% due 01/02/2031	9,000	7,207	0.01	Standard Chartered PLC 2.678% due 29/06/2032	3,5		2,849	
<b>GLP Capital LP</b> 3.250% due 15/01/2032	\$ 4,100	3,466		Nationwide Building Society	,			6.170% due 09/01/2027	5,5	00	5,586	0.01
4.000% due 15/01/2031 5.250% due 01/06/2025	17,715 3,502	15,974 3,492		4.302% due 08/03/2029	163,883 34,100	153,224 32,699	0.05	6.750% due 08/02/2028 7.018% due 08/02/2030	154,9 4,8		159,680 5,071	
5.300% due 15/01/2029 6.750% due 01/12/2033	16,214 1,900	16,130 2,052			73,400 97,120	83,677 100,596		Stichting AK Rabobank Certi 6.500% (i)	ficaten € 206,3	26	228,841	0.32
Goldman Sachs Group, Inc.	E 700	5.571	0.01	Nature Coast Re Ltd. 10.000% due 07/12/2030	11,206	11,211	0.02	Sunac China Holdings Ltd. 6.000% due 30/09/2026	\$ 3	37		0.00
3.750% due 25/02/2026 4.223% due 01/05/2029	5,700 7,100	6,873	0.01	NatWest Group PLC				6.250% due 30/09/2027	3	37	27	0.00
6.484% due 24/10/2029 Goodman U.S. Finance Three	150,000 e <b>LLC</b>	159,265	0.23	4.892% due 18/05/2029	121,125 62,833	116,168 61,762	0.09	6.500% due 30/09/2027 6.750% due 30/09/2028	1,0	75 112	46	0.00
3.700% due 15/03/2028 Hexagon RE Ltd.	11,640	10,845	0.02	5.076% due 27/01/2030 6.016% due 02/03/2034	134,670 62,800	132,721 66,003		7.000% due 30/09/2029 7.250% due 30/09/2030		12 76	55 19	0.00
13.871% due 07/01/2031	€ 10,684	11,770	0.02	Navient Corp. 5.625% due 25/01/2025	3,549	3,338	0.00	<b>SVB Financial Group</b> 3.125% due 05/06/2030 ^	3	00	197	0.00
<b>Highwoods Realty LP</b> 3.050% due 15/02/2030	\$ 1,100	910	0.00	New Metro Global Ltd.		1.162		Taranis Reinsurance DAC				
HSBC Holdings PLC 2.357% due 18/08/2031	46,700	38,715	0.06	4.500% due 02/05/2026 4.625% due 15/10/2025	4,600 800	230	0.00	9.958% due 07/01/2031 12.155% due 08/01/2031	€ 6,7 9,4		7,407 10,391	0.01
2.804% due 24/05/2032 2.848% due 04/06/2031	25,700 3,600	21,466		4.800% due 15/12/2024 Nissan Motor Acceptance Co. L	7,900 .LC	3,140	0.00	<b>U.S. Capital Funding Ltd.</b> 5.948% due 10/07/2043	\$ 5,0	10	3,857	0.01
3.973% due 22/05/2030	46,600	43,567	0.06	2.750% due 09/03/2028 Nomura Holdings, Inc.	21,400	18,899	0.03	6.389% due 01/08/2034		.00		0.00
4.583% due 19/06/2029 5.402% due 11/08/2033	15,300 7,000		0.01	2.172% due 14/07/2028	14,968	13,160	0.02	<b>UBS AG</b> 5.125% due 15/05/2024 (k)	49,7	85	49,436	0.07
5.887% due 14/08/2027 6.254% due 09/03/2034	54,600 126,700	55,381 134,731	0.08 0.19	Nordea Kredit Realkreditakties 2.000% due 01/10/2047 DKK	selskab 0	0	0.00	UBS Group AG 2.746% due 11/02/2033	3,1	16	2,558	0.00
Hudson Pacific Properties LP 3.250% due 15/01/2030	500	368	0.00	Nykredit Realkredit A/S 2.000% due 01/07/2037	0	0	0.00	3.091% due 14/05/2032 3.126% due 13/08/2030	57,3 19,2		48,871 17,167	0.07
3.950% due 01/11/2027 4.650% due 01/04/2029	4,445 4,517	3,726		2.000% due 01/10/2047	Ő		0.00	3.750% due 26/03/2025 3.869% due 12/01/2029	20,9	00	20,493 5,426	0.03
5.950% due 15/02/2028	14,077		0.02	Orange Capital RE DAC 11.475% due 08/01/2027 €	9,900	10,942	0.02	4.194% due 01/04/2031 5.959% due 12/01/2034	83,6 93,2	37	77,949 96,514	0.11
InCaps Funding Ltd. 7.639% due 01/06/2033	1,998	1,878	0.00	Park Aerospace Holdings Ltd. 5.500% due 15/02/2024 \$	13,831	13,806	0.02	6.246% due 22/09/2029	29,7	00	31,005	0.04
Intesa Sanpaolo SpA 7.200% due 28/11/2033	37,900	40,429	0.06	Preferred Term Securities Ltd. 5.735% due 22/03/2038	9,159	8,472	0.01	6.301% due 22/09/2034 6.327% due 22/12/2027	10,0 30,8	00	10,594 31,760	0.05
7.800% due 28/11/2053 8.248% due 21/11/2033	25,000 3,900	27,473	0.04 0.01	5.785% due 22/03/2038 5.846% due 22/12/2036	7,962 362	6,609	0.01	6.373% due 15/07/2026 6.442% due 11/08/2028	32,2 115,8	50	120,385	0.17
JPMorgan Chase & Co.	•			5.936% due 22/06/2037	13,278	329 11,685	0.02	6.537% due 12/08/2033 7.375% due 07/09/2033	102,0 £ 6,5		108,991 9,560	0.15 0.01
2.083% due 22/04/2026 3.509% due 23/01/2029	3,100 3,500	3,319		5.946% due 22/03/2037 5.946% due 22/09/2037	15,905 15,903	14,473 13,517	0.02	7.750% due 01/03/2029 9.016% due 15/11/2033	€ 108,8 \$ 38,5		138,774 47,417	
3.960% due 29/01/2027 4.005% due 23/04/2029	7,000 7,000	6,841 6,741		5.956% due 22/12/2036 5.986% due 22/09/2036	19,295 1,108	18,234 1,030	0.00	Unique Pub Finance Co. PLC 7.395% due 28/03/2024	£ 5	86	7/16	0.00
6.070% due 22/10/2027 6.087% due 23/10/2029	95,400 88,860	98,177 93,475		5.996% due 22/12/2035 6.016% due 22/09/2037	9,146 11,769	8,460 9,298		Uniti Group LP				
6.254% due 23/10/2034 Kaisa Group Holdings Ltd.	49,400	53,578	80.0	6.026% due 23/09/2035 6.026% due 22/03/2037	437 13,130	435 9,979		4.750% due 15/04/2028 10.500% due 15/02/2028	\$ 11,3 72,9		9,808 74,021	
9.375% due 30/06/2024 ^ 9.750% due 28/09/2023 ^	1,800 800	65 29		6.046% due 22/03/2038 6.076% due 22/12/2035	4,532 2,164	4,079 1,818		<b>Ursa Re Ltd.</b> 10.871% due 07/12/2026	19,4	.00	19,399	0.03
10.500% due				6.096% due 22/03/2038 6.126% due 23/09/2035	9,085 6,643	7,858 5,879	0.01	14.121% due 07/12/2026	24,9		24,898	
15/01/2025 ^ 11.250% due	400	15		6.226% due 23/03/2035 6.482% due 03/07/2033	10,000 274	8,750		VICI Properties LP 3.500% due 15/02/2025	42,5		41,455	
16/04/2025 ^ 11.500% due	800	26		6.546% due 22/03/2038	735	705		3.750% due 15/02/2027 3.875% due 15/02/2029	39,1 14,1	80	36,933 13,037	0.02
30/01/2023 ^ 11.700% due	600	20	0.00	Realkredit Danmark A/S 2.500% due 01/04/2047 DKK	0	0	0.00	4.125% due 15/08/2030 4.250% due 01/12/2026	10,1 31,4		9,225 30,238	
11/11/2025 ^ 11.950% due	2,600	94	0.00	Santander UK Group Holdings I 2.469% due 11/01/2028 \$	<b>PLC</b> 5,600	5,108	0.01	4.500% due 01/09/2026 4.500% due 15/01/2028	11,0 2,0		10,682 1,909	
12/11/2023 ^	800	29	0.00	3.823% due 03/11/2028 6.534% due 10/01/2029	25,600 47,000	24,078 48,685	0.03	4.625% due 15/06/2025 4.625% due 01/12/2029	5,6 32,6		5,551 30,750	0.01
KBC Group NV 5.796% due 19/01/2029	16,350	16,640		6.750% due	65,803	83,958		5.625% due 01/05/2024 5.750% due 01/02/2027	9,5 25,3	05	9,480 25,450	0.01
6.324% due 21/09/2034 Kennedy Wilson Europe Rea	75,200 I Estate Ltd.	79,527	0.11	6.833% due 21/11/2026 \$	21,600 52,550	22,013 72,911	0.03	Voyager Aviation Holdings L	LC			
3.250% due 12/11/2025 (m)	€ 9,400	9,437	0.01	SBA Tower Trust				8.500% due 09/05/2026 ^ <b>Wells Fargo &amp; Co.</b>	4,6	Öδ	2,538	
Kilroy Realty LP 2.650% due 15/11/2033	\$ 2,400	1,823	0.00	2.836% due 15/01/2050 \$  Sberbank of Russia Via SB Capi		5,685	0.01	2.188% due 30/04/2026 4.478% due 04/04/2031	6,6 13,2		6,329 12,763	
4.250% due 15/08/2029	1,500	1,377		5.125% due 29/10/2022 ^	6,100	366	0.00	4.540% due 15/08/2026 4.897% due 25/07/2033	11,0	00	10,889 8,578	0.02
Lloyds Banking Group PLC 3.750% due 11/01/2027	24,761	23,785		Seazen Group Ltd. 4.450% due 13/07/2025	1,900	560		5.389% due 24/04/2034 5.557% due 25/07/2034	17,6 28,0	00	17,687 28,522	0.03
4.750% due 21/09/2031 7.875% due	€ 41,600	48,623		6.000% due 12/08/2024 SLM Corp.	5,000	2,800		6.303% due 23/10/2029	79,6	00	83,941	0.12
27/06/2029 (i)(k)	£ 28,220	35,279	0.05	4.200% due 29/10/2025	2,686	2,608	0.00	6.491% due 23/10/2034	47,5	UU	51,702	0.07

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
Yango Group Co. Ltd. 6.900% due				3.950% due 30/06/2062	\$ 89,600 \$ 21,300	13,424	0.02	<b>Noble Finance LLC</b> 8.000% due 15/04/2030 \$	5 5,779 \$	6,018	0.01
31/10/2022 ^	CNY 50,000 \$	995 <b>8,649,588</b>	0.00 <b>12.26</b>	4.400% due 01/12/2061 Community Health Systems, In		26,303 73,654		<b>NPC Ukrenergo</b> 6.875% due 09/11/2028	1,000	272	0.00
INDUSTRIALS				5.625% due 15/03/2027 8.000% due 15/03/2026	79,160 33,087	33,007		Oracle Corp. 3.850% due 01/04/2060	2,776	2,016	
Air Canada Pass-Through 5.250% due 01/10/2030	<b>Trust</b> \$ 32,406	31,808	0.05	Constellation Oil Services Hol 13.500% due 30/06/2025	1,150	1,140		4.100% due 25/03/2061 (l) PeaceHealth Obligated Group	13,100	10,003	
Alaska Airlines Pass-Thro 4.800% due 15/02/2029	ough Trust 19,407	18,886	0.03	Constellation Oil Services Hol 4.000% PIK)		.000% Cas 2,178		3.218% due 15/11/2050 <b>Petroleos de Venezuela S.A.</b>	13,300	8,743	0.01
<b>Altice Financing S.A.</b> 5.750% due 15/08/2029	63,003	55,994	0.08	3.000% due 31/12/2026 (d) <b>CoStar Group, Inc.</b> 2.800% due 15/07/2030	2,993			5.375% due 12/04/2037 5.500% due 12/04/2047	53,114 50,574		0.01
<b>Altice France S.A.</b> 8.125% due 01/02/2027	24,392	22,505	0.03	CVS Pass-Through Trust	11,362	9,669		6.000% due 16/05/2034 6.000% due 15/11/2036 9.750% due 17/05/2045	47,576 63,177 28,330	5,470 7,344 3,683	0.01
<b>Amdocs Ltd.</b> 2.538% due 15/06/2030	3,500	3,021	0.00	4.163% due 11/08/2036 4.704% due 10/01/2036 5.926% due 10/01/2034	1,366 5,109 715	1,218 4,748 725		Petroleos Mexicanos 2.750% due 21/04/2027 €	·	2,796	
American Airlines Pass-T		12 244	0.02	6.036% due 10/12/2028	2,347	2,371	0.00	5.950% due 28/01/2031 \$	43,161	34,518	0.05
2.875% due 11/01/2036 3.000% due 15/04/2030	14,394 2,641	12,244 2,387	0.02	6.943% due 10/01/2030 7.507% due 10/01/2032	4,827 5,671	4,932 5,967		6.700% due 16/02/2032 6.750% due 21/09/2047	303,442 2,466	252,148 1.617	
3.150% due 15/08/2033	729	639	0.00	8.353% due 10/07/2031	4,448	4,804		6.950% due 28/01/2060	60,850	40,153	
3.200% due 15/12/2029 3.350% due 15/04/2031	3,103 9,840	2,829 8,898	0.00	Delta Air Lines Pass-Through		476		7.690% due 23/01/2050	9,240	6,583	0.01
3.375% due 01/11/2028	22,982	21,082	0.03	2.000% due 10/12/2029	198	1/6	0.00	Prime Healthcare Services, Inc. 7.250% due 01/11/2025	35,984	35,124	0.05
3.575% due 15/07/2029	9,274	8,659	0.01	<b>DISH DBS Corp.</b> 5.250% due 01/12/2026	72,570	62,310	0.09	Prosus NV	33,964	33,124	0.05
3.600% due 22/03/2029 3.700% due 01/04/2028	1,741 29,456	1,631 27,439	0.00	5.750% due 01/12/2028	81,200	64,917		1.985% due 13/07/2033 €	£ 10,500	8,603	0.01
4.000% due 15/01/2027	273	262	0.00	Energy Transfer LP				2.085% due 19/01/2030	3,900	3,612	0.01
4.000% due 15/08/2030	5,078	4,560	0.01	4.950% due 15/05/2028	2,500	2,490		2.778% due 19/01/2034 3.061% due 13/07/2031	8,700 4,600	7,517 3,719	
Baptist Healthcare System			0.01	6.050% due 01/12/2026 6.100% due 01/12/2028	18,300 6,250	18,825 6,581		4.193% due 19/01/2032	3,700	3,195	
3.540% due 15/08/2050 BAT Capital Corp.	13,100	9,679	0.01	6.400% due 01/12/2030	25,000	26,758		RegionalCare Hospital Partners	Holdings,	Inc.	
6.343% due 02/08/2030 6.421% due 02/08/2033	5,300 4,300	5,569 4,503	0.01	Exela Intermediate LLC 11.500% due 15/04/2026	5,011	902	0.00	9.750% due 01/12/2026 Roadster Finance DAC	2,700	2,682	0.00
BAT International Finance	•	4,303	0.01	Gazprom PJSC Via Gaz Capita	I S.A.			2.375% due 08/12/2032 €	7,000	6,826	0.01
5.931% due 02/02/2029	50,000	51,985	0.07		€ 500		0.00	Rolls-Royce PLC	17.006	20 272	0.02
Bayer U.S. Finance LLC				2.949% due 24/01/2024 4.250% due 06/04/2024	56,890 £ 500	51,846 519	0.07	4.625% due 16/02/2026 5.750% due 15/10/2027 £	17,996 9,371	20,273 12,021	
6.125% due 21/11/2026 6.250% due 21/01/2029	15,000 20,500	15,256 20,972	0.02		\$ 20,300	14,108		RTX Corp.	5,511	12,021	0.02
6.375% due 21/11/2030	15,700	16,165	0.02	4.950% due 06/02/2028	24,600	17,097		5.750% due 08/11/2026 \$	25,000	25,696	
6.500% due 21/11/2033	30,000	31,024	0.04	5.150% due 11/02/2026 7.288% due 16/08/2037	32,700 18,510	24,525 14,931		5.750% due 15/01/2029	23,250	24,318	0.03
6.875% due 21/11/2053	14,100	15,032	0.02	8.625% due 28/04/2034	38,699	35,291		Russian Railways Via RZD Capit 7.487% due 25/03/2031 ^ £	ai PLC 13,950	11,559	0.02
Bioceanico Sovereign Ce 0.000% due	rtificate Ltd.			Global Payments, Inc.				Sandoz Finance BV	15,550	11,555	0.02
05/06/2034 (f)	1,171	839	0.00	1.200% due 01/03/2026 Greene King Finance PLC	2,664	2,449	0.00	3.970% due 17/04/2027 4.220% due 17/04/2030	5,000 5,000	16,913 5,740	
<b>Boeing Co.</b> 5.705% due 01/05/2040	16,239	16,807	0.02		£ 3,683	4,295	0.01	4.500% due 17/11/2033	10,000	11,746	
5.805% due 01/05/2050	58,907	,	0.09	5.106% due 15/03/2034	2,969	3,679	0.01	Sands China Ltd.			
5.930% due 01/05/2060	65,888	68,345	0.10	GTCR W-2 Merger Sub LLC 7.500% due 15/01/2031	\$ 3,300	3,489	0.01	4.300% due 08/01/2026 \$ 5.375% due 08/08/2025	9,337 21,176	8,972	
British Airways Pass-Thro 2.900% due 15/09/2036	ough Trust 7,029	6,025	0.01	Imperial Brands Finance Neth		5,405	0.01	5.650% due 08/08/2028	21,176	20,896 20,848	
3.300% due 15/06/2034	3,221	2,870	0.00		€ 5,290	4,585	0.01	Spirit Airlines Pass-Through Tru		•	
3.800% due 20/03/2033	2,306	2,160	0.00	Imperial Brands Finance PLC	¢ 2004	2.052	0.00	4.100% due 01/10/2029	1,633	1,502	0.00
4.250% due 15/05/2034 Broadcom, Inc.	6,303	5,885	0.01	3.500% due 26/07/2026 : Integris Baptist Medical Cente	\$ 3,094	2,953	0.00	Sprint Spectrum Co. LLC 4.738% due 20/09/2029	5,217	5,175	0.01
2.450% due 15/02/2031	41,000	35,083	0.05	3.875% due 15/08/2050	10,500	8,070	0.01	Sutter Health	5,217	3,173	0.01
2.600% due 15/02/2033	10,810	8,911	0.01	Intelsat Jackson Holdings S.A.		,		3.161% due 15/08/2040	1,500	1,178	0.00
3.137% due 15/11/2035 3.187% due 15/11/2036	2,408 61,996	1,978 50,273	0.00	6.500% due 15/03/2030	337,627	322,469	0.46	3.361% due 15/08/2050	16,300	12,111	0.02
3.419% due 15/04/2033	13,920	12,232	0.02	IQVIA, Inc. 6.250% due 01/02/2029	14.600	15 260	0.02	Syngenta Finance NV 4.892% due 24/04/2025	4,948	4,884	0.01
3.469% due 15/04/2034	73,631	64,092	0.09	JetBlue Pass-Through Trust	14,600	15,260	0.02	Times Square Hotel Trust	4,540	7,007	0.01
California Institute of Tec 4.283% due 01/09/2116	chnology 9,100	7,219	0.01	4.000% due 15/05/2034	37,657	34,567	0.05	8.528% due 01/08/2026	1,272	1,270	0.00
Carvana Co.	-,	.,		Las Vegas Sands Corp.	5.050	F 020	0.04	Topaz Solar Farms LLC	E 250	4.056	0.01
12.000%	FF 640	45.050	0.06	3.200% due 08/08/2024	5,950	5,838	0.01	4.875% due 30/09/2039 5.750% due 30/09/2039	5,258 44,878	4,856 44,682	0.01
due 01/12/2028 13.000%	55,640	45,052	0.06	Market Bidco Finco PLC 4.750% due 04/11/2027	€ 103,700	103,022	0.15	U.S. Airways Pass-Through Trus	t		
due 01/06/2030 14.000%	88,679	70,842	0.10	Mitchells & Butlers Finance PI 6.013% due 15/12/2030	L <b>C</b> £ 5,469	6,616	0.01	3.950% due 15/05/2027 U.S. Renal Care, Inc.	2,469	2,361	
due 01/06/2031 CDW LLC	109,179	88,269	0.13	6.135% due 15/12/2030 Setflix, Inc.	\$ 3,658	3,397	0.01	10.625% due 28/06/2028 United Airlines Pass-Through Tr	3,879 <b>ust</b>	2,977	0.00
2.670% due 01/12/2026 3.569% due 01/12/2031	7,600 26,300	7,118 23,359	0.01	3.875% due 15/11/2029	€ 18,758	21,470	0.03	2.700% due 01/11/2033 3.500% due 01/09/2031	19,345 1,899	16,408 1,734	
Cellnex Finance Co. S.A.	20,300	23,339	0.03	Nissan Motor Co. Ltd. 3.522% due 17/09/2025	\$ 58,000	55,866	0.00	3.750% due 03/03/2028	7,635	7,283	
3.875% due 07/07/2041	6,300	4,885	0.01	4.345% due 17/09/2027	\$ 58,000 82,724	79,200		4.000% due 11/10/2027	482	460	0.00
CGI, Inc.				4.810% due 17/09/2030	43,097	40,318		4.150% due 11/10/2025 4.150% due 25/02/2033	2,528 727	2,517 672	0.00
1.450% due 14/09/2026	8,100	7,351	0.01	NMG Holding Co., Inc.	02.700	00.154	0.12	5.875% due 15/04/2029	96,562	97,875	
Charter Communications 3.850% due 01/04/2061	S Operating LLC 6,100	: 3,807	0.01	7.125% due 01/04/2026	92,700	89,154	0.13	Valaris Ltd.	4 227	4.264	0.00
	-,,,,,,	-,00.						8.375% due 30/04/2030	1,327	1,361	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
	\$ 44,300		0.06	CONVERTIBLE BONDS & NOTE Multiplan Corp. (6.000% Cash of		PIK)		3.500% due 01/07/2046 - 01/05/2049 \$	8,113	7,600	0.01
3.875% due 01/11/2033 4.125% due 15/08/2031	164,900 40,000	139,942 35,291	0.20 0.05			\$ 19,920	0.03	4.000% due 01/04/2025 - 01/11/2047	40	39	
Venture Global LNG, Inc. 8.125% due 01/06/2028	67,900	68,634	0.10	1.000% due 30/09/2032	581		0.00	4.000% due 15/06/2049 (a) 4.312% due 25/10/2052	4,353 120,984	811 116,703	0.00 0.17
8.375% due 01/06/2031 9.500% due 01/02/2029	61,000 210,250	61,060 222,611	0.09			19,965	0.03	4.443% due 25/11/2052 4.500% due 01/08/2048	139,560 7,635	137,441 7,539	
9.875% due 01/02/2032	70,050	73,011	0.10	MUNICIPAL BONDS & NOTES  Commonwealth of Puerto Rico	Conoral O	hligation		4.500% due 15/05/2049 (a) 5.000% due	3,319	638	0.00
<b>Veritas U.S., Inc.</b> 7.500% due 01/09/2025	4,090	3,380	0.00	Bonds, Series 2022			0.04	15/02/2049 (a) 5.500% due	1,483	260	0.00
Wesco Aircraft Holdings, Ir 3.000% PIK)	nc. (7.500%	6 Cash and		0.000% due 01/11/2043 Golden State, California Tobacc	52,921 co Securiti	28,908 zation Cor		01/08/2033 - 01/04/2036 6.000% due 01/01/2033	0	0	0.00
10.500% due 15/11/2026 ^(d)	30,072	27,366	0.04	Revenue Bonds, (ST APPROP 3.000% due 01/06/2046	3,000	Series 202 2,732		6.500% due 01/02/2032 - 25/11/2049	2,787	2,972	
Windstream Escrow LLC 7.750% due 15/08/2028	73,300	64,278	0.09	Golden State, California Tobaco Revenue Bonds, Series 2021	co Securiti	zation Cor	p.	6.556% due 25/12/2047 7.000% due	2,767	2,088	
Wynn Macau Ltd.				3.850% due 01/06/2050 4.214% due 01/06/2050	2,225 13,300	2,062 10,047		01/12/2025 - 01/06/2037	6		0.00
5.500% due 15/01/2026	6,250	6,105 <b>3,974,836</b>	5.64	Illinois State General Obligation	,		0.02	8.000% due 01/07/2030 <b>Ginnie Mae</b>	0	0	0.00
UTILITIES				<b>Series 2010</b> 6.630% due 01/02/2035	7,334	7,688		0.000% due 20/12/2040 0.000% due 20/01/2049 (a)	1,731 45,143	1,487 847	0.00
Enel Finance America LLC				6.725% due 01/04/2035 7.350% due 01/07/2035	2,488 6,874	2,623 7,474		0.153% due 16/05/2050 (a) 0.677% due 16/01/2043 (a)	787 562	2	0.00
7.100% due 14/10/2027 Gazprom PJSC Via Gaz Fina	3,200 ance PLC	3,417	0.00	Pennsylvania Higher Education Revenue Bonds, (GTD STD LN			206	2.500% due 20/04/2052	58,563 2,692	51,220	0.07
2.950% due 27/01/2029 ONEOK, Inc.	183,800	105,685	0.15	5.726% due 25/10/2036	5,119	5,088	0.01	2.625% due 20/12/2045 3.500% due 20/03/2043 (a)	645		0.00
6.050% due 01/09/2033	11,000	11,660	0.02	Puerto Rico Electric Power Auth (BABs), Series 2010	nority Rev	enue Bond	s,	3.500% due 20/02/2053 3.625% due 20/07/2045	429 5,964	5,953	
6.625% due 01/09/2053 Pacific Gas & Electric Co.	5,100	5,714		6.050% due 01/07/2032 ^ 6.125% due 01/07/2040 ^	6,790 435	1,664 107	0.00	4.122% due 20/04/2037 4.500% due	6	7	0.00
2.100% due 01/08/2027 2.500% due 01/02/2031	7,177 12,391	6,473 10,233	0.01	Puerto Rico Electric Power Auth Series 2008	nority Rev	enue Bond	ls,	15/07/2030 - 20/07/2053 5.000% due	150,934	150,487	0.21
2.950% due 01/03/2026 3.000% due 15/06/2028	104,155 31,800	98,722 29,006	0.14 0.04	5.375% due 01/07/2022	2,355		0.00	20/11/2032 - 20/06/2049 5.283% due 20/06/2067	203,597 3,026	206,534 3,035	
3.150% due 01/01/2026 3.250% due 01/06/2031	60,363 37,030	57,923 32,104	0.08	University of California Revenue 4.858% due 15/05/2112	e <b>Bonds, S</b> 12,280	eries <b>2012</b> 11,605		5.431% due 20/06/2067 5.500% due 20/07/2053	12,981 592,762	13,022 597,265	0.02
3.300% due 15/03/2027 3.300% due 01/12/2027	19,465 113,802	18,213 106,317	0.03 0.15			80,610	0.12	5.616% due 20/06/2067	6,372	6,382	0.01
3.400% due 15/08/2024 3.450% due 01/07/2025	52,193 103,044	51,338 99,778	0.07	U.S. GOVERNMENT AGENCIES	5			5.659% due 20/09/2067 5.787% due 20/08/2065	11,654 2,019	11,738 2,007	0.00
3.500% due 15/06/2025 3.500% due 01/08/2050	63,544	61,611 8,434	0.09	Fannie Mae 0.000% due 25/03/2035 (a)	115	4	0.00	5.788% due 20/01/2072 5.887% due 20/08/2066	577 13		0.00
3.750% due 01/07/2024 3.750% due 01/07/2028	29,892 113,694	29,802 106,587	0.04	0.000% due 25/05/2041 0.206% due 25/08/2033	36 170		0.00	6.000% due 15/04/2037 - 20/11/2038	0	0	0.00
3.750% due 15/08/2042	20,803	15,410	0.02	0.548% due 25/10/2049 (a) 0.598% due 25/04/2044 -	38,353	5,394		6.007% due 20/04/2062 6.037% due 20/01/2062	299 12	298 12	0.00
3.950% due 01/12/2047 4.000% due 01/12/2046	4,700 16,783	3,449 12,330	0.02	25/02/2049 (a) 0.748% due 25/05/2048 (a)	6,155 14,640	703 2,081		6.087% due 20/02/2070 6.114% due 20/09/2066	577 7,675	576 7,816	0.00
4.200% due 01/03/2029 4.200% due 01/06/2041	32,300 4,900	30,566 3,929	0.04	2.500% due				6.137% due 20/08/2066 6.237% due 20/06/2066	1,520 6,973	1,516 6,943	0.00
4.250% due 15/03/2046 4.300% due 15/03/2045	20,053 64,134	50,363	0.02	25/12/2027 - 25/02/2028 (a) 3.000% due	3,295		0.00	6.287% due 20/07/2066 6.357% due 20/07/2065	2,017 10,890	2,008 10,861	0.00
4.400% due 01/03/2032 4.450% due 15/04/2042	33,000 33,647	30,563 27,233	0.04	25/06/2042 - 25/02/2046 (a) 3.000% due 01/09/2057	498 16,833	14,839		6.391% due 20/09/2066	17,003	17,409	
4.500% due 01/07/2040 4.500% due 15/12/2041	80,778 4,657	68,443 3,659	0.10	3.500% due 25/12/2049 (a) 4.000% due 01/01/2059	5,770 8,676	1,267 8,300	0.01	6.500% due 15/05/2028 - 15/09/2037	4		0.00
4.550% due 01/07/2030 4.600% due 15/06/2043	210,515 41,543	200,687 34,301	0.28 0.05	4.500% due 25/09/2040 4.500% due 25/12/2042 (a)	2,250 129	2,209 22	0.00	6.525% due 20/07/2067 7.000% due	13,477	13,553	
4.650% due 01/08/2028 4.750% due 15/02/2044	4,100 31,088	3,940 26,027	0.01 0.04	5.000% due 01/05/2034 - 01/06/2037	6	5	0.00	15/01/2025 - 15/05/2038 7.500% due	2	1	0.00
4.950% due 08/06/2025 4.950% due 01/07/2050	15,300 150,401	15,211 128,797	0.02	5.500% due 01/05/2033 - 25/05/2038	124	125	0.00	20/03/2024 - 20/01/2030 8.000% due	0	0	0.00
5.250% due 01/03/2052 5.450% due 15/06/2027	24,400 8,500	21,745	0.03	6.000% due 01/08/2036 - 01/05/2038	0		0.00	15/07/2024 - 15/05/2032 8.500% due 15/01/2031	1	0	0.00
5.900% due 15/06/2032 Peru LNG SRL	10,000	10,180		6.500% due 01/03/2029 6.889% due 25/07/2037	0 4	0	0.00	Ginnie Mae, TBA			
5.375% due 22/03/2030	600	497	0.00	7.000% due 01/04/2029	0		0.00	3.500% due 01/01/2054 4.000% due 01/02/2054	607,100 136,800	565,457 130,751	0.19
PG&E Wildfire Recovery Fu 4.263% due 01/06/2038	20,100	19,077	0.03	Freddie Mac 0.000% due 15/01/2041	437	393	0.00	4.500% due 01/02/2054 5.000% due 01/02/2054	163,522 85,500	159,754 84,966	
4.377% due 03/06/2041 4.451% due 01/12/2049	22,200 22,830	20,802 20,661	0.03	0.548% due 25/12/2049 (a) 0.697% due 15/11/2042 (a)	21,984 3,292	1,834 385	0.00	Uniform Mortgage-Backed S 2.500% due	Security		
<b>Rio Oil Finance Trust</b> 8.200% due 06/04/2028	14,929	15,293	0.02	0.747% due 15/01/2042 (a) 0.968% due 25/04/2029 (a)	193 42,755		0.00	01/06/2031 - 01/03/2032 3.000% due	268	253	0.00
9.750% due 06/01/2027	6,150	6,407		1.297% due 15/03/2037 (a) 2.500% due 15/09/2027 (a)	67 3,751	6	0.00	01/02/2025 - 01/12/2052 3.500% due	2,445,110	2,169,500	3.08
<b>Sprint Capital Corp.</b> 8.750% due 15/03/2032	12,200	15,072	0.02	2.972% due 25/10/2046 3.000% due	5,152	4,982		01/11/2025 - 01/10/2052	375,903	348,575	0.49
<b>Sprint LLC</b> 7.125% due 15/06/2024	43,552		0.06	15/12/2032 - 15/04/2049 (a)	3,583	793	0.00	4.000% due 01/08/2030 - 01/12/2053	2,089,750	1,980,895	2.81
7.625% due 01/03/2026	20,490	21,419 <b>1,716,891</b>	0.03	3.000% due 01/11/2046 - 01/05/2049	2,094	1,909		4.500% due 01/09/2033 - 01/10/2053	269,345	261,437	0.37
Total Corporate Bonds & Note	es	14,341,315		3.102% due 15/10/2033 3.500% due	353		0.00	5.000% due 01/05/2026 - 01/09/2053	1,130,756	1,119,186	1.59
				15/12/2032 - 15/06/2049 (a)	7,354	1,132	0.00				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.500% due	(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,		2.000% due 15/11/2026 \$	9,100 \$	8,604	0.01	Ashford Hospitality Trust	(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(*****)	
01/12/2034 - 01/12/2053 \$ 2 6.000% due			3.43	2.250% due 15/11/2025	32,200 57,430	128,007 55,323	0.18	6.434% due 15/04/2035 6.784% due 15/04/2035	\$ 927 3,000	\$ 916 2,938	0.00 0.01
01/08/2031 - 01/11/2053 2 6.500% due		2,796,738	3.96	2.375% due 31/03/2029 1	262,600 39,700	249,332 129,725	0.35	6.934% due 15/04/2035 Atlas Funding PLC	2,500	2,446	0.00
01/09/2024 - 01/10/2053 1 7.500% due 01/04/2029 - 01/10/2030	1,484,110	1,521,390	2.16 0.00	2.625% due 31/01/2026 6	255,400 331,400 332,400	236,774 611,644 762,540	0.34 0.87 1.08	6.120% due 25/07/2058 6.348% due 20/01/2061	£ 20,201 27,098	25,769 34,718	
8.000% due 01/03/2030 8.500% due 01/04/2025	0	0	0.00	2.875% due 15/08/2028	500 71,690	479 159,159	0.00	Atrium Hotel Portfolio Trust 6.589% due 15/12/2036	\$ 37,889	36,049	0.05
Uniform Mortgage-Backed	-	ВА	0.00		92,900	595,783	0.84	7.159% due 15/12/2036 7.959% due 15/06/2035	4,000 47,513	3,674 45,561	
2.000% due 01/01/2039 2.500% due 01/01/2039 - 01/02/2054	1,350	179 1,241	0.00	NON-AGENCY MORTGAGE-		,095,389	21.40	<b>Avon Finance PLC</b> 0.000% due 28/12/2049	£ 47,000	59,789	0.09
3.000% due	1,550	1,271		1211 Avenue of the Americas		OKITIES		Banc of America Alternative Loa			
01/01/2039 - 01/03/2054 3.500% due 01/01/2054	503,600 3,334,184	451,860 3,061,832	0.64 4.34	3.901% due 10/08/2035	1,500	1,438	0.00	5.500% due 25/12/2035 5.870% due 25/01/2037	\$ 149 1,708	1,278	0.00
	1,762,853	1,668,767	2.37	4.092% due 10/08/2035 4.142% due 10/08/2035	9,600 7,400	9,002 6,660	0.01	5.913% due 25/10/2036	9,825	2,857	0.01
	2,274,300	2,206,123	3.13	20 Times Square Trust	7,400	0,000	0.01	6.000% due 25/11/2035 6.000% due 25/04/2037	186 356		0.00
	5,207,864 5,466,360	5,153,819 5,490,555	7.31 7.78		44,318	37,140	0.05	6.000% due 25/06/2037	470		0.00
	5,659,100	6,762,037	9.59	225 Liberty Street Trust	10.300	16 722	0.02	6.000% due 25/06/2046 6.000% due 25/07/2046	2,027 1,343	1,562 1,135	
6.500% due 01/01/2054 4 7.000% due 01/03/2054	4,051,000 476,000	4,151,292 490,187	5.89 0.70	3.597% due 10/02/2036 280 Park Avenue Mortgage T	18,260 Trust	16,732	0.02	6.500% due 25/03/2036	1,710	1,503	
		44,437,876		6.538% due 15/09/2034	700	673	0.00	Banc of America Funding Corp.	4 557	4 422	0.00
U.S. TREASURY OBLIGATION	ONS			6.908% due 15/09/2034	2,000	1,839	0.00	4.407% due 25/09/2048  Banc of America Funding Trust	1,557	1,423	0.00
	ONZ			Adjustable Rate Mortgage Tr 3.046% due 25/08/2035	305	239	0.00	3.369% due 29/04/2037	7,118	6,394	0.01
<b>U.S. Treasury Bonds</b> 2.500% due 15/02/2045	59,000	44,699	0.06	3.492% due 25/09/2035	2,411	2,027	0.00	3.806% due 20/05/2035	725		0.00
2.875% due 15/05/2043	69,079	56,736	0.08	4.126% due 25/05/2036 4.856% due 25/03/2037	106 830	88 684	0.00	4.222% due 26/10/2036 4.306% due 20/01/2047	9,406 152	8,872 125	0.00
2.875% due 15/08/2045 3.000% due 15/11/2044	510,010 371,252	411,435 307,414	0.58	4.983% due 25/04/2035	5	5	0.00	4.391% due 27/08/2036	15,536	14,499	
3.000% due 15/08/2048	81,815	66,628	0.09	5.418% due 25/01/2036 5.556% due 25/01/2036	502 39	363 36	0.00	4.427% due 20/05/2036 4.446% due 20/11/2035	213 3,048	2,562	0.00
3.000% due 15/02/2049 3.125% due 15/02/2043	10,169 178,076	8,279 152,290	0.01		11,666	3,824	0.00	4.482% due 20/07/2047	834	789	0.00
3.125% due 15/08/2044	283,117	239,842	0.34	5.810% due 25/05/2036	5,567	2,191	0.00	4.699% due 20/06/2047 4.718% due 20/09/2046	4,744 80	4,156 65	0.01
3.125% due 15/05/2048 3.375% due 15/05/2044	55,840 416,095	46,543 367,025	0.07	5.890% due 25/06/2037 5.990% due 25/01/2036	2,639 226	3,145 210	0.00	4.733% due 20/05/2036	1,046	959	0.00
3.625% due 15/02/2044	145,436	133,313	0.19	6.010% due 25/02/2036	168	97	0.00	4.817% due 20/09/2035 4.934% due 20/06/2032	2,305 3	1,818	0.00
3.750% due 15/11/2043 4.375% due 15/08/2043	80,988 208,600	75,721 213,000	0.11	6.263% due 25/11/2037 6.420% due 25/08/2035	760 1,258	492 1,127	0.00	4.953% due 20/02/2036	40	32	0.00
U.S. Treasury Inflation Prote	'	•	0.50	6.620% due 25/01/2035	1,487	1,265	0.00	5.061% due 20/01/2047 5.168% due 20/05/2036	1,618 219	1,387	0.00
0.125% due 15/07/2024 1	1,321,763	1,299,165	1.84	6.620% due 25/03/2035 Alba PLC	1,772	1,506	0.00	5.404% due 20/11/2034	6	6	0.00
0.125% due 15/10/2024 1 0.125% due 15/04/2025	1,153,892 187,934	1,128,828 181,243	1.60 0.26	5.509% due 17/03/2039 £	5,835	7,215	0.01	5.478% due 20/07/2036 5.490% due 20/02/2036	85 45		0.00
0.125% due 15/07/2030	309,089	279,381	0.40	5.559% due 15/12/2038 5.579% due 17/03/2039	7,952 4,816	9,514 5,790	0.01	5.500% due 26/07/2035	115	95	0.00
0.125% due 15/01/2031 0.125% due 15/07/2031	11,347 59,498	10,133 52,927	0.01	5.629% due 17/03/2039	7,693	9,105	0.01	5.500% due 25/01/2036 5.500% due 25/03/2036	33 44		0.00
0.125% due 15/01/2032	48,613	42,723	0.06	5.689% due 25/11/2042	957	1,164	0.00	5.530% due 25/01/2037	2,194	1,900	0.00
0.250% due 15/01/2025 0.250% due 15/07/2029	826,203 884,442	802,021 817,736	1.14 1.16	Alliance Bancorp Trust 5.950% due 25/07/2037 \$	948	801	0.00	5.570% due 25/04/2037 5.599% due 20/11/2035	3,090 202	2,529 184	0.00
0.250% due 15/02/2050	116,203	75,860	0.11	American Home Mortgage As	ssets Trust			5.657% due 20/11/2034	36	35	0.00
0.375% due 15/01/2027 0.375% due 15/07/2027	19,387 5,232	18,428 4,973	0.03	3.210% due 25/11/2035 5.590% due 25/10/2046	1,070 5,776	798 4,947	0.00	5.680% due 26/05/2037 5.717% due 26/07/2036	6,458 5,061	5,591 4,112	
0.500% due 15/04/2024	544,914	538,054	0.76	5.595% due 25/03/2047	1,209	1,067	0.00	5.750% due 25/11/2035	0		0.00
0.625% due 15/01/2024 0.625% due 15/07/2032	953,520 532,862	950,991 487,129	1.35 0.69	5.660% due 25/10/2046 5.660% due 25/12/2046	10,042 5,112	5,987 4,295	0.01	5.750% due 25/03/2036 5.773% due 25/05/2037	102 81		0.00
0.625% due 15/02/2043	16,193	12,663	0.02	5.680% due 25/10/2046	3,112	2,096	0.00	5.792% due 20/02/2047	2,978	2,570	
0.750% due 15/07/2028 0.750% due 15/02/2042	172,629 45,887	165,266 37,232	0.23 0.05		24,416	8,996	0.01	5.846% due 25/01/2037	184 7.476		0.00
0.750% due 15/02/2045	152,439	119,322	0.03	5.850% due 25/09/2046 5.932% due 25/11/2046	2,220 30,571	1,992 8,614	0.00	5.852% due 20/10/2036 5.852% due 20/12/2046	7,476 2,336	5,602 1,915	
0.875% due 15/01/2029 0.875% due 15/02/2047	207,497 117,899	198,653 93,025	0.28 0.13	5.952% due 25/10/2046	4,024	2,741	0.01	5.892% due 20/04/2047	765		0.00
1.000% due 15/02/2046	63,237	51,791		6.050% due 25/08/2037 6.750% due 25/11/2046	1,740 5,169	1,540 4,458	0.00	5.892% due 20/05/2047 5.892% due 20/06/2047	6,244 533	5,624 419	0.00
1.000% due 15/02/2048	140,116	113,195	0.16	American Home Mortgage In				6.000% due 25/07/2036	534		0.00
1.000% due 15/02/2049 1.125% due 15/01/2033	368,546 52,263	297,036 49,478	0.42 0.07	5.660% due 25/05/2047 5.750% due 25/03/2046	2,113 7,456	1,141 6,338	0.00	6.000% due 25/08/2036 6.000% due 25/08/2036	216 189		0.00
1.375% due 15/07/2033	880,158	853,999	1.21	5.830% due 25/12/2046	6,920	5,575	0.01	6.000% due 25/09/2036	613	509	0.00
1.375% due 15/02/2044 1.500% due 15/02/2053	17,690 167,473	15,829 151,999	0.02	5.870% due 25/03/2046	2,777	2,351	0.00	6.000% due 25/08/2037 6.000% due 26/10/2037	1,386 1,251	1,092 1,107	
2.125% due 15/02/2040	23,345	23,998	0.03	5.883% due 25/09/2035 6.070% due 25/09/2045	12,031 6,692	6,536 5,849	0.01	6.030% due 25/07/2037	184	172	0.00
2.125% due 15/02/2041 2.375% due 15/01/2025	10,537 46,846	10,832 46,483	0.02	6.070% due 25/11/2045	5,091	3,554	0.01	6.032% due 20/06/2047 6.050% due 25/05/2037	2,193 4,299	1,737 3,565	
U.S. Treasury Notes	. 5/0 10	.0, 103	,	6.295% due 25/02/2045 6.500% due 25/03/2047	7,002 747	6,511 530	0.01	6.050% due 25/07/2037	1,809	1,688	0.00
0.375% due 30/09/2027	38,660	33,914	0.05	6.950% due 25/06/2036	7,599	1,167	0.00	6.072% due 20/05/2047 6.253% due 25/10/2036	1,435 8	1,304 7	0.00
0.500% due 31/10/2027 0.625% due 30/11/2027	46,600 542,910	40,977 478,609	0.06	7.430% due 25/09/2035 7.549% due 25/12/2036	3,338 3,956	1,420 3,355	0.00	6.263% due 25/10/2036	176	151	0.00
0.625% due 31/12/2027	230,260	202,494	0.29	Angel Oak Mortgage Trust	5,550	3,333	0.01	6.347% due 25/01/2037 6.479% due 25/10/2036	574 476		0.00
0.750% due 31/01/2028 1.500% due 15/08/2026	199,210 56,200	175,667 52,608	0.25 0.07	1.469% due 25/06/2065	1,451	1,355	0.00	7.678% due 20/07/2036	1,009		0.00
2.000% due 15/02/2025 2.000% due 15/08/2025	15,000 110,000	14,561 105,871	0.02 0.15	APS Resecuritization Trust 7.329% due 27/06/2049	2,326	2,133	0.00	Banc of America Merrill Linch Tr 2.848% due 14/08/2034	ust 4,000	3,143	0.01
2.000 /0 duc 13/00/2023	110,000	103,071	0.15					2.070 /0 duc 17/00/2004	7,000	ار ا <sub>ل</sub>	0.01

	PAR	FAIR VALUE	% OF NET	PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
DESCRIPTION	(000S)	. ,	ASSETS	DESCRIPTION (000S)			DESCRIPTION	(000S)		ASSETS
,	8,000		0.01	5.790% due 25/08/2036 \$ 5,483 \$			5.301% due 25/02/2037	\$ 182 \$		0.00
4.185% due 15/08/2046 5.883% due 17/06/2050	400 200	314 ( 48 (	0.00	5.790% due 25/11/2036 2,059 5.790% due 25/06/2046 3,011	1,796 2,658		5.500% due 25/11/2035 5.697% due 25/07/2037	2,001 146		0.00
Banc of America Mortgage Trust		10 1	0.00	5.790% due 25/01/2047 1,665	1,359		6.000% due 25/05/2036	2,678		0.00
3.875% due 25/02/2036	277	225 (	0.00	5.810% due 25/08/2036 15,804	14,063		6.000% due 25/11/2036	944		0.00
3.943% due 20/10/2046	208	175 (		5.810% due 25/12/2046 5,528 5.850% due 25/05/2036 10,234	4,840 8,252		6.000% due 25/05/2037 6.000% due 25/06/2037	2,484 5,774	1,134 2,507	0.00
4.705% due 25/01/2036 4.994% due 20/11/2046	73 147		0.00	5.910% due 25/04/2036 10,234 5.910% due 25/04/2036 2,677	2,362		ChaseFlex Trust	5,774	2,307	0.00
5.033% due 25/01/2035	598	574 (		5.950% due 25/02/2036 2,741	2,426		4.414% due 25/09/2036	569	501	0.00
5.121% due 25/08/2035	1,290	1,217		5.970% due 25/01/2036 4,713	4,331	0.01	5.000% due 25/07/2037	1,443		0.00
5.217% due 25/07/2035	958		0.00	5.990% due 25/11/2035 10,154 6.010% due 25/10/2035 2,689	9,252 2.510		6.000% due 25/02/2035 6.070% due 25/07/2037	1,177 6,376		0.00
5.373% due 25/09/2035 6.000% due 25/03/2037	623 574		0.00	6.110% due 25/04/2034 2	1	0.00	ChaseFlex Trust Multi-Class M			
6.000% due 25/05/2037	200		0.00	6.145% due 25/07/2035 1,151	1,134		Certificates Trust	ortgage rass	Tillougi	"
6.000% due 25/07/2046	17		0.00	6.170% due 25/10/2035 212 6.190% due 25/08/2035 4,254	198 4,021	0.00	4.204% due 25/08/2037	587		0.00
Barclays Commercial Mortgage S			0.01	6.370% due 25/11/2034 1,015		0.00	5.930% due 25/08/2037	5,391	5,089	0.01
3.966% due 10/08/2033 4.197% due 10/08/2035	10,300 1,300	9,594 ( 1,193 (	0.00	6.445% due 25/07/2035 1,500	1,365		Chester A PLC 0.000% due 17/03/2046 (f)(l)	£ 13,675	16,418	0.02
7.550% due 15/07/2037	10,000		0.01	6.595% due 25/01/2035 1,557			0.000% due 20/05/2046 (I)	1 13,073	5,173	0.02
8.050% due 15/07/2037	28,583	26,847	0.04	7.120% due 25/09/2034 1,111  Bear Stearns Asset-Backed Securities Trus	1,075	0.00	6.020% due 17/03/2046 (l)	41,821	53,351	0.08
BCAP LLC Trust	1 226	40.4	0.00	5.125% due 25/03/2034 219		0.00	6.470% due 17/03/2046 (l)	14,727	18,769	0.03
0.000% due 26/08/2036 3.662% due 26/01/2037	1,226 3,979		0.00	5.500% due 25/08/2035 1,734	1,076		6.970% due 17/03/2046 (l) 7.470% due 17/03/2046 (l)	13,675 8,415	17,407 10,687	0.03
3.768% due 26/07/2037	3,320		0.01	5.500% due 25/09/2035 153		0.00	8.220% due 17/03/2046 (l)	4,207		0.01
3.851% due 26/03/2037	0		0.00	5.500% due 25/12/2035 2,811 5.750% due 25/11/2034 1,474	1,368 1,266	0.00	Chevy Chase Funding LLC Mor	tgage-Backe		
4.031% due 26/02/2036	507		0.00	5.870% due 25/10/2034 54	46	0.00	5.411% due 25/08/2035	\$ 666		0.00
4.344% due 26/04/2047 4.533% due 26/03/2037	2,643 164		0.00	6.500% due 25/03/2037 1,463	1,250	0.00	5.620% due 25/01/2036 5.620% due 25/01/2036	71 164		0.00
4.549% due 26/07/2037	561		0.00	Bear Stearns Mortgage Funding Trust			5.650% due 25/05/2036	664		0.00
5.250% due 26/05/2037	2,736		0.00	5.610% due 25/03/2037 2,312 5.630% due 25/12/2046 8,517	1,963 7,107	0.00	5.670% due 25/01/2036	643		0.00
5.500% due 26/02/2036 5.750% due 25/04/2037	854 1,440		0.00	5.790% due 25/06/2047 2,695	2,278	0.00	5.670% due 25/10/2036 5.700% due 25/10/2035	933 650	851 599	0.00
5.810% due 25/01/2037	2,492		0.00	5.810% due 25/06/2047 6,478	5,476	0.01	5.720% due 25/08/2035	652		0.00
5.830% due 25/03/2037	5,838		0.01	5.850% due 25/01/2037 9,754	8,865		5.740% due 25/05/2035	551	520	0.00
5.850% due 25/10/2036 5.890% due 25/04/2037	50 57		0.00	5.870% due 25/02/2037 8,576 5.870% due 25/09/2047 10,646	7,845 9,581		5.750% due 25/01/2035 5.770% due 25/08/2035	237 108	223 99	0.00
5.890% due 25/05/2047	223		0.00	Bear Stearns Structured Products, Inc. Trus			5.790% due 25/05/2035	152		0.00
5.970% due 25/02/2047	1,004	881 (		3.993% due 26/12/2046 1,679	1,269		5.830% due 25/03/2035	147	141	0.00
6.250% due 26/08/2036 6.770% due 25/09/2047	3,181 1,031		0.00	4.805% due 26/01/2036 1,424	1,054	0.00	6.050% due 25/10/2035 6.150% due 25/10/2034	309 374		0.00
7.870% due 25/10/2047	2,376		0.00	BellaVista Mortgage Trust 6.191% due 22/01/2045 411	356	0.00	Citigroup Commercial Mortga		344	0.00
Bear Stearns Adjustable Rate Mo			0.00	BNPP Mortgage Securities LLC Trust			0.233% due 11/03/2047 (a)	25,416		
3.730% due 25/05/2047 3.877% due 25/05/2047	115 3,016		0.00	6.000% due 27/08/2037 1,144	399	0.00	3.518% due 10/05/2035 6.876% due 15/12/2036	7,410 4,150	6,706 4,069	0.01
3.912% due 25/07/2036	189		0.00	Braemar Hotels & Resorts Trust 6.354% due 15/06/2035 315	212	0.00	7.526% due 15/12/2036	6,675	6,505	0.01
4.125% due 25/08/2047	1,456 0		0.00	Brants Bridge PLC	213	0.00	8.526% due 15/12/2036	4,000	3,879	0.01
4.134% due 25/03/2035 4.492% due 25/10/2046	1,492		0.00	6.120% due 14/06/2066 £ 20,476	26,056	0.04	Citigroup Mortgage Loan Trus 3.280% due 25/02/2037	s <b>t</b> 3.103	2,373	0.00
4.647% due 25/06/2035	37	34 (	0.00	Bridgegate Funding PLC			3.657% due 25/03/2037	237		0.00
4.699% due 25/02/2047 4.828% due 25/04/2033	2,286 29	1,990 ( 28 (		7.470% due 16/10/2062 63,770 8.220% due 16/10/2062 44,065	81,758 55,960		3.692% due 25/08/2047	219		0.00
4.874% due 25/06/2035	14	12 (		9.220% due 16/10/2062 44,005 9.220% due 16/10/2062 25,165	32,000		3.732% due 25/03/2037 3.813% due 25/04/2036	3,843 713	3,332 411	0.00
4.954% due 25/08/2035	611	501 (		10.220% due 16/10/2062 18,898	23,960	0.04	4.095% due 25/03/2036	319		0.00
5.018% due 25/02/2036 5.099% due 25/07/2034	1,973 1	1,743 ( 1 (	0.00	BWAY Mortgage Trust	12 226	0.02	4.145% due 25/01/2082	25,004	21,370	
5.224% due 25/11/2034	2		0.00	2.917% due 10/01/2035 \$ 20,818	13,336	0.02	4.203% due 25/03/2037 4.261% due 25/10/2035	1,240 73	1,066 65	0.00
5.500% due 25/08/2033	1	1 (	0.00	<b>BX Trust</b> 6.459% due 15/05/2030 8,100	8,028	0.01	4.267% due 25/06/2036	1,106	1,020	
5.566% due 25/10/2035 5.611% due 25/10/2033	421 1	403 (	0.00	7.629% due 15/05/2035 662	650	0.00	4.407% due 25/09/2064	13,083	11,047	
6.340% due 25/02/2033	1		0.00	8.844% due 15/07/2034 14,854	14,846		4.504% due 25/07/2037 4.523% due 25/09/2037	1,223 2,134	1,068 1,839	
7.660% due 25/02/2036		1 1		9.944% due 15/07/2034 2,140			1.323 /0 ddc 23/03/203/	2,101		0.00
	1,003	939 (	0.00		2,121	0.00	4.751% due 25/04/2037	1,436		0.00
8.065% due 25/12/2046			0.00	<b>BXP Trust</b> 3.379% due 13/06/2039 90,000	83,754		4.781% due 25/11/2036	1,965	1,736	
8.065% due 25/12/2046 Bear Stearns ALT-A Trust	1,003 3,697	939 ( 3,019 (	0.00 0.01	BXP Trust			4.781% due 25/11/2036 4.812% due 25/05/2042	1,965 913	1,736 833	0.00
8.065% due 25/12/2046	1,003	939 (	0.00 0.01 0.00	BXP Trust 3.379% due 13/06/2039 90,000 Canada Square Funding PLC 6.000% due 17/06/2058 £ 13,459	83,754 17,079	0.12	4.781% due 25/11/2036 4.812% due 25/05/2042 4.838% due 20/02/2036 5.033% due 25/07/2036	1,965 913 1,682 127	1,736 833 1,521 92	0.00 0.00 0.00
8.065% due 25/12/2046 <b>Bear Stearns ALT-A Trust</b> 3.764% due 25/05/2036 3.884% due 25/04/2037 4.007% due 25/01/2047	1,003 3,697 888 244 535	939 ( 3,019 ( 804 ( 177 ( 242 (	0.00 0.01 0.00 0.00 0.00	BXP Trust 3.379% due 13/06/2039 90,000  Canada Square Funding PLC 6.000% due 17/06/2058 £ 13,459 6.070% due 17/01/2059 2,956	83,754 17,079 3,746	0.12 0.03 0.01	4.781% due 25/11/2036 4.812% due 25/05/2042 4.838% due 20/02/2036 5.033% due 25/07/2036 5.322% due 25/08/2035	1,965 913 1,682 127 339	1,736 833 1,521 92 282	0.00 0.00 0.00 0.00
8.065% due 25/12/2046 <b>Bear Stearns ALT-A Trust</b> 3.764% due 25/05/2036 3.884% due 25/04/2037 4.007% due 25/01/2047 4.235% due 25/08/2036	1,003 3,697 888 244 535 7,328	939 ( 3,019 ( 804 ( 177 ( 242 ( 3,707 (	0.00 0.01 0.00 0.00 0.00 0.01	BXP Trust 3.379% due 13/06/2039 90,000 Canada Square Funding PLC 6.000% due 17/06/2058 £ 13,459	83,754 17,079	0.12 0.03 0.01 0.02	4.781% due 25/11/2036 4.812% due 25/05/2042 4.838% due 20/02/2036 5.033% due 25/07/2036 5.322% due 25/08/2035 5.500% due 25/09/2035	1,965 913 1,682 127 339 867	1,736 833 1,521 92 282 853	0.00 0.00 0.00 0.00 0.00
8.065% due 25/12/2046 <b>Bear Stearns ALT-A Trust</b> 3.764% due 25/05/2036 3.884% due 25/04/2037 4.007% due 25/01/2047	1,003 3,697 888 244 535	939 ( 3,019 ( 804 ( 177 ( 242 (	0.00 0.01 0.00 0.00 0.00 0.01 0.00	BXP Trust 3.379% due 13/06/2039 90,000  Canada Square Funding PLC 6.000% due 17/06/2058 £ 13,459 6.070% due 17/01/2059 2,956 6.170% due 17/06/2058 12,943	83,754 17,079 3,746 16,483	0.12 0.03 0.01 0.02	4.781% due 25/11/2036 4.812% due 25/05/2042 4.838% due 20/02/2036 5.033% due 25/07/2036 5.322% due 25/08/2035 5.500% due 25/08/2035 5.600% due 25/06/2036 5.663% due 25/07/2036	1,965 913 1,682 127 339 867 5,220 1,466	1,736 833 1,521 92 282 853 4,900 1,112	0.00 0.00 0.00 0.00 0.00 0.01 0.00
8.065% due 25/12/2046 Bear Stearns ALT-A Trust 3.764% due 25/05/2036 3.884% due 25/04/2037 4.007% due 25/01/2047 4.235% due 25/08/2036 4.347% due 25/09/2035 4.454% due 25/09/2035 4.488% due 25/05/2035	1,003 3,697 888 244 535 7,328 542 1,680 584	939 ( 3,019 ( 804 ( 177 ( 242 ( 3,707 ( 466 ( 654 ( 553 (	0.00 0.01 0.00 0.00 0.00 0.01 0.00 0.00	BXP Trust 3.379% due 13/06/2039 90,000  Canada Square Funding PLC 6.000% due 17/06/2058 £ 13,459 6.070% due 17/01/2059 2,956 6.170% due 17/06/2058 12,943 6.470% due 17/12/2057 10,147  Canterbury Finance PLC 6.046% due 16/05/2058 58,919	83,754 17,079 3,746 16,483	0.12 0.03 0.01 0.02 0.02	4.781% due 25/11/2036 4.812% due 25/05/2042 4.838% due 20/02/2036 5.033% due 25/07/2036 5.322% due 25/08/2035 5.500% due 25/09/2035 5.600% due 25/06/2036 5.663% due 25/07/2036 5.737% due 25/08/2036	1,965 913 1,682 127 339 867 5,220 1,466 10,894	1,736 833 1,521 92 282 853 4,900 1,112 4,564	0.00 0.00 0.00 0.00 0.00 0.01 0.00 0.01
8.065% due 25/12/2046  Bear Stearns ALT-A Trust 3.764% due 25/05/2036 3.884% due 25/04/2037 4.007% due 25/01/2047 4.235% due 25/08/2036 4.347% due 25/07/2035 4.454% due 25/05/2035 4.488% due 25/05/2035 4.492% due 25/11/2036	1,003 3,697 888 244 535 7,328 542 1,680 584 10,098	939 ( 3,019 ( 804 ( 177 ( 242 ( 3,707 ( 466 ( 654 ( 553 ( 5,268 (	0.00 0.01 0.00 0.00 0.00 0.01 0.00 0.00	BXP Trust 3.379% due 13/06/2039 90,000  Canada Square Funding PLC 6.000% due 17/06/2058 £ 13,459 6.070% due 17/01/2059 2,956 6.170% due 17/06/2058 12,943 6.470% due 17/12/2057 10,147  Canterbury Finance PLC 6.046% due 16/05/2058 58,919  Cascade Funding Mortgage Trust	83,754 17,079 3,746 16,483 12,980 74,969	0.12 0.03 0.01 0.02 0.02	4.781% due 25/11/2036 4.812% due 25/05/2042 4.838% due 20/02/2036 5.033% due 25/07/2036 5.322% due 25/08/2035 5.500% due 25/09/2035 5.600% due 25/06/2036 5.663% due 25/07/2036 5.737% due 25/08/2036 5.750% due 25/11/2035	1,965 913 1,682 127 339 867 5,220 1,466 10,894 2,472	1,736 833 1,521 92 282 853 4,900 1,112 4,564 1,871	0.00 0.00 0.00 0.00 0.00 0.01 0.00 0.01
8.065% due 25/12/2046 Bear Stearns ALT-A Trust 3.764% due 25/05/2036 3.884% due 25/04/2037 4.007% due 25/01/2047 4.235% due 25/08/2036 4.347% due 25/09/2035 4.454% due 25/09/2035 4.488% due 25/05/2035	1,003 3,697 888 244 535 7,328 542 1,680 584	939 ( 3,019 ( 804 ( 177 ( 242 ( 3,707 ( 466 ( 654 ( 553 (	0.00 0.01 0.00 0.00 0.00 0.01 0.00 0.00	BXP Trust 3.379% due 13/06/2039 90,000  Canada Square Funding PLC 6.000% due 17/06/2058 £ 13,459 6.070% due 17/01/2059 2,956 6.170% due 17/06/2058 12,943 6.470% due 17/12/2057 10,147  Canterbury Finance PLC 6.046% due 16/05/2058 58,919  Cascade Funding Mortgage Trust 4.000% due 25/10/2068 \$ 8,173	83,754 17,079 3,746 16,483 12,980	0.12 0.03 0.01 0.02 0.02	4.781% due 25/11/2036 4.812% due 25/05/2042 4.838% due 20/02/2036 5.033% due 25/07/2036 5.322% due 25/08/2035 5.600% due 25/09/2036 5.663% due 25/07/2036 5.737% due 25/08/2036 5.750% due 25/11/2035 5.790% due 25/01/2037	1,965 913 1,682 127 339 867 5,220 1,466 10,894 2,472 297 3,153	1,736 833 1,521 92 282 853 4,900 1,112 4,564 1,871 270 2,666	0.00 0.00 0.00 0.00 0.00 0.01 0.00 0.01 0.00 0.00
8.065% due 25/12/2046  Bear Stearns ALT-A Trust 3.764% due 25/05/2036 3.884% due 25/04/2037 4.007% due 25/01/2047 4.235% due 25/08/2036 4.347% due 25/07/2035 4.454% due 25/09/2035 4.488% due 25/05/2035 4.492% due 25/11/2036 4.517% due 25/08/2046 4.520% due 25/07/2035	1,003 3,697 888 244 535 7,328 542 1,680 584 10,098 4,326 19,542 315	939 ( 3,019 (  804 ( 177 ( 242 ( 3,707 ( 466 ( 654 ( 553 ( 3,065 ( 11,346 ( 226 (	0.00 0.01 0.00 0.00 0.00 0.00 0.01 0.00 0.01 0.01 0.02 0.00	BXP Trust 3.379% due 13/06/2039 90,000  Canada Square Funding PLC 6.000% due 17/06/2058 f 13,459 6.070% due 17/01/2059 2,956 6.170% due 17/06/2058 12,943 6.470% due 17/12/2057 10,147  Canterbury Finance PLC 6.046% due 16/05/2058 58,919  Cascade Funding Mortgage Trust 4.000% due 25/10/2068 \$ 8,173  Chase Mortgage Finance Trust 4.114% due 25/03/2037 2,836	83,754 17,079 3,746 16,483 12,980 74,969 8,181 2,653	0.12 0.03 0.01 0.02 0.02 0.11 0.01	4.781% due 25/11/2036 4.812% due 25/05/2042 4.838% due 20/02/2036 5.033% due 25/07/2036 5.322% due 25/08/2035 5.500% due 25/08/2035 5.600% due 25/06/2036 5.663% due 25/07/2036 5.737% due 25/08/2036 5.750% due 25/11/2035 5.790% due 25/01/2037 5.956% due 25/11/2037	1,965 913 1,682 127 339 867 5,220 1,466 10,894 2,472 297 3,153 487	1,736 833 1,521 92 282 853 4,900 1,112 4,564 1,871 270 2,666 346	0.00 0.00 0.00 0.00 0.00 0.01 0.00 0.01 0.00 0.01 0.00
8.065% due 25/12/2046  Bear Stearns ALT-A Trust 3.764% due 25/05/2036 3.884% due 25/04/2037 4.007% due 25/01/2047 4.235% due 25/08/2036 4.347% due 25/09/2035 4.454% due 25/05/2035 4.492% due 25/11/2036 4.517% due 25/08/2046 4.520% due 25/07/2035 4.750% due 25/08/2046 4.520% due 25/07/2035 4.750% due 25/07/2035	1,003 3,697 888 244 535 7,328 542 1,680 584 10,098 4,326 19,542 315 1,481	939 ( 3,019 (  804 ( 177 ( 242 ( 3,707 ( 466 ( 654 ( 553 ( 5,268 ( 3,065 ( 11,346 ( 226 ( 878 (	0.00 0.01 0.00 0.00 0.00 0.00 0.01 0.00 0.01 0.01 0.02 0.00 0.00	BXP Trust 3.379% due 13/06/2039 90,000  Canada Square Funding PLC 6.000% due 17/06/2058 f 13,459 6.070% due 17/01/2059 2,956 6.170% due 17/06/2058 12,943 6.470% due 17/12/2057 10,147  Canterbury Finance PLC 6.046% due 16/05/2058 58,919  Cascade Funding Mortgage Trust 4.000% due 25/10/2068 \$ 8,173  Chase Mortgage Finance Trust 4.114% due 25/03/2037 2,836 4.457% due 25/01/2036 485	83,754 17,079 3,746 16,483 12,980 74,969 8,181 2,653 440	0.12 0.03 0.01 0.02 0.02 0.11 0.01 0.01	4.781% due 25/11/2036 4.812% due 25/05/2042 4.838% due 20/02/2036 5.033% due 25/07/2036 5.322% due 25/08/2035 5.600% due 25/09/2036 5.663% due 25/07/2036 5.737% due 25/08/2036 5.750% due 25/11/2035 5.790% due 25/01/2037	1,965 913 1,682 127 339 867 5,220 1,466 10,894 2,472 297 3,153	1,736 833 1,521 92 282 853 4,900 1,112 4,564 1,871 270 2,666	0.00 0.00 0.00 0.00 0.00 0.01 0.00 0.01 0.00 0.01 0.00
8.065% due 25/12/2046  Bear Stearns ALT-A Trust 3.764% due 25/05/2036 3.884% due 25/04/2037 4.007% due 25/01/2047 4.235% due 25/08/2036 4.347% due 25/07/2035 4.454% due 25/09/2035 4.488% due 25/05/2035 4.492% due 25/11/2036 4.517% due 25/08/2046 4.520% due 25/07/2035	1,003 3,697 888 244 535 7,328 542 1,680 584 10,098 4,326 19,542 315	939 ( 3,019 (  804 ( 177 ( 242 ( 3,707 ( 466 ( 654 ( 553 ( 3,065 ( 11,346 ( 226 (	0.00 0.01 0.00 0.00 0.00 0.01 0.00 0.00 0.01 0.01 0.01 0.02 0.00 0.00 0.00	BXP Trust 3.379% due 13/06/2039 90,000  Canada Square Funding PLC 6.000% due 17/06/2058 f 13,459 6.070% due 17/01/2059 2,956 6.170% due 17/06/2058 12,943 6.470% due 17/12/2057 10,147  Canterbury Finance PLC 6.046% due 16/05/2058 58,919  Cascade Funding Mortgage Trust 4.000% due 25/10/2068 \$ 8,173  Chase Mortgage Finance Trust 4.114% due 25/03/2037 2,836 4.457% due 25/01/2036 485 4.523% due 25/07/2037 497	83,754 17,079 3,746 16,483 12,980 74,969 8,181 2,653 440 393	0.12 0.03 0.01 0.02 0.02 0.11 0.01 0.01 0.00 0.00	4.781% due 25/11/2036 4.812% due 25/05/2042 4.838% due 20/02/2036 5.033% due 25/07/2036 5.322% due 25/08/2035 5.500% due 25/09/2035 5.600% due 25/09/2036 5.737% due 25/08/2036 5.750% due 25/11/2035 5.790% due 25/01/2037 5.956% due 25/11/2036 5.970% due 25/11/2036 5.970% due 25/11/2036 6.000% due 25/11/2035 6.000% due 25/11/2036	1,965 913 1,682 127 339 867 5,220 1,466 10,894 2,472 297 3,153 487 3,858 1,145 42	1,736 833 1,521 92 282 853 4,900 1,112 4,564 1,871 270 2,666 3,466 3,508 1,099 40	0.00 0.00 0.00 0.00 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01
8.065% due 25/12/2046  Bear Stearns ALT-A Trust 3.764% due 25/05/2036 3.884% due 25/04/2037 4.007% due 25/01/2047 4.235% due 25/08/2036 4.347% due 25/07/2035 4.454% due 25/05/2035 4.492% due 25/05/2035 4.492% due 25/08/2046 4.520% due 25/09/2047 4.529% due 25/09/2047 4.529% due 25/09/2035 4.730% due 25/09/2035 4.736% due 25/09/2035 4.756% due 25/09/2035 4.795% due 25/10/2035 4.934% due 25/10/2035 4.934% due 25/10/2035	1,003 3,697 888 244 535 7,328 584 10,098 4,326 19,542 315 1,481 3,547 690 154	939 ( 3,019 (  804 ( 177 ( 242 ( 3,707 ( 466 ( 654 ( 55,268 ( 3,065 ( 11,346 ( 226 ( 878 ( 1,436 ( 581 ( 103 (	0.00 0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.01 0.01 0.02 0.00 0.00 0.00 0.00	BXP Trust 3.379% due 13/06/2039 90,000  Canada Square Funding PLC 6.000% due 17/06/2058 f 13,459 6.070% due 17/01/2059 2,956 6.170% due 17/06/2058 12,943 6.470% due 17/12/2057 10,147  Canterbury Finance PLC 6.046% due 16/05/2058 58,919  Cascade Funding Mortgage Trust 4.000% due 25/10/2068 \$ 8,173  Chase Mortgage Finance Trust 4.114% due 25/03/2037 2,836 4.457% due 25/01/2036 485	83,754 17,079 3,746 16,483 12,980 74,969 8,181 2,653 440	0.12 0.03 0.01 0.02 0.02 0.11 0.01 0.01 0.00 0.00 0.00	4.781% due 25/11/2036 4.812% due 25/05/2042 4.838% due 20/02/2036 5.033% due 25/07/2036 5.322% due 25/08/2035 5.500% due 25/06/2036 5.600% due 25/06/2036 5.663% due 25/07/2036 5.737% due 25/08/2036 5.750% due 25/11/2035 5.790% due 25/01/2037 5.956% due 25/11/2036 6.000% due 25/12/2035 6.000% due 25/11/2036 6.000% due 25/11/2036	1,965 913 1,682 127 339 867 5,220 1,466 10,894 2,472 297 3,153 487 3,858 1,145 42 1,367	1,736 833 1,521 92 282 853 4,900 1,112 4,564 1,871 270 2,666 3,466 3,508 1,099 40	0.00 0.00 0.00 0.00 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01
8.065% due 25/12/2046  Bear Stearns ALT-A Trust 3.764% due 25/05/2036 3.884% due 25/04/2037 4.007% due 25/01/2047 4.235% due 25/08/2036 4.347% due 25/09/2035 4.454% due 25/09/2035 4.492% due 25/11/2036 4.517% due 25/09/2047 4.529% due 25/07/2035 4.730% due 25/09/2047 4.529% due 25/09/2035 4.736% due 25/09/2035 4.736% due 25/09/2035 4.736% due 25/09/2035 4.795% due 25/10/2035 4.795% due 25/10/2035 4.934% due 25/10/2036	1,003 3,697 888 244 535 7,328 542 1,680 584 10,098 4,326 19,542 315 1,481 3,547 690 154 531	939 ( 3,019 (  804 ( 177 ( 242 ( 3,707 ( 466 ( 654 ( 553 ( 5,268 ( 3,065 ( 11,346 ( 226 ( 878 ( 1,436 ( 581 ( 492 ( 492 (	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	BXP Trust 3.379% due 13/06/2039 90,000  Canada Square Funding PLC 6.000% due 17/06/2058 f 13,459 6.070% due 17/01/2059 2,956 6.170% due 17/06/2058 12,943 6.470% due 17/12/2057 10,147  Canterbury Finance PLC 6.046% due 16/05/2058 58,919  Cascade Funding Mortgage Trust 4.000% due 25/10/2068 \$ 8,173  Chase Mortgage Finance Trust 4.114% due 25/03/2037 2,836 4.457% due 25/01/2036 485 4.523% due 25/01/2036 485 4.523% due 25/01/2037 1,777 4.770% due 25/12/2035 1,729 4.796% due 25/12/2035 80	83,754 17,079 3,746 16,483 12,980 74,969 8,181 2,653 440 393 1,137 1,599 70	0.12 0.03 0.01 0.02 0.02 0.11 0.01 0.01 0.00 0.00 0.00 0.00 0.00	4.781% due 25/11/2036 4.812% due 25/05/2042 4.838% due 20/02/2036 5.033% due 25/07/2036 5.322% due 25/08/2035 5.600% due 25/06/2036 5.663% due 25/07/2036 5.737% due 25/08/2036 5.750% due 25/10/2035 5.790% due 25/10/2037 5.956% due 25/11/2035 5.970% due 25/01/2037 5.956% due 25/11/2036 6.000% due 25/12/2035 6.000% due 25/12/2035 6.000% due 25/18/2037 Citigroup Mortgage Loan Trus	1,965 913 1,682 127 339 867 5,220 1,466 10,894 2,472 297 3,153 487 3,858 1,145 42 1,367	1,736 833 1,521 92 282 853 4,900 1,112 4,564 1,871 270 2,666 3,46 3,508 1,099 40 524	0.00 0.00 0.00 0.00 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.00
8.065% due 25/12/2046  Bear Stearns ALT-A Trust 3.764% due 25/05/2036 3.884% due 25/04/2037 4.007% due 25/01/2047 4.235% due 25/08/2036 4.347% due 25/08/2035 4.454% due 25/05/2035 4.492% due 25/11/2036 4.517% due 25/08/2047 4.520% due 25/11/2036 4.517% due 25/09/2047 4.529% due 25/09/2047 4.529% due 25/09/2035 4.730% due 25/09/2035 4.795% due 25/10/2035 4.795% due 25/10/2035 4.934% due 25/12/2046 4.964% due 25/01/2036 5.044% due 25/11/2036 5.044% due 25/10/2033	1,003 3,697 888 244 535 7,328 542 1,680 584 10,098 4,326 19,542 315 1,481 3,547 690 154 531 0 1,334	939 ( 3,019 (  804 ( 177 ( 242 ( 3,707 ( 466 ( 654 ( 553 ( 3,065 ( 11,346 ( 226 ( 878 ( 1,436 ( 103 ( 492 ( 0 ( 1,078 ( 1,078 (	0.00 0.00	BXP Trust 3.379% due 13/06/2039 90,000  Canada Square Funding PLC 6.000% due 17/06/2058 £ 13,459 6.070% due 17/01/2059 2,956 6.170% due 17/06/2058 12,943 6.470% due 17/12/2057 10,147  Canterbury Finance PLC 6.046% due 16/05/2058 58,919  Cascade Funding Mortgage Trust 4.000% due 25/10/2068 \$ 8,173  Chase Mortgage Finance Trust 4.114% due 25/03/2037 2,836 4.457% due 25/01/2036 485 4.523% due 25/07/2037 497 4.738% due 25/02/2037 1,177 4.770% due 25/12/2035 1,729	83,754 17,079 3,746 16,483 12,980 74,969 8,181 2,653 440 393 1,137 1,599 70 70	0.12 0.03 0.01 0.02 0.02 0.11 0.01 0.01 0.00 0.00 0.00 0.00	4.781% due 25/11/2036 4.812% due 25/05/2042 4.838% due 20/02/2036 5.033% due 25/07/2036 5.322% due 25/08/2035 5.500% due 25/08/2035 5.600% due 25/06/2036 5.663% due 25/07/2036 5.737% due 25/08/2036 5.750% due 25/11/2035 5.790% due 25/11/2037 5.956% due 25/11/2037 5.970% due 25/09/2036 6.000% due 25/12/2035 6.000% due 25/12/2035 6.000% due 25/11/2036 6.000% due 25/11/2035 6.000% due 25/11/2035 6.000% due 25/11/2035 6.000% due 25/11/2035 6.000% due 25/11/2035 6.000% due 25/11/2035 6.000% due 25/08/2037 Citigroup Mortgage Loan Trus 3.906% due 25/08/2035	1,965 913 1,682 127 339 867 5,220 1,466 10,894 2,472 297 3,153 487 3,858 1,145 42 1,367 st, Inc.	1,736 833 1,521 92 282 853 4,900 1,112 4,564 1,871 270 2,666 346 3,508 1,099 40 524	0.00 0.00 0.00 0.00 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00
8.065% due 25/12/2046  Bear Stearns ALT-A Trust 3.764% due 25/05/2036 3.884% due 25/04/2037 4.007% due 25/01/2047 4.235% due 25/01/2045 4.347% due 25/07/2035 4.454% due 25/05/2035 4.492% due 25/11/2036 4.517% due 25/08/2046 4.517% due 25/08/2047 4.529% due 25/07/2035 4.730% due 25/09/2035 4.766% due 25/09/2035 4.795% due 25/10/2035 4.795% due 25/10/2035 4.795% due 25/10/2035 4.934% due 25/10/2036 5.044% due 25/10/2036	1,003 3,697 888 244 535 7,328 542 1,680 584 10,098 4,326 19,542 315 1,481 3,547 690 154 531	939 ( 3,019 (  804 ( 177 ( 242 ( 3,707 ( 466 ( 654 ( 553 ( 3,065 ( 11,346 ( 226 ( 878 ( 1,436 ( 103 ( 492 ( 0 ( 0 ( 0 ( 0 ( 0 ( 0 ( 0 ( 0 ( 0 ( 0	0.00 0.00	BXP Trust 3.379% due 13/06/2039 90,000  Canada Square Funding PLC 6.000% due 17/06/2058 f 13,459 6.070% due 17/01/2059 2,956 6.170% due 17/06/2058 12,943 6.470% due 17/12/2057 10,147  Canterbury Finance PLC 6.046% due 16/05/2058 58,919  Cascade Funding Mortgage Trust 4.000% due 25/10/2068 \$ 8,173  Chase Mortgage Finance Trust 4.114% due 25/03/2037 2,836 4.457% due 25/01/2036 485 4.523% due 25/07/2037 497 4.738% due 25/02/2037 1,177 4.770% due 25/12/2035 1,729 4.796% due 25/12/2035 80 4.885% due 25/03/2037 738	83,754 17,079 3,746 16,483 12,980 74,969 8,181 2,653 440 393 1,137 1,599 70 70	0.12 0.03 0.01 0.02 0.02 0.11 0.01 0.01 0.00 0.00 0.00 0.00 0.00 0.00	4.781% due 25/11/2036 4.812% due 25/05/2042 4.838% due 20/02/2036 5.033% due 25/07/2036 5.322% due 25/09/2035 5.600% due 25/09/2035 5.600% due 25/06/2036 5.63% due 25/07/2036 5.737% due 25/08/2036 5.750% due 25/11/2035 5.790% due 25/01/2037 5.956% due 25/11/2036 5.970% due 25/11/2036 6.000% due 25/12/2035 6.000% due 25/12/2035 6.000% due 25/12/2035 6.000% due 25/12/2035 6.000% due 25/08/2037 Citigroup Mortgage Loan Trus 3.906% due 25/05/2035	1,965 913 1,682 127 339 867 5,220 1,466 10,894 2,472 297 3,153 487 3,858 1,145 42 1,367	1,736 833 1,521 92 282 853 4,900 1,112 4,564 1,871 270 2,666 346 3,508 1,099 40 524	0.00 0.00 0.00 0.00 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.00 0.00 0.00

	FAIR % OF PAR VALUE NET		PAR	FAIR % OF VALUE NET		PAR	FAIR % OF VALUE NET
	383 \$ 362 0.00	5.820% due 25/10/2036	(000s) \$ 1.476 \$	(000S) ASSETS 715 0.00	<b>DESCRIPTION</b> 6.570% due 25/02/2036	(000s) \$ 66 \$	(000S) ASSETS 51 0.00
Citigroup Mortgage Loan Trust, Inc.		5.820% due 25/11/2036	4,954	4,107 0.00	6.612% due 25/08/2035	1,784	1,431 0.00
Through Certificates	293 1,145 0.00	5.830% due 25/09/2046 5.830% due 25/05/2047	1,848 280	1,569 0.00	6.657% due 25/06/2035 6.750% due 25/10/2036	1,926 1,411	1,677 0.00
CitiMortgage Alternative Loan Trust		5.830% due 25/06/2047 5.840% due 25/02/2037	4,357 736	3,576 0.01 259 0.00	7.000% due 25/10/2037 7.500% due 25/07/2036	5,565 1,790	2,092 0.00 1,235 0.00
	213 185 0.00	5.850% due 25/07/2046	1,359	1,340 0.00	Countrywide Asset-Backed Certif		
	686 1,448 0.00 518 457 0.00	5.850% due 25/08/2046		11,867 0.02	5.950% due 25/04/2036	717	622 0.00
	549 491 0.00	5.862% due 25/11/2046 5.870% due 25/05/2036	5,612 3,454	4,683 0.01 2,972 0.01	6.190% due 25/11/2035	114	108 0.00
	513 3,201 0.01	5.870% due 25/12/2036	3,434	916 0.00	Countrywide Home Loan Mortga		
	826 3,085 0.01 894 760 0.00	5.870% due 25/04/2037	2,043	711 0.00	1.616% due 20/01/2035 1.730% due 25/05/2036 (a)	27 333	21 0.00 54 0.00
	190 167 0.00	5.890% due 25/07/2046 5.892% due 20/03/2046	5,333 4,862	4,596 0.01 3,949 0.01	3.164% due 25/02/2035	1,904	1,540 0.00
	201 170 0.00	5.892% due 20/05/2046		12,869 0.02	3.396% due 25/05/2047 3.695% due 25/04/2035	2,347 1,677	1,995 0.00 1,156 0.00
	009 2,721 0.01 538 1,245 0.00	5.910% due 25/09/2047	4,279	3,866 0.01	3.789% due 25/04/2037	1,508	1,379 0.00
6.000% due 25/01/2037 4,	551 3,702 0.01	5.930% due 25/03/2036 5.930% due 25/11/2036	2,998 3,396	2,864 0.01 2,763 0.01	3.873% due 20/05/2036	1,082	1,026 0.00
	429 1,165 0.00 491 2,078 0.00	5.932% due 20/07/2035	1,554	1,438 0.00	4.001% due 20/06/2036 4.039% due 20/05/2036	1,604 1,078	1,395 0.00 974 0.00
	396 342 0.00	5.950% due 25/07/2035	1,274	1,004 0.00	4.042% due 20/04/2036	1,044	930 0.00
6.000% due 25/06/2037 6,	289 5,494 0.01	5.950% due 25/01/2037 5.952% due 25/06/2046	3,124 4,477	2,549 0.00 3,639 0.01	4.110% due 20/02/2036	2,191	1,929 0.00
Commercial Mortgage Trust	000 1 0 00	5.970% due 25/07/2036	2,233	1,000 0.00	4.126% due 20/09/2036 4.152% due 20/03/2036	2,059 361	1,782 0.00 294 0.00
	900 1 0.00 181 1,663 0.00	5.970% due 25/09/2036 5.970% due 25/05/2037	107 146	44 0.00 66 0.00	4.225% due 25/03/2037	128	117 0.00
3.140% due 10/10/2036 10,	000 8,793 0.01	5.970% due 25/05/2037	1,779	629 0.00	4.290% due 25/11/2037	1,321 1,736	1,228 0.00 1,541 0.00
	775 28,304 0.04 213 7,002 0.01	5.970% due 25/06/2037	3,356	2,837 0.01	4.294% due 25/11/2037 4.366% due 19/01/2034	1,730	7 0.00
	175 11,965 0.02	5.970% due 25/09/2037 5.970% due 25/07/2046	824 2,558	331 0.00 2,161 0.00	4.442% due 20/12/2035	1,510	1,362 0.00
3.651% due 10/02/2049 13,	740 13,312 0.02	5.990% due 25/07/2035	1,220	1,062 0.00	4.448% due 20/06/2035 4.448% due 20/06/2035	4 15	3 0.00 14 0.00
	998 37,740 0.05 849 9,802 0.02	5.990% due 25/12/2035	1,010 19	887 0.00	4.541% due 20/02/2036	657	581 0.00
Countrywide Alternative Loan Resec	<i>'</i>	6.000% due 25/03/2027 6.000% due 25/10/2033	5	18 0.00 5 0.00	4.723% due 20/09/2035	1,279	1,148 0.00
6.000% due 25/05/2036	272 156 0.00	6.000% due 25/11/2034	3,412	3,403 0.01	4.741% due 20/07/2034 4.765% due 25/11/2034	103 32	94 0.00 28 0.00
	176 584 0.00 286 59 0.00	6.000% due 25/12/2034 6.000% due 25/02/2035	691 1,303	619 0.00 1,100 0.00	4.859% due 25/01/2036	172	159 0.00
Countrywide Alternative Loan Trust	200 39 0.00	6.000% due 25/08/2035	53	22 0.00	5.107% due 20/10/2034 5.308% due 20/04/2035	218 110	198 0.00 100 0.00
The second secon	824 125 0.00	6.000% due 25/12/2035 6.000% due 25/01/2036	3,752 1,960	2,769 0.01 1,388 0.00	5.377% due 20/09/2035	73	62 0.00
	546 261 0.00 953 1,452 0.00	6.000% due 25/02/2036	1,579	1,369 0.00	5.500% due 25/05/2035	556	456 0.00
3.713% due 25/07/2021	953 1,452 0.00 3 3 0.00	6.000% due 25/03/2036	3,157	1,428 0.00	5.500% due 25/09/2035 5.500% due 25/10/2035	403 863	362 0.00 500 0.00
	226 5,787 0.01	6.000% due 25/04/2036 6.000% due 25/05/2036	7,886 4,187	3,906 0.01 1,845 0.00	5.500% due 25/11/2035	1,741	1,093 0.00
	629 562 0.00 669 594 0.00	6.000% due 25/08/2036	16,681	11,008 0.02	5.500% due 25/01/2036 5.750% due 25/12/2035	603 1,308	386 0.00 650 0.00
4.297% due 25/06/2037 6,	211 5,419 0.01	6.000% due 25/10/2036 6.000% due 25/11/2036	4,632 8,344	2,562 0.00 4,871 0.01	5.750% due 25/02/2037	3,071	1,513 0.00
	162 130 0.00 189 162 0.00	6.000% due 25/12/2036	2,126	655 0.00	5.750% due 25/06/2037 5.770% due 25/05/2036	1,874 333	938 0.00 114 0.00
	335 1,613 0.00	6.000% due 25/01/2037	1,236	730 0.00	5.771% due 20/12/2035	21	20 0.00
· ·	060 1,005 0.00	6.000% due 25/02/2037 6.000% due 25/03/2037	10,649 5,002	4,266 0.01 1,908 0.00	5.800% due 25/02/2035	23	19 0.00
	351 1,034 0.00 209 146 0.00	6.000% due 25/04/2037	6,753	3,769 0.01	5.850% due 25/05/2036 5.870% due 25/08/2035	260 2,284	116 0.00 1,645 0.00
5.500% due 25/04/2035 2,	317 1,937 0.00	6.000% due 25/05/2037 6.000% due 25/07/2037	10,858 6,366	5,068 0.01 3,146 0.01	5.870% due 25/09/2037	3,974	1,658 0.00
	269 4,127 0.01 027 2,813 0.01	6.000% due 25/08/2037	18,089	9,392 0.01	5.870% due 25/04/2046 5.950% due 25/03/2036	2,222 3,194	1,852 0.00 2,896 0.01
	831 1,454 0.00	6.000% due 25/02/2047	2,135	1,071 0.00	6.000% due 25/04/2036	1,098	570 0.00
· ·	756 2,191 0.00	6.010% due 25/01/2036 6.010% due 25/07/2036	2,305 2,647	2,044 0.00 2,274 0.00	6.000% due 25/05/2036	2,785	1,294 0.00
	333 4,385 0.01 682 405 0.00	6.012% due 25/12/2035	946	832 0.00	6.000% due 25/07/2036 6.000% due 25/02/2037	2,444 4,031	1,279 0.00 2,061 0.00
	275 2,003 0.00	6.012% due 25/02/2036 6.030% due 25/08/2035	135 2,855	122 0.00 2,609 0.00	6.000% due 25/03/2037	4,010	1,862 0.00
	825 7,133 0.01 866 616 0.00	6.030% due 25/02/2037	4,704	3,792 0.01	6.000% due 25/04/2037 6.000% due 25/05/2037	2,666 8,686	1,315 0.00 3,950 0.01
	866 616 0.00 090 4,086 0.01	6.030% due 25/10/2046	7,025	6,416 0.01	6.000% due 25/07/2037	1,112	482 0.00
5.500% due 25/04/2036	506 391 0.00	6.030% due 25/08/2047 6.050% due 25/02/2036	5,366 1,089	4,425 0.01 962 0.00	6.000% due 25/08/2037	3,412	1,526 0.00
	483 253 0.00 098 3,930 0.01	6.070% due 25/12/2035	1,697	1,279 0.00	6.000% due 25/10/2037 6.000% due 25/01/2038	1,240 6,776	880 0.00 3,145 0.01
5.662% due 20/03/2047 5,	900 4,832 0.01	6.070% due 25/01/2036 6.070% due 25/10/2036	1,357 630	1,191 0.00 264 0.00	6.050% due 25/04/2035	1,064	973 0.00
· ·	124 6,990 0.01	6.072% due 20/11/2035	1,259	1,145 0.00	6.050% due 25/04/2035 6.084% due 25/08/2034	134 378	119 0.00 343 0.00
· ·	683 1,491 0.00 641 551 0.00	6.090% due 25/08/2035 6.110% due 25/11/2035	1,329 743	1,174 0.00 593 0.00	6.090% due 25/03/2035	1,137	965 0.00
5.730% due 25/03/2047 3,	864 2,962 0.01	6.112% due 20/11/2035	7,729	6,599 0.00	6.110% due 25/03/2035	1,555	1,388 0.00
	118 74 0.00 491 358 0.00	6.132% due 20/11/2035	8,882	7,980 0.01	6.130% due 25/02/2035 6.150% due 25/03/2035	1,944 11	1,541 0.00 10 0.00
5.750% due 25/05/2036 8,	920 3,507 0.01	6.150% due 25/09/2035 6.170% due 25/09/2035	624 4,264	410 0.00 3,809 0.01	6.150% due 25/04/2046	6,827	2,046 0.00
· ·	490 2,060 0.00 656 4,883 0.01	6.241% due 25/09/2034	29	27 0.00	6.170% due 25/02/2035 6.190% due 25/03/2035	2,581 665	2,248 0.00 582 0.00
	521 5,703 0.01	6.250% due 25/11/2036 6.322% due 20/07/2035	407 63	191 0.00 56 0.00	6.210% due 25/02/2035	2,417	2,058 0.00
· ·	551 4,883 0.01	6.362% due 25/08/2035	354	284 0.00	6.230% due 25/09/2034 6.241% due 20/10/2034	94 214	86 0.00 182 0.00
	262 3,114 0.01 250 156 0.00	6.370% due 25/12/2036 6.392% due 25/11/2047	771 4 141	278 0.00 3,369 0.01	6.250% due 25/09/2036	475	187 0.00
5.770% due 25/11/2035	782 84 0.00	6.412% due 25/08/2035	4,141 640	582 0.00	6.500% due 25/12/2037	4,820 1,634	2,072 0.00
	204 2,895 0.01 289 2,802 0.01	6.457% due 25/03/2037	928	511 0.00	7.940% due 20/02/2036  Countrywide Home Loan Reperfo	1,634 ormina REN	1,488 0.00 MIC Trust
· · · · · · · · · · · · · · · · · · ·	078 857 0.00	6.500% due 25/08/2032 6.500% due 25/09/2037	7 9,138	7 0.00 3,550 0.01	4.415% due 25/01/2034	178	150 0.00

DESCRIPTION	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	FAIR % OF PAR VALUE NET DESCRIPTION (0005) (0005) ASSETS DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.810% due 25/06/2035 5.890% due 25/07/2036 6.000% due 25/03/2035	\$ 42 \$ 305 275	40 0.00 280 0.00 264 0.00	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust         Formentera Issuer PLC           3.702% due 25/08/2035         \$ 601 \$ 528 0.00         6.420% due 28/07/2047	£ 14,610 \$	18,453	0.03
Countrywide Mortgage-Backe 5.945% due 27/11/2035			4.448% due 25/02/2036 366 240 0.00 FWD Securitization Trust 4.500% due 25/10/2035 1,967 1,727 0.00 2.240% due 25/01/2050	\$ 6,125	5,606	0.01
Countrywide, Inc.	0	0 0.00	5.500% due 25/11/2035 664 653 0.00 5.500% due 25/11/2035 2 1 0.00 5.500% due 25/12/2035 629 507 0.00 664 653 0.00 674 4.093% due 21/06/2046	€ 1,231	1,190	0.00
5.693% due 27/11/2035 Credit Suisse First Boston Moi 4.186% due 25/06/2046 5.000% due 25/07/2025	_		Deutsche ALT-B Securities Mortgage Loan Trust 6.005% due 25/10/2036 1,240 1,043 0.00 6.445% due 25/10/2036 3,524 3,097 0.01	3,287 2,484	3,642 2,719	0.01
5.000% due 25/07/2035 5.084% due 25/03/2033 5.500% due 25/07/2035	68 1,456	65 0.00 1,331 0.00	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust 4.793% due 25/06/2036 243 207 0.00 Glenbeigh Issuer DAC 4.666% due 24/03/2046	1,187 18,607	1,282 20,549	0.00
6.000% due 25/12/2035 6.500% due 25/12/2035 7.000% due 25/12/2035	1,869 426 1,296	835 0.00 210 0.00 255 0.00	4.793% due 25/06/2036 1,829 1,597 0.00 4.666% due 24/06/2050 <b>Deutsche Mortgage &amp; Asset Receiving Corp.</b> 4.916% due 24/06/2050 6.500% due 27/07/2037 493 383 0.00 5.716% due 24/03/2046	6,214 15,867 2,593	6,860 17,373	0.01 0.03 0.01
7.000% due 25/01/2036 Credit Suisse First Boston Mon	4,856 rtgage-Backe	761 0.00 ed Pass-	Deutsche Mortgage Securities, Inc. Mortgage Loan Trust 5.456% due 10/03/2051	•	17,007	0.03
Through Certificates 5.553% due 25/07/2035	2,034	1,902 0.00	6.445% due 25/06/2034 179 180 0.00 5.550% due 10/08/2038	18,640	17,007	0.03
6.053% due 25/10/2033 Credit Suisse Mortgage Capita			Deutsche Mortgage Securities, Inc. Re-REMIC         GMAC Mortgage Corp. Loan           Trust Certificates         3.357% due 19/04/2036           4.042% due 27/06/2037         500         431         0.00         3.637% due 18/03/2035	298 15		0.00
2.139% due 27/02/2046 3.193% due 30/11/2037 4.106% due 27/07/2037	6,636 7,008 710	3,476 0.01 6,355 0.01 680 0.00	Dilosk RMBS DAC 4.956% due 20/10/2062 € 6,963 7,724 0.01 5.03 5.03 7 d de 16/03/2035 6.750% due 19/07/2035	59 145	48	0.00
4.337% due 26/08/2036 4.448% due 27/02/2036	4,172 2,475	3,634 0.01 1,694 0.00	Domi BV 4.775% due 15/06/2051 4,154 4,594 0.01  Great Hall Mortgages PLC 4.152% due 18/03/2039	€ 1,500	1,590	0.00
4.592% due 27/01/2036 4.679% due 26/06/2036	2,887 3,256	2,730 0.01 2,835 0.01	Downey Savings & Loan Association Mortgage 4.462% due 18/06/2039 5 132% due 18/06/2039	1,960 8,800	1,933 8,724	0.00 0.01
4.725% due 27/07/2037 5.338% due 27/11/2036	949 12,945	886 0.00 15,887 0.02	Loan Trust 5.660% due 19/10/2036 \$ 5,998 4,954 0.01 5.670% due 19/10/2036 \$ 3,846 2,634 0.00 5.670% due 19/10/2036 \$ 3,846 2,634 0.00	£ 1,603 68	2,031 86	0.00
5.620% due 29/09/2036 5.737% due 27/10/2036	246 8,578	238 0.00 6,501 0.01	6.050% due 19/10/2045 3,137 2,656 0.00 5.639% due 18/06/2039	2,390	2,936	0.00
5.750% due 26/12/2035 6.000% due 25/07/2037	399 793	261 0.00 668 0.00	6.290% due 19/09/2044 7 6 0.00 5.812% due 18/06/2039 6.119% due 18/03/2039 6.589% due 18/06/2039	\$ 136 £ 1,710 2,000	1,917	
12.427% due 27/11/2037 Credit Suisse Mortgage Capita			4.602% due 28/07/2054 € 10,259 11,326 0.02 GreenPoint Mortgage Fundii	ng Trust		
5.500% due 25/08/2036 5.837% due 25/04/2037	1,132 5,208	809 0.00 1,301 0.00	Eurohome UK Mortgages PLC 5.890% due 25/04/2036	\$ 6,678 286	244	0.01
5.942% due 25/02/2037 6.000% due 25/10/2021 6.000% due 25/03/2036	1,030 9 4,013	248 0.00 3 0.00 1,737 0.00	5.490% due 15/06/2044 £ 2,735 3,438 0.01 5.910% due 25/06/2045 5.689% due 15/09/2044 2,250 2,749 0.01 5.990% due 25/10/2045 5.939% due 15/09/2044 7,250 8,550 0.01 6.050% due 25/02/2036	576 2,849 1,397		0.00 0.01 0.00
6.396% due 25/04/2036 6.421% due 25/10/2037	268 4,230	143 0.00 2,590 0.00	European Loan Conduit DAC 4.994% due 17/02/2030 € 64,025 69,805 0.10 Grifonas Finance PLC	2,381		0.00
Credit Suisse Mortgage Capita 2.318% due 25/07/2057		2,732 0.01	<b>Eurosail PLC</b> 4.212% due 28/08/2039	€ 16,670	17,980	0.03
2.443% due 25/09/2048 2.500% due 25/07/2057	12,592 55,973	9,990 0.02 49,643 0.07	4.165% due 15/12/2044       575       630       0.00       GS Mortgage Securities Corp         4.198% due 13/03/2045       5,105       5,548       0.01       4.591% due 10/10/2032         4.219% due 10/06/2044       762       839       0.00       6.609% due 15/07/2035	\$ 35,288 11,979	32,291 9,057	
2.825% due 25/12/2048 3.068% due 25/02/2056 3.142% due 25/07/2057	12,053 151,907 52,751	10,936 0.02 117,467 0.17 31,142 0.05	4.408% due 13/03/2045       4,000       3,811       0.01       GS Mortgage Securities Corp.         4.419% due 10/09/2044       3,200       3,428       0.01       7.473% due 15/07/2025         5.489% due 13/03/2045       £ 873       1,105       0.00       8.659% due 15/11/2032	12,349 19,350	12,069 18,467	
3.260% due 25/07/2058 3.726% due 25/10/2058 3.896% due 25/09/2057	268,266 508 1,210	208,595 0.30 431 0.00 1,016 0.00	5.789% due 10/09/2044 1,200 1,485 0.00 6.109% due 13/09/2045 11,715 14,276 0.02 6.289% due 13/06/2045 10,707 13,572 0.02 5.870% due 25/02/2036		1,302	
4.000% due 01/08/2057 4.089% due 25/06/2048	5,786 45,151	5,429 0.01 39,492 0.06	6.339% due 13/06/2045 1,321 1,563 0.00 GSMPS Mortgage Loan Trust	t 4,012	3,665	0.01
4.278% due 25/09/2057 4.509% due 25/04/2058	28,617 48,960	24,146 0.04 44,238 0.06	Finsbury Square PLC 5.820% due 25/03/2035 6.020% due 16/12/2071 1,258 1,600 0.00 5.820% due 25/09/2035	5,821 6,695	5,126 5,645	0.01
5.852% due 01/06/2050 6.194% due 15/07/2032	93,420 21,261	92,681 0.13 20,296 0.03	First Horizon Alternative Mortgage Securities Trust 5.870% due 25/06/2034 4.700% due 25/09/2035 \$ 153 127 0.00 7.060% due 20/10/2032 5.148% due 25/02/2037 390 221 0.00 GSMSC Recognitization Trus	1,283 1,117	1,132 998	0.00
6.444% due 15/07/2032 7.344% due 15/07/2032	22,200 9,193	20,983 0.03 8,457 0.01	5.148% due 25/02/2037 390 221 0.00 <b>GSMSC Resecuritization Trus</b> 5.207% due 25/03/2035 446 268 0.00 2.167% due 26/04/2037 5.249% due 25/11/2035 1,438 901 0.00 4.699% due 26/08/2035	9,344 66	2,463	
Curzon Mortgages PLC 6.970% due 28/07/2049 DBUBS Mortgage Trust	£ 3,253	4,124 0.01	5.500% due 25/11/2035 69 35 0.00 5.637% due 26/09/2036 5.542% due 25/02/2036 110 82 0.00 GSR Mortgage Loan Trust	7,859	5,033	0.00
3.452% due 10/10/2034	2,000	1,837 0.00	5.5/4% due 25/01/2037 764 506 0.00 3.679% due 25/05/2037 5.956% due 25/11/2036 746 520 0.00 3.904% due 25/04/2036	1,288 3,553		0.00
Deutsche ALT-A Securities Mo 5.610% due 25/07/2047 5.670% due 25/08/2047	9,040 2,773	8,307 0.01 2,533 0.00	6.000% due 25/05/2037 742 303 0.00 4.285% due 25/03/2047	5,583 2,434	3,573 2,195	0.01
5.710% due 25/08/2036 5.730% due 25/08/2047	477 5,171	436 0.00 4,577 0.01	6.250% due 25/11/2036 2,047 639 0.00 4.630% due 25/01/2036 First Horizon Asset Securities, Inc. 4.630% due 25/07/2035	725 45	661	0.00
5.770% due 25/03/2037 5.770% due 25/09/2047	5,742 10,963	5,133 0.01 9,331 0.01	4.846% due 25/01/2036 28 16 0.00 5.349% due 25/10/2035 <b>First Horizon Mortgage Pass-Through Trust</b> 5.500% due 25/09/2034	84 632		0.00
5.790% due 25/03/2037 5.800% due 25/08/2037	13,345 11,824	6,824 0.01 9,361 0.01	4.022% due 25/11/2036 333 210 0.00 5.500% due 25/07/2035 4.510% due 25/07/2037 234 149 0.00 5.545% due 25/05/2037	425 119	101	0.00
5.830% due 25/01/2047 5.850% due 25/10/2036	1,932 15,556	1,707 0.00 4,516 0.01	5.673% due 25/11/2037 279 216 0.00 5.700% due 25/05/2037 5.806% due 25/08/2037 236 79 0.00 5.750% due 25/03/2036	11,934 226		0.00
5.850% due 25/12/2036 5.850% due 25/02/2037	1,910 2,289	618 0.00 1,958 0.00	5.967% due 25/09/2035 5 5 0.00 5.750% due 25/05/2037 6.000% due 25/05/2036 173 78 0.00 5.820% due 25/05/2036	113 1,803	1,692	
5.850% due 25/08/2047 5.950% due 25/01/2047 6.030% due 25/08/2036	5,545 2,559	4,903 0.01 2,169 0.00	6.000% due 25/08/2037 247 101 0.00 5.910% due 25/08/2046 5.990% due 25/08/2046 6.000% due 25/08/2046 6.000% due 25/11/2035	18,042 15,076 2,353	4,247 3,883	
6.030% due 25/08/2036 6.110% due 25/08/2047	3,210 5,577	2,888 0.01 3,857 0.01	4.082% due 16/06/2049 € 9,363 10,086 0.02 6.000% due 25/11/2035 6.000% due 25/02/2036	1,775		0.00

PAR DESCRIPTION (0005)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.000% due 25/07/2036 \$ 1,866			(0005)	(0003) 7133213	JPMorgan Chase Commercial Mc			
6.000% due 25/07/2037 451	285 0.00	IndyMac Mortgage Loan Trust 3.088% due 25/06/2037 \$	2,949 \$	2,522 0.00	0.945% due 15/04/2046 (a) \$	813 \$		0.00
6.250% due 25/08/2036 2,170	744 0.00	3.112% due 25/06/2037	1,731	1,478 0.00	2.854% due 06/09/2038	11,700	10,818	
6.500% due 25/05/2036 907	320 0.00	3.278% due 25/05/2037	1,479	1,159 0.00	4.128% due 05/07/2031	32,860	29,483	
6.870% due 25/05/2034 15	12 0.00	3.284% due 25/07/2037	6,629	5,880 0.01	4.248% due 05/07/2033	10,000	8,806	
HarborView Mortgage Loan Trust 4.209% due 19/07/2035	13 0.00	3.323% due 25/08/2037 3.342% due 25/04/2037	4,623 3,622	3,460 0.01 3,216 0.01	4.549% due 05/07/2033 4.950% due 05/07/2033	3,839 38,900	3,174 30,305	
4.232% due 19/06/2036 2,105	1,041 0.00	3.355% due 25/06/2036	5,429	3,490 0.01	5.337% due 15/05/2047	999		0.04
5.265% due 19/11/2034 320	291 0.00	3.536% due 25/03/2037	307	236 0.00	5.350% due 05/07/2033	9,940	7,270	
5.650% due 19/11/2046 823	567 0.00	3.536% due 25/04/2037	6,741	6,094 0.01	6.826% due 15/12/2036	17,100		
5.660% due 19/09/2037 8,452 5.720% due 25/02/2036 147	7,184 0.01 39 0.00	3.551% due 25/03/2036 3.599% due 25/05/2037	3,292 1,954	2,390 0.00 1,309 0.00	7.026% due 15/02/2035	2,184	2,147	
5.730% due 19/03/2037 5,929	5,269 0.01	3.601% due 25/08/2037	2,700	1,965 0.00	7.485% due 05/07/2033	10,109	8,446	0.01
5.770% due 25/01/2047 11,120	9,921 0.02	3.636% due 25/05/2036	151	132 0.00	JPMorgan Mortgage Trust 3.750% due 27/07/2037	424	390	0.00
5.780% due 19/09/2035 8,543	4,523 0.01	3.671% due 25/08/2036	155	123 0.00	4.009% due 25/05/2036	1,252	1,015	
5.806% due 19/11/2036 15,416 5.810% due 19/12/2036 494	13,480 0.02 463 0.00	3.674% due 25/08/2035 3.822% due 25/07/2036	60 3,340	43 0.00 2,358 0.00	4.032% due 25/05/2036	37		0.00
5.850% due 19/01/2038 8,131	7,124 0.01	3.916% due 25/09/2036	81	70 0.00	4.153% due 25/04/2037	1 206		
5.862% due 19/12/2036 1,867	1,575 0.00	3.940% due 25/06/2037	6,191	3,690 0.01	4.189% due 25/05/2037 4.218% due 25/04/2036	1,296 2,768	1,125 2,410	
5.880% due 19/12/2036 34,251	27,366 0.04	3.951% due 25/11/2035	34	24 0.00	4.251% due 25/05/2037	349		
5.890% due 19/11/2036 12,709 5.910% due 19/05/2035 3,002	10,953 0.02 2,723 0.01	4.010% due 25/05/2035	51	37 0.00 188 0.00	4.362% due 25/01/2037	1,281	1,045	0.00
5.927% due 19/12/2035 490	465 0.00	4.118% due 25/09/2035 4.245% due 25/01/2037	279 156	131 0.00	4.396% due 25/05/2036	2,560		
5.970% due 19/01/2036 3,122	1,885 0.00	4.246% due 25/09/2036	124	107 0.00	4.399% due 25/08/2036 4.406% due 25/10/2036	3,362 192	2,747 140	
6.010% due 19/03/2035 580	569 0.00	4.265% due 25/12/2035	3,270	2,467 0.00	4.522% due 25/08/2036	95		0.00
6.032% due 20/10/2045 3,597 6.070% due 19/04/2034 58	2,232 0.00 51 0.00	4.270% due 25/09/2035	44	38 0.00	4.688% due 25/10/2037	2,230		
6.090% due 19/11/2035 155	105 0.00	4.353% due 25/11/2035 4.435% due 25/09/2036	1,413 1,356	1,141 0.00 922 0.00	4.769% due 25/08/2035	182		0.00
6.110% due 19/08/2045 2,360	1,801 0.00	4.598% due 25/09/2037	11,839	8,783 0.01	4.879% due 25/11/2035	1,677	1,376 2,552	
6.150% due 19/01/2035 150	141 0.00	4.727% due 25/08/2034	66	60 0.00	5.057% due 25/11/2035 5.111% due 25/07/2035	3,114 248		0.00
6.188% due 19/07/2045 18 6.470% due 25/10/2037 11,358	16 0.00 10,445 0.02	5.630% due 25/04/2037	921	830 0.00	5.168% due 25/04/2035	293		0.00
6.512% due 19/09/2035 98	83 0.00	5.660% due 25/04/2037 5.680% due 25/02/2046	1,550 4,781	1,395 0.00 3,394 0.01	5.201% due 25/06/2034	8		0.00
6.822% due 20/06/2035 846	732 0.00	5.680% due 25/04/2046	2,572	2,117 0.00	5.309% due 25/08/2035	541		0.00
7.010% due 19/02/2036 1,808	939 0.00	5.690% due 25/04/2046	2,420	1,992 0.00	5.484% due 25/09/2035 5.500% due 25/07/2036	345 2,870	1,453	0.00
7.012% due 19/10/2035 6,524 7.012% due 19/01/2036 951	3,708 0.01 395 0.00	5.710% due 25/07/2036	4,364	4,280 0.01	5.750% due 25/01/2036	983		0.00
Harbour Energy PLC	393 0.00	5.720% due 25/09/2037 5.730% due 25/10/2036	4,137 2,440	3,864 0.01 2,170 0.00	5.822% due 25/08/2035	6	6	0.00
6.020% due 28/01/2054 £ 18,123	23,105 0.03	5.810% due 25/01/2037	7,583	6,785 0.01	6.000% due 25/08/2037	16,928	8,277	0.01
6.120% due 28/01/2054 21,500	27,226 0.04	5.820% due 25/06/2036	2,755	2,255 0.00	6.250% due 25/08/2037 6.500% due 25/01/2035	5,078 1,283	1,561 1,293	0.00
Hilton Orlando Trust		5.830% due 25/08/2036	7,918	5,508 0.01	6.500% due 25/07/2036	227		0.00
9.309% due 15/12/2034 \$ 2,213	2,147 0.00	5.830% due 25/02/2037 5.830% due 25/07/2047	5,565 3,306	5,131 0.01 2,254 0.00	6.500% due 25/08/2036	4,328	1,480	
Hilton USA Trust	7 722 0 01	5.850% due 25/10/2036	4,922	2,044 0.00	JPMorgan Resecuritization Trust			
2.828% due 05/11/2035 9,623	7,733 0.01	5.870% due 25/06/2046	5,340	4,142 0.01	4.500% due 26/04/2037	1,376		0.00
<b>Hipocat FTA</b> 4.109% due 24/10/2039 € 1,270	1,396 0.00	5.870% due 25/11/2046	6,084	5,526 0.01	5.250% due 26/09/2036 5.559% due 26/09/2037	241 1,239		0.00
HomeBanc Mortgage Trust	1,550 0.00	5.890% due 25/11/2036 5.890% due 25/05/2046	298 7,102	270 0.00 6,226 0.01	5.750% due 26/05/2037	1,233		0.00
3.815% due 25/04/2037 \$ 464	411 0.00	5.930% due 25/04/2035	251	225 0.00	6.000% due 26/09/2036	500	369	0.00
4.344% due 25/04/2047 988	884 0.00	5.970% due 25/11/2036	3,505	3,472 0.01	Jupiter Mortgage PLC			
5.990% due 25/01/2036 470	445 0.00	5.990% due 25/07/2035	5,658	3,709 0.01	6.621% due 20/07/2060	5,900	7,520	
6.205% due 25/01/2036 6,736 6.210% due 25/12/2034 54	5,796 0.01 50 0.00	6.000% due 25/07/2037 6.000% due 25/08/2037	681 943	483 0.00 363 0.00	6.921% due 20/07/2060 7.121% due 20/07/2060	4,233 2,250	5,392 2,865	
Hops Hill PLC	30 0.00	6.010% due 25/10/2036	2,005	840 0.00	Kinbane DAC	2,230	2,003	0.01
6.148% due 27/05/2054	31,587 0.05	6.050% due 25/01/2036	2,961	2,037 0.00		39,396	43,135	0.06
HSI Asset Loan Obligation Trust		6.070% due 25/07/2035	1,058	848 0.00	Kirkby RMBS PLC	,	·	
1.160% due 25/12/2036 (a) \$ 1,489	150 0.00	6.070% due 25/11/2035 6.250% due 25/12/2034	43 695	26 0.00 540 0.00	0.000% due 22/02/2045 f	1	2,341	0.00
5.840% due 25/12/2036 1,910	442 0.00	6.270% due 25/07/2046	4,658	4,062 0.01	2.250% due 22/02/2045	4,258	2,967	
Impac CMB Trust 6.010% due 25/05/2035 157	144 0.00	6.290% due 25/11/2034	954	814 0.00	6.140% due 22/02/2045 7.340% due 22/02/2045	24,167 13,150	30,430 16,007	
6.060% due 25/10/2034 321	328 0.00	6.330% due 25/09/2034	41	35 0.00	Landmark Mortgage Securities P		10,007	0.02
6.100% due 25/02/2036 1,447	1,151 0.00	6.500% due 25/07/2037 6.500% due 25/09/2037	371 1,786	118 0.00 1,043 0.00	5.539% due 17/06/2039	7,275	9,024	0.01
6.110% due 25/11/2034 1,088	1,051 0.00	6.500% due 25/10/2037	2,709	1,421 0.00	6.140% due 17/04/2044	8,336	10,078	0.02
6.110% due 25/03/2035 2,349 6.150% due 25/01/2035 1,867	2,079 0.00 1,758 0.00	JPMorgan Alternative Loan Trust			Lanebrook Mortgage Transaction	n PLC		
Impac Secured Assets CMN Owner Trust	1,750 0.00	3.930% due 25/03/2036	648	499 0.00	6.320% due 12/06/2057	11,473	14,662	0.02
5.450% due 25/03/2033 200	194 0.00	3.930% due 25/10/2036	4,067	3,505 0.01	Lansdowne Mortgage Securities		2.040	0.01
Impac Secured Assets Corp.		4.127% due 25/03/2037 4.412% due 25/01/2036	895 342	812 0.00 223 0.00	4.225% due 15/06/2045 €	2,720	2,848	0.01
6.110% due 25/03/2036 1,227	992 0.00	5.790% due 25/07/2036	2,611	2,292 0.00	Legacy Mortgage Asset Trust 0.000% due 25/12/2056 (a) \$	114,375	806	0.00
6.895% due 25/02/2035 255	255 0.00	5.830% due 25/05/2036	2,647	2,078 0.00	0.125% due 26/12/2057 (a)	66,813		0.00
Impac Secured Assets Trust	421 0.00	5.843% due 26/05/2037	2,601	1,949 0.00	0.442% due 26/12/2057 (a)	18,050	186	0.00
5.690% due 25/05/2037 522 5.870% due 25/11/2036 159	421 0.00 155 0.00	6.000% due 27/12/2036 6.030% due 25/06/2037	1,085 17,650	577 0.00 6,927 0.01	2.190% due 25/02/2058	1,575	1,082	
5.950% due 25/03/2037 4,078	3,425 0.00	6.030% due 25/04/2047	3,171	3,011 0.01		114,375	89,536	
5.950% due 25/09/2037 2,529	2,168 0.00	6.180% due 25/03/2036	5,989	5,096 0.01	3.224% due 26/08/2058 3.692% due 26/12/2057	17,864 48,438	13,104 37,970	
5.990% due 25/01/2037 8,213	6,778 0.01	6.210% due 25/12/2036	119	111 0.00	4.000% due 25/02/2058	1,978	1,939	
6.010% due 25/11/2036 6,172 6.010% due 25/02/2037 4,689	5,105 0.01 4,193 0.01	6.460% due 25/12/2036	830 84	781 0.00	4.000% due 26/08/2058	8,480	8,410	0.01
6.170% due 25/05/2036 4,089	334 0.00	6.550% due 25/05/2036 6.620% due 25/08/2036	160	82 0.00 149 0.00	4.151% due 25/01/2058	20,837	18,882	
6.190% due 25/09/2037 2,157	1,829 0.00	6.920% due 25/08/2036	3,784	2,939 0.01	4.250% due 25/02/2058 4.250% due 26/08/2058	1,575 35,727	1,518 34,238	
IndyMac Adjustable Rate Mortgage Trust	0 00	JPMorgan Chase Commercial Mo			4.500% due 25/02/2058	1,575	1,438	
5.686% due 25/01/2032 1	0 0.00	6.526% due 15/02/2035	31,050	30,830 0.04				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PA DESCRIPTION (000			DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Lehman Mortgage Trust 5.750% due 25/01/2037 \$	299 \$		0.00			2 0.00	New Century Home Equity Loan 3.750% due 25/08/2055	Trust \$ 4,305 \$	4,065	0.01
5.970% due 25/07/2037 6.000% due 25/01/2036	319 2,406	538	0.00	5.303% due 25/11/2035	) 74	3 0.00	New Residential Mortgage Loan 4.000% due 25/04/2057	6,790	6,451	
6.000% due 25/07/2036 6.000% due 25/12/2036 6.370% due 25/12/2035	661 1,092 592	891	0.00 0.00 0.00	5.630% due 25/12/2035 2 5.630% due 25/12/2035 1,69 5.808% due 25/01/2037 3	9 1,593	3 0.00	4.500% due 25/05/2058 Newgate Funding PLC	15,112	,	0.02
Lehman XS Trust 5.710% due 25/08/2036	50		0.00	5.829% due 25/12/2034 13 5.930% due 25/04/2029 38	2 12 4 35	4 0.00 8 0.00	4.138% due 01/12/2050 4.195% due 01/12/2050 4.525% due 15/12/2050	€ 4,323 1,245 10,765	4,612 1,233 11,661	0.01 0.00 0.02
5.740% due 25/02/2036 5.770% due 25/11/2035	304 3,312		0.00	6.130% due 25/09/2029 1	1 10			£ 8,499 23,861	10,412	
5.850% due 25/12/2036 5.850% due 25/09/2046	5,442 118		0.00	6.146% due 25/01/2037 6.190% due 25/08/2035 6.295% due 25/11/2029 54	2,79	0 0.00 8 0.01 1 0.00	5.510% due 01/12/2050 6.340% due 15/12/2050	3,198 2,458		0.01
5.870% due 25/08/2046 5.870% due 25/11/2046	3,924 725	669	0.01	6.415% due 25/08/2036 1,81 6.485% due 25/01/2029 3	4 1,61	0.00	6.590% due 15/12/2050 Nomura Asset Acceptance Corp	392 Alternativ		0.00
5.870% due 25/03/2047 5.870% due 25/06/2047	14,220 5,393	12,141 4,392	0.01	6.606% due 25/09/2029 9	5 8	8 0.00		\$ 262	193	0.00
5.880% due 25/08/2046 5.890% due 25/11/2046	7,888 12,716	7,111 11,727	0.01	7.299% due 25/12/2032  Merrill Lynch Mortgage-Backed Securit		6 0.00	5.688% due 25/07/2035	1,571 389	371	0.00
5.910% due 25/06/2047 5.970% due 25/08/2037	5,324 2,679	4,732 2,471		7.520% due 25/08/2036 1,48  Metlife Securitization Trust		9 0.00	5.970% due 25/06/2037 5.990% due 25/12/2035	588 766	201	0.00
5.990% due 25/02/2046	8,458	7,480	0.01	3.750% due 25/03/2057 4,73	4,52	5 0.01	6.169% due 25/03/2047 6.408% due 25/05/2036	777 722		0.00
6.012% due 25/11/2035 6.370% due 25/08/2047	72 9,264	7,680	0.00	Miravet SARL 4.706% due 26/05/2065 € 3,60	9 3,950	0.01	6.470% due 25/05/2035 6.490% due 25/08/2034	1,162 290		0.00
6.512% due 25/03/2047 7.170% due 25/09/2047	2,797 1,371	2,401 1,196		4.806% due 26/05/2065 32,26 Morgan Stanley Bank of America Merri		6 0.05	6.495% due 25/03/2047 7.341% due 25/02/2036	1,429 32		0.00
London Wall Mortgage Capital PI 6.020% due 15/05/2052 £	. <b>c</b> 7,342	9,317	0.01	0.812% due 15/02/2047 (a) \$ 13	4 (	0.00	Nomura Resecuritization Trust	32	20	0.00
Ludgate Funding PLC				3.046% due 15/04/2048 40,00  Morgan Stanley Capital Trust	38,77	1 0.06	1.634% due 26/03/2037 6.370% due 25/07/2036	2,296 19,953		0.00
4.115% due 01/01/2061 € 4.195% due 01/01/2061	2,666 730	2,835 731	0.01	6.259% due 15/08/2033 7,56 7.609% due 15/07/2035 34,70		8 0.01 6 0.05	NovaStar Mortgage Funding Tro 0.523% due 25/09/2046		3,572	0.01
4.265% due 01/12/2060 4.265% due 01/01/2061	1,658 2,432	1,603 2,414	0.00	Morgan Stanley Mortgage Loan Trust 2.194% due 25/06/2037 3,68		1 0.00	OBX Trust	10,101	3,372	0.01
4.655% due 01/01/2061 5.539% due 01/12/2060 £	10,336 876	11,001 1,077	0.02	3.253% due 25/11/2037 9	1 5	0.00	6.120% due 25/06/2057 6.320% due 25/04/2048	1,670 316		0.00
5.649% due 01/12/2060	2,163	2,425	0.00	3.278% due 25/11/2037 6,44 4.189% due 25/10/2037 65	2 43	1 0.01 7 0.00	Paragon Mortgages PLC 6.270% due 15/05/2045	£ 3,516	4,488	0.01
5.654% due 01/01/2061 6.014% due 01/01/2061	5,350 3,239	6,196 3,991	0.01	4.521% due 25/05/2036 1,65 4.768% due 25/03/2036 3	7 2.	1 0.00 3 0.00	Pepper Residential Securities Tr	ust	•	
<b>Luminent Mortgage Trust</b> 5.750% due 25/01/2037 \$	2,221	1,823	0.00	5.245% due 25/08/2034 2 5.500% due 25/10/2037 30		2 0.00 7 0.00	6.380% due 18/11/2060 PHH Alternative Mortgage Trus	\$ 388 t	388	0.00
5.810% due 25/12/2036 5.830% due 25/12/2036	2,715 92	2,339	0.00	5.750% due 25/02/2036 45 5.790% due 25/06/2036 3,58		5 0.00 8 0.00	5.790% due 25/02/2037 5.950% due 25/05/2037	4,026 1,758	2,977 1,610	0.01
5.850% due 25/05/2046 5.870% due 25/02/2046	835 1,728	688	0.00	5.810% due 25/08/2036 5,77 5.980% due 25/02/2047 7,12	2 1,46	4 0.00 8 0.01	6.170% due 25/07/2037	823		0.00
Madison Avenue Mortgage Trust		•		6.000% due 25/12/2035 2,59 6.000% due 25/08/2036 3,31	7 1,04	5 0.00	Pierpont BTL PLC 6.320% due 21/09/2054	£ 9,376	11,980	0.02
3.188% due 15/08/2034 Mansard Mortgages PLC	8,074	7,262	0.01	6.000% due 25/10/2037 10,72	5,66	0.01	<b>Polaris PLC</b> 5.985% due 23/12/2058	2,540	3,231	0.01
5.520% due 15/04/2047	1,837 2,930	2,278 3,637		6.354% due 25/08/2036 1,26 6.500% due 25/02/2036 10	) 4	1 0.00	7.845% due 23/05/2059	2,768	3,562	
7.339% due 15/12/2049	2,604	3,209		6.595% due 25/09/2035 2,12 7.035% due 25/06/2036 1,02	3 1,01	9 0.00 4 0.00	Precise Mortgage Funding PLC 0.000% due 12/12/2055 (f)	0	1,337	
MASTR Adjustable Rate Mortgag 3.227% due 25/02/2035 \$	156		0.00	7.195% due 25/11/2035 1,85 7.450% due 25/09/2035 1,02		6 0.00 4 0.00	6.126% due 16/10/2056 6.646% due 16/10/2056	7,470 1,200	9,521 1,524	
3.597% due 25/03/2035 3.989% due 25/03/2035	467 86		0.00	Morgan Stanley Re-REMIC Trust 3.918% due 26/12/2036 2,37	3 2 01	8 0.00	6.896% due 16/10/2056 7.146% due 16/10/2056	1,000 1,000	1,270 1,269	
4.612% due 25/03/2035 5.412% due 25/09/2034	49 805		0.00	Morgan Stanley Resecuritization Trust			8.296% due 16/10/2056	1,000	1,261	
5.862% due 25/12/2046 6.570% due 25/09/2037	8,987 7,382	8,153 3,239		4.080% due 26/11/2046 2,98 4.209% due 26/06/2047 5,50		6 0.00 2 0.01		\$ 9	8	0.00
7.678% due 25/12/2035 MASTR Alternative Loan Trust	784		0.00	Mortgage Equity Conversion Asset Trus 5.290% due 25/02/2042 3,61		1 0.01		€ 3,538	3,897	0.01
5.500% due 25/04/2035	2,280	2,089	0.00	Mortgage Funding PLC 6.439% due 13/03/2046 £ 10,21	2 12 98	3 0.02	4.876% due 24/10/2061 Proteus RMBS DAC	29,843	32,781	0.05
5.750% due 25/08/2035 6.500% due 25/05/2034	1,331 61		0.00	MortgageIT Securities Corp. Mortgage	Loan Trus	t	0.000% due 29/10/2054 (b)(f) 0.000% due 29/10/2054	13,990 200	11,476	0.02
MASTR Asset Securitization Trust 5.000% due 25/07/2019	0	0	0.00	5.930% due 25/06/2047 \$ 7,96 5.970% due 25/09/2037 3,28		7 0.01 9 0.00	4.852% due 29/10/2054	37,443	41,511	0.06
6.000% due 25/06/2036 6.000% due 25/10/2036	1,678 651		0.00	<b>MortgageIT Trust</b> 6.030% due 25/10/2035 12	1 11	8 0.00	5.302% due 29/10/2054 5.602% due 29/10/2054	8,681 6,313	9,567 6,901	0.01
MASTR Reperforming Loan Trust				6.070% due 25/08/2035 1,52 6.090% due 25/12/2035 1,46	5 1,45	2 0.00	6.582% due 29/10/2054 8.452% due 29/10/2054	4,735 3,946	5,166 4,296	
5.830% due 25/07/2035 7.000% due 25/08/2034	2,936 10	1,544 7	0.00	6.355% due 25/02/2035 31	4 29	4 0.00	RBSGC Mortgage Loan Trust 5.920% due 25/01/2037	\$ 520	166	0.00
MASTR Seasoned Securitization 1 5.870% due 25/10/2032	rust 126	111	0.00	Mortimer BTL PLC			RBSGC Structured Trust	62	52	0.00
Mellon Residential Funding Corp. Through Trust	Mortgag			0.000% due 22/12/2056 £ 38,80 MSDB Trust	49,58	8 0.07	5.500% due 25/11/2035 RBSSP Resecuritization Trust			
5.916% due 15/12/2030	2		0.00	3.316% due 11/07/2039 \$ 1,60 MSSG Trust	1,41	0.00	3.918% due 26/12/2036 4.720% due 26/01/2036	3,036 4,706	2,817 4,203	0.01
5.956% due 15/06/2030 Merrill Lynch Alternative Note As			0.00	3.397% due 13/09/2039 9,55		2 0.01	5.697% due 27/06/2036 6.000% due 26/05/2036	2,100 1,470	1,729 628	0.00
5.870% due 25/03/2037 5.890% due 25/04/2037	625 11,730	160 2,169	0.00	New Century Alternative Mortgage Loa 4.688% due 25/10/2036 6,22	4 1,25	1 0.00	6.000% due 26/08/2037 6.000% due 26/10/2037	557 2,034		0.00
11.715% due 25/06/2037	2,416	1,331		6.810% due 25/07/2036 3,22	7 693	3 0.00	5.550 /0 duc 20/10/2037	2,034	1,707	0.00

	PAR DESCRIPTION (0005)	FAIR % O VALUE NE (000S) ASSET	PAR DESCRIPTION (0005)		DESCRIPTION	PAR V	ALUE	% OF NET SSETS
1,000   1,00		(0003) A33E1						
1,939   G. 22   17,209   February   1,750   G. 20   C. 20		\$ 217 0.00	6.500% due 25/06/2037 6,886	1,575 0.00		5,907 7,		
1.2936. des 250.0256 (a) 1,116 12 000 2459% des 250.0255 2.21 11.20 000 44.075% des 250.0255 2.21 11.2			'					
4.1998-dus 25002035								
4.55% a.c. 2500/2505								
5.509% de 25000255	4.556% due 25/08/2035 113	99 0.00	4.003% due 25/08/2035 37	16 0.00	4.669% due 25/02/2036	2,883 2,	301 0.	.00
5.5095 de 2.50002035 1,277 (186 c. 00 4.57% de 2.5002037 187 187 00 4.50								
5.009% in p. 250002005 5.44 do 0.00								
5669% de 25002037 3-84 3569 001 5.091% de 25002036 1-124 794 000 54000003035 198 179 0.00 54000003035 198 179 0.00 54000003035 198 179 0.00 54000003035 198 179 179 0.00 54000003035 198 179 179 0.00 54000003035 198 179 179 179 0.00 54000003035 198 179 179 179 0.00 54000003035 198 179 179 179 0.00 54000003035 198 179 179 179 0.00 54000003035 198 179 179 179 0.00 54000003035 198 179 179 179 179 0.00 54000003035 198 179 179 179 179 179 0.00 54000003035 198 179 179 179 179 0.00 54000003035 198 179 179 179 179 0.00 54000003035 198 179 179 179 179 179 179 179 179 179 179								
5.679% de 250020207  1941 417 000  5.079% de 250020207  1942 417 000  5.079% de 250020207  1943 417 000  5.079% de 250020207  1943 417 000  5.079% de 250020207  1944 417 000  5.079% de 250020207  1945 417 000  5.079% de 250020207  1946 417 000  5.079% de 250020207  1947 4576 402  5.079% de 250020207  1948 4576 402  5.079% de 250020207  1949 4576 402  5.079% de 250020207  1,789 1,78								
5.729% of the 2500/20197								
5.759% de 2501/20237   1,862   1,954   0.00   0.00% de 2509/2026   701   150   0.00   5,90% de 2501/20237   1,820   1,524   0.00   5,70% de 2501/20237   1,820   1,525   0.00   5,70% de 2501/20237   1,820   1,00% de 2501/20237   1,								
5.70% du 25/00/2013	5.750% due 25/01/2037 1,463	1,098 0.00	6.000% due 25/07/2036 185	155 0.00	5.790% due 25/01/2037	1,802 1,	594 0.	.00
5.70% size 250020347 1,78 1,197 0.00 5.70% size 250020347 1,78 1,197 0.00 5.70% size 250020347 1,78 1,197 0.00 5.70% size 250020347 1,78 1,197 0.00 5.70% size 25002034 2,78 0.01 5.70% size 25002034 2,78 0.01 5.70% size 25002034 2,78 0.01 5.70% size 25002034 2,78 0.01 5.70% size 25002034 2,78 0.01 5.70% size 25002034 2,78 0.00 5.70% size 25002035 1,77 1,64 0.00 5.70% size 25002035 1,77 1,64 0.00 5.70% size 25002035 1,77 1,64 0.00 5.70% size 25002035 1,77 1,64 0.00 5.70% size 25002035 1,77 1,64 0.00 5.70% size 25002035 1,77 1,64 0.00 5.70% size 25002035 1,77 1,64 0.00 5.70% size 25002035 1,77 1,64 0.00 5.70% size 25002035 1,77 1,64 0.00 5.70% size 25002035 1,77 1,64 0.00 5.70% size 25002035 1,77 1,64 0.00 5.70% size 25002035 1,77 1,70% size 25002035 1,700 1,70% size 25002035 1,70% size 25002035 1,70% size 25002035 1,70% size 25002035 1,70% size 25002035 1,70% size 25002035 1,70% size 25002035 1,70% size 25002035 1,70%								
5.79% dug 2500/2047   1,378				955 0.00				
5.9998 and 2501/0337	5.770% due 25/02/2047 1,378	1,197 0.00		12.453 0.02				
\$3.01% due 25010397								
5.810% due 25050/364 6								
\$287% due 2501/2036			· ·	6,529 0.01				
\$839% due 2507/0296	5.814% due 25/05/2046 69			1 000 0 00				
\$389% dae 250102337 1,323 1,215 0,000								
\$8589% de 2507/2036  1,187  1,109  1,109  1,100  1,187  1,109  1,109  1,109  1,100  1,187  1,109  1,109  1,109  1,100  1,187  1,109  1,109  1,109  1,100  1,187  1,109  1,109  1,100  1,100  1,187  1,109  1,100  1,				037 0.00			11 0.	.00
\$585% due 25092036				2,648 0.00			367 0	.00
\$580% dee 2506/2046 \$590% dee 2506/2037 \$2893 \$2055 \$000% dee 2506/2036 \$1,977 \$1,649 \$000 \$6000% dee 2506/2036 \$1,977 \$1,649 \$000 \$6000% dee 2506/2036 \$1,977 \$1,649 \$000 \$6000% dee 2506/2036 \$1,977 \$1,649 \$1,049			5.578% due 15/12/2043 \$ 12,331	11,967 0.02				
5870% due 2508/2036				F20 21F 0 7F				
5,870% due 2505/2013			'	530,215 0.75				
South Service   South Servic	5.870% due 25/05/2037 2,893	2,065 0.00		13.860 0.02				
0.000% do 2-507/2036   1,653   1,437   0.00   5,740% do 2505/2047   \$ 3,122   2,897   0.01   5,820% do 2-505/2036   3,937   3,938   0.00   0.000% do 2-505/2036   3,937   3,938   0.00   0.000% do 2-505/2036			'	15,000 0.02				
6.000% due 2500/2036 971 766 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2036 2.505 1.928 0.00 6.000% due 500/2037 2.505 0.01 6.000% due 500/2037 2.505 0.01 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2036 2.505 0.00 6.000% due 500/2036 2.505 0.00 6.000% due 500/2036 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2036 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037 2.505 0.00 6.000% due 500/2037				2,897 0.01				
6.000% due 2505/2036 432 341 0,00 0.000% due 1506/2036 435 0.000% due 2507/2036 260 720 0.00   6.000% due 2507/2036 260 720 0.00   6.000% due 2507/2036 260 720 0.00   6.000% due 2508/2036 4,784 3,806 0.01   6.000% due 2508/2036 855 645 0.00   6.000% due 2508/2036 757 0.00   6.000% due 2508/2036 758 0.00   6.000% due 2508/2037 3,753 2,905 0.01   6.000% due 2508/2037 3,753 2,905 0.01   6.000% due 2508/2037 333 2,905 0.01   6.000% due 2508/2037 425 320 0.00   6.000% due 2508/2038 6 1,904 0.00   6.000% due 2508/2037 425 320 0.00   6.000% due 2508/2037 425 320 0.00   6.000% due 2508/2038 6 1,904 0.00   6.000% due 2508/2038 6 1,904 0.00   6.000% due 2508/2038 1 1,904 0.00   6.000% due 2508/2038 1 1,904 0.00   6.000% due 2508/2038 1 1,904 0.00   6.000% due 2508/2038 1 1,904 0.00   6.000% due 2508/2038 1 1,904 0.00   6.000% due 2508/2038 1 1,904 0.00   6.000% due 2508/2038 1 1,904 0.00   6.000% due 2508/2038 1 1,904 0.00   6.000% due 2508/2038 1 1,904 0.00   6.000% due 2508/2038 1 1,904 0.00   6.000% due 2508/2038 1 1,904 0.00   6.000% due 2508/2038 1 1,904 0.00   6.000% due 2508/2038 1 1,904 0.00   6.000% due 2508/2038 1 1,904 0.00   6.000% due 2508/2038 1 1,904 0.00   6.000% due 2508/2038 1 1,904 0.00   6.000% due 2508/2038 1 1,90								
6.000% due 2508/2036 6.000% due 2508/2036 6.000% due 2508/2036 6.000% due 2501/2037 6.000% due 2501/2038 6.000% due 2501/2038 6.000% due 2501/2038 6.000% due 2501/2038 6.000% due 2501/2038 6.000% due 2501/2038 6.000% due 2501/2038 6.000% due 2501/2038 6.000% due 2501/2038 6.000% due 2501/2038 6.000% due 2501/2037 6.000% due 2501/2038 6.000% due 2501/2038 6.000% due 2501/2037 6.000% due 2501/2038 6.000% du				35,784 0.05				
6.000% due 2508/2036				1 022 0 00				
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C 0C00/ L 3F/00/2054 3F 070 33 003 0 0F	6.000% due 25/01/2046 2,377	1,005 0.00		0.210 0.01	2.848% due 25/03/2044	600		
6.250% due 25/12/2036 2,013 723 0.00 6.069% due 25/09/2051 25,878 32,983 0.05 3.875% due 25/09/2037 1,085 1,051 0.00		702 0.00 723 0.00	5.920% due 12/12/2043 /,275 6.069% due 25/09/2051 25,878					
6.500% due 25/07/2036 1.065 329 0.00 6.120% due 12/03/2052 11,452 14,599 0.02 3.984% due 25/04/2036 859 775 0.00			6.120% due 12/03/2052 11,452	14,599 0.02				
6.500% due 25/09/2036 1,222 419 0.00 6.121% due 20/07/2060 86,577 110,352 0.16 5.080% due 25/10/2046 41 38 0.00			6.121% due 20/07/2060 86,577	110,352 0.16	5.080% due 25/10/2046	41	38 0.	.00

DESCRIPTION (	PAR VA	AIR % OF LUE NET 10S) ASSETS	DESCRIPTION	PAR (000S)		OF NET	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.309% due 25/07/2036 \$ 1,	278 \$ 1,0	42 0.00	4.544% due 25/08/2036	\$ 632 \$	541 0.0	00	Wells Fargo Mortgage-Back	ed Securiti	ies Trust	
6.815% due 25/06/2037 Towd Point Mortgage Funding PLC	102	88 0.00	4.544% due 25/08/2036 4.549% due 25/07/2037	169 3,642	142 0.0 3,042 0.0	1	4.346% due 25/04/2037 4.604% due 25/03/2036	\$ 459 5 1,139	\$ 383 1,048	0.00
5.891% due 20/10/2051 £ 16,	600 21,0 000 16,4		4.853% due 25/05/2046 4.923% due 25/12/2035	42 5,237	35 0.0 4,754 0.0		4.773% due 25/04/2036 4.792% due 25/04/2036	1,633 1,231	1,535 1,166	0.00
6.365% due 20/10/2051 4,	475 5,7	10 0.01	4.951% due 25/07/2034 5.240% due 25/01/2035	170 1,684	105 0.0 1,527 0.0		5.742% due 25/08/2036	938	884	0.00
	118 7,7 879 59,8	49 0.01 51 0.09	5.712% due 25/02/2047	2,359	1,972 0.0	0	5.872% due 25/10/2036 5.924% due 25/11/2037	93 249	80 216	0.00
	703 44,3 000 5,0	61 0.06 62 0.01	5.712% due 25/03/2047 5.762% due 25/06/2047	488 11,284	404 0.0 9,081 0.0		5.948% due 25/10/2036 5.951% due 25/08/2035	1,880 720	1,729 694	0.00
6.690% due 20/02/2045 12,	599 16,0	25 0.02	5.772% due 25/04/2047 5.782% due 25/04/2047	200	171 0.0	00	6.000% due 25/06/2037	739	670	0.00
	500 17,0 500 5,6	43 0.03 70 0.01	5.782% due 25/05/2047	1,632 4,349	1,326 0.0 3,480 0.0	1	6.029% due 25/10/2037 6.132% due 25/09/2036	79 1,040	66 977	0.00
Towd Point Mortgage Trust			5.810% due 25/07/2047 5.822% due 25/07/2047	1,497 11,826	1,243 0.0 9,407 0.0		6.355% due 25/12/2036	708	686	0.00
2.750% due 25/06/2057 \$ 5, 2.750% due 25/10/2057 8,		04 0.01 61 0.01	5.892% due 25/10/2046	5,981	4,987 0.0	)1	Wells Fargo-RBS Commercia 0.469% due 15/03/2047 (a)	83,200	e Trust 66	0.00
		76 0.00 38 0.01	5.930% due 25/04/2045 5.932% due 25/09/2046	7,540 2,958	7,316 0.0 2,582 0.0		0.617% due 15/03/2047 (a)	65,193	3	0.00
3.750% due 25/04/2055 6,	605 6,3	51 0.01	6.002% due 25/06/2046 6.010% due 25/07/2045	1,640 508	1,418 0.0 476 0.0		Worldwide Plaza Trust 3.596% due 10/11/2036	62,600	14,049	0.02
3.750% due 25/10/2056 23, Tower Bridge Funding PLC	315 22,4	33 0.03	6.012% due 25/02/2046	2,374	2,084 0.0	00			7,610,866	10.79
0.000% due 20/01/2066 (c) £ 25,			6.060% due 25/08/2046 6.090% due 25/01/2045	2,161 783	1,749 0.0 758 0.0		ASSET-BACKED SECURITIE	5		
	219 2,8 317 15,6		6.170% due 25/12/2045 6.190% due 25/10/2045	1,448 105	1,298 0.0 98 0.0		Aames Mortgage Investmen		7.042	0.01
	500 1,9	00.00	6.210% due 25/01/2045	1,906	1,849 0.0	0	6.250% due 25/10/2035 7.495% due 25/01/2035	7,983 1,292	7,842 1,215	0.01
<b>Trinity Square PLC</b> 6.620% due 15/07/2059 34,	300 43,6	41 0.06	6.262% due 25/01/2047 6.270% due 25/06/2044	4,826 113	4,271 0.0 103 0.0		Accredited Mortgage Loan 1		OEO	0.00
	400 15,7 600 12,1		6.370% due 25/10/2045 6.450% due 25/10/2045	7,227 327	6,033 0.0 304 0.0		5.690% due 25/02/2037 5.730% due 25/09/2036	1,000 4,147	950 4,092	0.00
		15 0.01	6.470% due 25/12/2045	5,473	5,348 0.0	1	5.740% due 25/09/2036 5.740% due 25/02/2037	12,825 8,675	11,980 7,366	0.02
<b>Tudor Rose Mortgages</b> 5.820% due 20/06/2048 5,	310 6,7	34 0.01	6.490% due 25/08/2045 6.512% due 25/09/2046	3,941 2,225	3,707 0.0 2,056 0.0		5.930% due 25/12/2035	12,334	9,086	0.01
Twin Bridges PLC	·		6.512% due 25/10/2046 6.512% due 25/11/2046	2,013 1,765	1,803 0.0 1,557 0.0	00	6.340% due 25/09/2035 6.490% due 25/07/2035	5,921 2,496	5,533 2,298	0.01
	721 41,6 456 49,1		Warwick Finance Residential Mo			,0	6.550% due 25/10/2034	1,591	1,518	0.00
6.470% due 12/12/2054 22,	507 28,7	37 0.04	0.000% due 21/12/2049 (f) 6.170% due 21/12/2049		10,270 0.0 65,467 0.0		Accunia European CLO DAC 4.973% due 20/04/2033	€ 6,100	6,635	0.01
7.220% due 12/06/2055 5, UBS Commercial Mortgage Trust	819 7,4	48 0.01	6.239% due 21/03/2042	2,310	2,950 0.0	1	ACE Securities Corp. Home I 5.590% due 25/12/2036	Equity Loar \$ 10,504	n <b>Trust</b> 5,433	0.01
6.259% due 15/02/2032 \$ 1,	737 1,7	26 0.00	6.870% due 21/12/2049 7.370% due 21/12/2049	12,810 6,405	16,195 0.0 8,051 0.0		5.640% due 25/11/2036	18,399	7,595	0.01
<b>Uropa Securities PLC</b> 4.183% due 10/10/2040 € 5,	295 5,6	41 0.01	7.870% due 21/12/2049 8.370% due 21/12/2049	3,660 3,660	4,585 0.0 4,507 0.0		5.650% due 25/01/2037 5.650% due 25/02/2037	1,839 5,925	1,101 2,506	0.00
5.690% due 10/10/2040 f 6,	899 8,0	04 0.01	Washington Mutual Mortgage P	'	•	, 1	5.710% due 25/08/2036 5.710% due 25/01/2037	8,519 1,134	2,076 679	0.00
Verus Securitization Trust 1.977% due 25/03/2060 \$	184 1	82 0.00	Certificates Trust 4.052% due 25/09/2036	\$ 598	191 0.0	10	5.730% due 25/12/2036	24,901	13,580	0.02
		82 0.00 70 0.00	4.157% due 25/10/2036	9,500	3,390 0.0	)1	5.750% due 25/07/2036 5.770% due 25/07/2036	4,913 32,514	4,465 10,736	0.01
Wachovia Mortgage Loan Trust			4.282% due 25/10/2036 5.500% due 25/05/2035	3,920 2,960	1,124 0.0 2,385 0.0		5.780% due 25/08/2036 5.790% due 25/12/2036	4,734 1,641	4,504 568	0.01
		52 0.00 54 0.00	5.500% due 25/06/2035 5.500% due 25/07/2035	307 954	237 0.0 860 0.0		5.810% due 25/01/2037	3,715	2,224	0.00
Wachovia Mortgage Loan Trust LLC			5.500% due 25/11/2035	82	71 0.0	0	5.840% due 25/02/2037 5.910% due 25/12/2036	5,810 193	2,457 67	0.00
		25 0.00 89 0.00	5.750% due 25/01/2036 5.750% due 25/02/2036	2,017 125	1,710 0.0 111 0.0		5.910% due 25/01/2037 5.950% due 25/04/2036	10,498 6,034	2,510 5,444	0.00
WaMu Mortgage Pass-Through Certi	ficates Tru	it	5.772% due 25/04/2047 5.790% due 25/02/2037	4,121 684	3,381 0.0 521 0.0		5.950% due 25/07/2036	7,133	2,167	0.00
		21 0.00 26 0.00	5.820% due 25/02/2036	1,268	1,095 0.0	00	5.970% due 25/01/2037 6.030% due 25/06/2037	1,134 1,488	679 1,352	0.00
		63 0.00 25 0.00	5.842% due 25/11/2046 5.850% due 25/06/2037	98 391	80 0.0 362 0.0		6.070% due 25/02/2036 6.085% due 25/12/2035	546 3,889	537 3,590	0.00
3.698% due 25/02/2037 3,	675 3,2	94 0.01	5.932% due 25/09/2046 5.952% due 25/04/2046	3,657 3,875	2,638 0.0 3,016 0.0		6.130% due 25/11/2035	1,506	1,530	0.00
		52 0.01 30 0.00	5.952% due 25/07/2046	5,984	3,652 0.0	1	6.250% due 25/04/2034 6.370% due 25/12/2034	869 3,235	802 2,930	0.00
3.834% due 25/06/2037 1,	265 1,0	79 0.00 47 0.00	5.972% due 25/08/2046 5.990% due 25/12/2035	3,626 2,570	1,997 0.0 2,139 0.0		6.370% due 25/08/2035 6.415% due 25/05/2035	3,118 3,000	3,023 2,701	0.01
3.880% due 25/05/2037 1,	060	79 0.00	6.000% due 25/11/2035 6.000% due 25/07/2036	2,141 4,200	2,049 0.0 3,239 0.0	00	6.445% due 25/11/2033	661	644	0.00
	356 1,1 109	41 0.00 91 0.00	6.000% due 25/04/2037	2,095	1,776 0.0	00	6.490% due 25/04/2035 Adagio CLO DAC	1,447	1,408	0.00
3.927% due 25/04/2035 1,	318 1,2	64 0.00 97 0.00	6.262% due 25/04/2047 6.500% due 25/11/2035	16,942 3,293	14,105 0.0 2,191 0.0		4.895% due 15/04/2032	€ 14,700	16,089	0.02
4.020% due 25/11/2036 4,	305 3,6	89 0.01	6.500% due 25/03/2036 6.812% due 25/07/2036	3,148 10,686	2,241 0.0 2,663 0.0	0	Aegis Asset-Backed Securiti 5.640% due 25/01/2037	<b>es Trust</b> \$ 1,170	856	0.00
		74 0.00 72 0.00	6.949% due 25/07/2036	1,943	484 0.0	00	6.115% due 25/12/2035	3,535	3,217	0.01
4.106% due 25/07/2037 4,	446 3,8	49 0.01	7.000% due 25/02/2036 7.000% due 25/05/2036	2,578 2,894	1,824 0.0 2,440 0.0		6.190% due 25/06/2035 6.190% due 25/08/2035	5,675 676	5,299 655	0.01
4.272% due 25/12/2036 6,	084 5,3	13 0.01 06 0.01	Washington Mutual MSC Mortga				6.220% due 25/03/2035 Aegis Asset-Backed Securiti	6,447 es Trust M	5,111 ortgage Pass	
4.311% due 25/03/2037 4.335% due 27/02/2034	111 1 7	01 0.00 7 0.00	<b>Certificates Trust</b> 4.386% due 25/01/2035	166	150 0.0	00	Through Certificates			
4.339% due 25/12/2036	629 5	46 0.00 70 0.01	Wells Fargo Alternative Loan Tru		62.00	10	6.175% due 25/10/2035 7.195% due 25/10/2034	2,282 1,376	2,132 1,395	0.00
4.407% due 25/08/2046	871	72 0.00	0.600% due 25/06/2037 (a) 5.820% due 25/06/2037	757 1,078	62 0.0 772 0.0	00	ALESCO Preferred Funding L	td.		
		01 0.01 29 0.00	5.900% due 25/06/2037 6.250% due 25/07/2037	757 2,694	616 0.0 2,292 0.0		5.902% due 23/12/2037 5.933% due 23/09/2037	25,423 6,748	23,643 6,005	0.03
		46 0.00	6.250% due 25/11/2037	1,181	1,018 0.0		5.982% due 23/06/2036	17,016	15,995	0.02

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS
5.993% due 23/12/2035 6.013% due 23/09/2037	\$ 7,979 S		0.01		\$ 2,840 \$ 892	2,782		Blackrock European CLO DAC			
6.063% due 23/12/2036 6.363% due 23/09/2038	5,000 6,698	3,950	0.00 0.01 0.01	6.370% due 25/02/2034 Asset-Backed Securities Corp. H	176	174	0.00	BNC Mortgage Loan Trust	€ 8,373 \$		
Allegro CLO Ltd. 6.755% due 13/06/2031	30,395	30,390		3.008% due 25/07/2036 3.367% due 25/03/2036	480 13	378	0.00	5.630% due 25/03/2037	\$ 5,508 9,646	3,892 9,090	0.01
Ameriquest Mortgage Securit	ties Trust			3.367% due 25/03/2036 3.646% due 25/03/2036	2,345 1,062	1,937		5.720% due 25/07/2037 5.780% due 25/05/2037	9,737 5,647	8,394 5,128	0.01
5.570% due 25/10/2036 5.645% due 25/10/2036	21,274 11,832	6,267 6,602	0.01	3.920% due 25/12/2036 4.120% due 25/12/2036	2,017 3,665	1,903 3,297	0.00	5.790% due 25/11/2036 BNPP AM Euro CLO DAC	972		0.00
5.980% due 25/04/2036 6.025% due 25/04/2036	212 6,319	211 6,062		5.815% due 25/11/2036 6.280% due 25/06/2034	5,552 776	5,163		4.615% due 15/10/2031  Bombardier Capital Mortgage S	€ 11,671 Securitizatio	12,729 on Corp.	
Ameriquest Mortgage Securit Pass-Through Certificates				6.370% due 25/11/2035 6.445% due 25/11/2033	3,597 903	3,381			\$ 980 10,140		0.00
3.110% due 25/06/2033 4.532% due 25/11/2034	1,225 3,695	1,105 3,577	0.01	6.445% due 25/10/2034 6.445% due 25/06/2035	1,108 2,111	1,068 1,818	0.00	7.575% due 15/06/2030 Bosphorus CLO DAC	936	109	0.00
4.635% due 25/06/2034 4.742% due 25/07/2034	1,648 178	173	0.00	6.490% due 25/07/2035 7.315% due 25/05/2035	3,159 2,887	3,011 2,635	0.01		€ 9,321	10,207	0.02
5.184% due 25/12/2033 6.050% due 25/11/2035	277 5,438	4,953		Atlas Senior Loan Fund Ltd. 6.805% due 16/01/2030	14,073	14,054		4.618% due 31/01/2030	25,338	27,746	0.04
6.145% due 25/01/2036 6.175% due 25/01/2036	7,973 164	7,797 164	0.00	6.840% due 24/10/2031	7,456	7,451		Camber PLC 5.832% due 09/11/2053	\$ 30,714	3	0.00
6.220% due 25/01/2036 6.400% due 25/05/2035	5,050 1,410	1,390	0.01	<b>Atrium CDO Corp.</b> 6.854% due 21/11/2030	16,570	16,561	0.02	Carbone CLO Ltd. 6.817% due 20/01/2031	3,833	3,836	0.01
6.430% due 25/10/2035 6.445% due 25/05/2035	5,095 2,000		0.00	<b>Aurium CLO DAC</b> 4.635% due 16/04/2030	€ 29,716	32,466	0.05	Carlyle Global Market Strategie 6.634% due 17/04/2031	es CLO Ltd. 13,234	13,226	0.02
6.445% due 25/07/2035 6.445% due 25/09/2035	10,140 5,750	4,594		4.846% due 22/06/2034 4.966% due 23/03/2032	5,000 15,500	5,413 16,990		6.691% due 15/05/2031 6.699% due 27/07/2031	49,906 17,416	49,857 17,404	
6.490% due 25/09/2034 6.490% due 25/01/2035	221 1,663	1,481	0.00	Auto ABS Spanish Loans 5.665% due 28/02/2032	4,881	5,349	0.01	6.795% due 15/07/2031 Carlyle Global Market Strategie	22,399 S Furo CLO	22,373	0.03
6.520% due 25/05/2035 6.565% due 25/09/2034	1,961 3,520		0.01	6.365% due 28/02/2032 Avoca Static CLO DAC	7,875	8,582	0.01		€ 24,500	26,649	0.04
7.030% due 25/01/2035 7.120% due 25/11/2034	1,315 2,642	2,294	0.00	5.690% due 15/10/2030	26,900	29,702	0.04	6.835% due 15/01/2030	\$ 8,254	8,254	0.01
7.195% due 25/08/2035 7.345% due 25/07/2034 8.230% due 25/05/2034	2,000 1,221 1,323	1,184	0.00 0.00 0.00	Bain Capital Euro CLO DAC 4.733% due 20/01/2032 4.773% due 20/04/2032	4,427 58,473	4,830 64,132		Carrington Mortgage Loan Trus 5.620% due 25/04/2036	1,871	1,809	
Anchorage Capital CLO Ltd.		•		4.865% due 15/04/2032	10,000	10,906		5.620% due 25/08/2036 5.630% due 25/10/2036	8,159 10,036	7,777 9,741	0.01
6.855% due 15/10/2031 <b>Apidos CLO</b>	22,500	22,532		<b>Bastille Euro CLO DAC</b> 5.115% due 15/01/2034	20,000	21,817	0.03	5.730% due 25/02/2037 6.070% due 25/01/2036 6.220% due 25/10/2035	14,078 965 6,824	12,976 927 6,577	0.00
6.735% due 15/04/2031 6.755% due 16/07/2031	7,014 5,025		0.01	Bayview Financial Mortgage Page 6.341% due 28/04/2036	ss-Through \$ 1,229	1,213	0.00	6.235% due 25/12/2035 6.265% due 25/09/2035	2,922 2,325	2,177 2,260	0.00
6.847% due 20/10/2031 Arbour CLO DAC	4,750	4,755	0.01	Bear Stearns Asset-Backed Secu 4.724% due 25/07/2036	ırities Trust 24		0.00	6.460% due 25/05/2035 6.520% due 25/05/2035	5,260 3,904	5,159 3,759	0.01
4.905% due 15/03/2033 Ares CLO Ltd.	€ 43,600	47,520	0.07	5.031% due 25/11/2035 5.401% due 25/06/2035	1,772 3,349	1,723 3,275	0.01	CarVal CLO Ltd.			
6.825% due 15/10/2030 Ares European CLO DAC	\$ 23,890	23,913	0.03	5.543% due 25/12/2035 5.602% due 25/10/2036	2,334 45		0.00	6.815% due 16/07/2031 CBAM Ltd.	33,800	33,841	
4.575% due 15/04/2030 4.915% due 15/01/2036	€ 1,917 4,200	2,101 4,538		5.602% due 25/10/2036 5.610% due 25/03/2037	43 1,976	1,810		6.684% due 17/04/2031 Cedar Funding CLO Ltd.	17,569	17,542	0.03
5.122% due 21/10/2033	28,450	31,108		5.612% due 25/09/2034 5.612% due 25/09/2034	1,336 91		0.00	6.657% due 20/04/2031 6.677% due 20/01/2031	13,053 26,394	13,057 26,369	
Argent Securities Trust 5.580% due 25/09/2036 5.690% due 25/05/2036	\$ 13,614 3,957	4,376 966		5.630% due 25/01/2037 5.639% due 25/08/2034	6,036 415		0.00	Centex Home Equity Loan Trust 5.950% due 25/06/2036	1,200	1,166	0.00
5.710% due 25/09/2036 5.770% due 25/06/2036	10,669 15,055	3,429 9,770	0.01	5.653% due 25/04/2036 5.700% due 25/02/2037	1,678 1,500	1,668 1,402	0.00	6.060% due 25/09/2034 6.190% due 25/01/2035	666 1,003	657	0.00
5.770% due 25/07/2036 5.770% due 25/07/2036 5.790% due 25/05/2036	32,417 11,345	28,252 2,771	0.04	5.720% due 25/04/2037 5.750% due 25/11/2036	1,414 457		0.00	6.220% due 25/01/2035 6.385% due 25/10/2035	1,492 2	1,453	
5.820% due 25/03/2036 5.850% due 25/03/2036	1,542 14,388	859 10,707	0.00	5.770% due 25/06/2047 5.780% due 25/11/2034	161 345	343	0.00	6.400% due 25/09/2034 6.430% due 25/03/2035	194 2,466	188 2,370	0.00
6.010% due 25/05/2036	671	164		5.788% due 25/01/2035 5.810% due 25/05/2035	2,044		0.00	Chase Funding Trust 6.220% due 25/09/2033	0	0	0.00
Argent Securities, Inc. Asset-I Through Certificates			0.01	5.810% due 25/12/2036 5.820% due 25/06/2047	8,263 7,641	7,963 6,603	0.01	CIFC Funding Ltd. 6.640% due 24/04/2031	7,708	7,710	
5.940% due 25/01/2036 5.950% due 25/05/2035	6,264 7,908	6,099 6,668	0.01	5.830% due 25/10/2036 5.920% due 25/01/2047	212 2,031 4,592	1,960		6.710% due 24/04/2030 6.784% due 22/01/2031	9,965 13,032	9,944 13,033	0.01
6.130% due 25/11/2035 6.230% due 25/02/2036 6.235% due 25/10/2035	8,104 12,434 5,750	7,821 9,643 5,114	0.01	5.970% due 25/08/2036 5.970% due 25/05/2037 5.990% due 25/09/2036	2,137 1,845	4,154 2,048 1,688	0.00	6.814% due 17/10/2031 6.844% due 16/11/2030	7,300 3,201	7,306 3,203	0.01
6.370% due 25/05/2034	1,674 2,287	1,448	0.00	6.168% due 25/02/2034	249 144	250	0.00	6.897% due 20/07/2030	1,641	1,643	
6.595% due 25/11/2034 Armada Euro CLO DAC		2,250		6.205% due 25/09/2035 6.310% due 25/08/2036 6.490% due 25/10/2035	1,300 1,618	1,259 1,588	0.00	CIT Mortgage Loan Trust 6.786% due 25/10/2037 6.970% due 25/10/2037	0 71 370		0.00
4.762% due 15/11/2031 Asset-Backed Funding Certific		13,723		6.500% due 25/10/2036 6.520% due 25/08/2037	2,298 10,162		0.00	6.970% due 25/10/2037 Citigroup Mortgage Loan Trust	71,370	70,632	
5.600% due 25/01/2037 5.610% due 25/10/2036	\$ 480 694	337 642	0.00	6.595% due 25/02/2035 6.670% due 25/06/2036	698 616	695	0.00	4.254% due 25/10/2037 5.540% due 25/05/2037	1,872 1,898	1,801	0.00
5.630% due 25/01/2037 5.690% due 25/10/2036	10,816 8,670	6,217 7,351	0.01	7.420% due 25/11/2039 8.620% due 25/12/2042	769 1,522		0.00	5.610% due 25/01/2037 5.645% due 25/05/2037	9,406 314		0.00
5.690% due 25/01/2037 5.750% due 25/11/2036	3,565 9,524	2,054 5,683	0.01	Bear Stearns Structured Product 7.470% due 25/03/2037				5.650% due 25/01/2037 5.670% due 25/05/2037 5.730% due 25/07/2045	13,581 4,129	9,427 2,707	0.00
5.770% due 25/05/2037 5.890% due 25/09/2036	2,579 5,787	2,404 5,280	0.01	Betony CLO Ltd.	•			5.730% due 25/07/2045 5.740% due 25/05/2037 5.750% due 25/13/2036	4,088 24,517	2,824 22,552	0.03
6.130% due 25/03/2035	3,335	3,215	0.01	6.732% due 30/04/2031	15,950	15,959	0.02	5.750% due 25/12/2036	3,345	3,180	0.01

DESCRIPTION	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
	\$ 5,677 \$		5.640% due 25/06/2047	\$ 14,497 \$		0.02	Credit-Based Asset Servicing & S			
5.770% due 25/12/2036 5.790% due 25/09/2036	924 1,386	369 0.00 1,006 0.00	5.650% due 25/06/2047 5.650% due 25/11/2047	442 1,295	417 1,440		3.072% due 25/12/2036	\$ 4,086 \$	3,363	
5.790% due 25/12/2036	17,399	9,719 0.01	5.660% due 25/11/2037	7,983	7,399	0.01	3.114% due 25/05/2036 3.224% due 25/12/2035	3,509 190		0.00
5.870% due 25/11/2046 5.890% due 25/12/2036	4,278 3,539	4,141 0.01 3,453 0.01	5.670% due 25/06/2047 5.680% due 25/05/2047	9,565 6,324	8,557 5,591		3.267% due 25/04/2037	3,211	2,001	0.00
5.890% due 25/01/2037	2,154	2,106 0.00	5.690% due 25/06/2037	421	406		3.454% due 25/04/2037 3.580% due 25/03/2034	5,575 312		0.01
5.920% due 25/01/2037 5.950% due 25/08/2036	434	405 0.00 2,707 0.00	5.690% due 25/08/2037	15,337 8,563	13,780		4.715% due 25/12/2037	584	648	0.00
5.970% due 25/08/2036	3,018 473	461 0.00	5.690% due 25/09/2037 5.690% due 25/06/2047	21,119	8,729 19,744		5.770% due 25/10/2036 8.845% due 25/01/2033	2,875 267	2,374 243	0.00
5.990% due 25/03/2036	3,699	3,328 0.01	5.700% due 25/07/2037	15,720	13,343	0.02	Credit-Based Asset Servicing & S			
6.070% due 25/12/2035 6.145% due 25/03/2037	1,646 6,005	1,566 0.00 5,908 0.01	5.700% due 25/10/2047 5.720% due 25/06/2047	4,059 11,232	3,984 10,748		Loan Trust	107	40	0.00
6.352% due 25/05/2036	1,000	383 0.00	5.730% due 25/12/2036	6,643	6,038	0.01	3.319% due 25/03/2037 3.541% due 25/02/2037	107 674		0.00
6.851% due 25/05/2036 7.250% due 25/05/2036	504 11,454	193 0.00 5,955 0.01	5.730% due 25/04/2046 5.730% due 25/06/2047	807 12,311	747 9,763		Credit-Based Asset Servicing & S			
7.275% due 25/10/2036	973	564 0.00	5.750% due 25/02/2037	499	469	0.00	3.201% due 25/01/2037 3.400% due 25/07/2036	10,164 2,009		0.01
Citigroup Mortgage Loan Trust	Asset-Back	ced Pass-	5.750% due 25/05/2037 5.750% due 25/04/2047	5,562 1,921	5,133 1,843	0.01	5.690% due 25/11/2036	9,593	1,849 4,257	
Through Certificates 6.475% due 25/10/2034	3,643	3,254 0.01	5.805% due 25/04/2036	421	372	0.00	5.770% due 25/11/2036	1,704		0.00
Citigroup Mortgage Loan Trust,		,	5.905% due 25/01/2045 5.910% due 25/05/2037	2,395 5,772	2,173 5,410		5.930% due 25/11/2036 5.950% due 25/10/2036	5,407 9,650	2,399 6,118	0.00
5.730% due 25/03/2037 5.820% due 25/03/2037	5,392	4,658 0.01	5.930% due 25/05/2037	11,900	11,020		CSAB Mortgage-Backed Trust	,,,,,	,	
5.830% due 25/11/2034	1,931 227	1,589 0.00 225 0.00	5.950% due 25/02/2037	8,520	8,172		5.858% due 25/05/2037	5,319		0.00
5.905% due 25/11/2036	3,919	3,848 0.01	5.950% due 25/03/2037 5.950% due 25/03/2047	13,984 6,950	12,973 5,775		5.898% due 25/05/2037 5.930% due 25/11/2036	799 7,833	194 1,099	0.00
5.920% due 25/10/2036 5.935% due 25/08/2036	2,646 2,105	2,629 0.00 1,946 0.00	5.970% due 25/04/2046	4,839	4,649	0.01	6.580% due 25/09/2036	2,103	658	0.00
5.950% due 25/11/2036	400	372 0.00	5.971% due 25/09/2046 5.989% due 25/10/2046	389 43	391 42	0.00	Cumulus Static CLO DAC 5.499% due 25/04/2033	€ 23,200	25,613	0.04
5.965% due 25/10/2036 6.100% due 25/02/2035	400 1,872	386 0.00 1,712 0.00	5.990% due 25/09/2046	18,772	17,706	0.03	CVC Cordatus Loan Fund DAC	22,200	23,013	0.04
6.145% due 25/10/2035	1,869	1,814 0.00	5.995% due 25/08/2036 6.025% due 25/07/2036	3,796 2,908	3,669 2,682		4.652% due 21/07/2030	35,517		0.06
6.205% due 25/09/2035 6.250% due 25/01/2036	2,052 584	2,026 0.00 581 0.00	6.055% due 25/04/2036	1,000	912		5.042% due 20/08/2034 5.169% due 23/10/2034	5,000 10,598	5,448 11,599	0.01
7.150% due 25/07/2035	3,840	3,144 0.01	6.055% due 25/06/2036	4,060	3,905 730		Dryden CLO Ltd.	10,550	11,555	0.02
Clarinda Park CLO DAC			6.070% due 25/06/2036 6.160% due 25/04/2036	736 14,848	14,242		6.627% due 18/04/2031	\$ 19,014		0.03
	€ 1,750	1,899 0.00	6.170% due 25/03/2036	5,446	4,751		6.675% due 15/04/2031 6.705% due 15/07/2031	3,581 2,268		0.01
Commonbond Student Loan Trus 2.550% due 25/05/2041	\$ 1,782	1,672 0.00	6.175% due 25/09/2035 6.190% due 25/08/2035	1,393 1,794		0.00	6.775% due 15/01/2031	30,800		0.04
6.320% due 25/05/2041	107	105 0.00	6.310% due 25/10/2047	1,040	995		Dryden Euro CLO BV	C 020	1.016	0.00
Conseco Finance Corp. 6.560% due 01/11/2028	552	550 0.00	6.370% due 25/02/2036 6.370% due 25/05/2036	3,422 193	3,178 187	0.01	4.715% due 15/07/2032 <b>Oryden Euro CLO DAC</b>	€ 929	1,016	0.00
6.920% due 01/12/2030	1,984	1,986 0.00	6.445% due 25/12/2035	464	459	0.00	4.625% due 15/04/2033	4,079		0.01
7.060% due 01/02/2031 7.500% due 01/03/2030	1,285 12,653	1,144 0.00 4,476 0.01	6.445% due 25/01/2036 6.460% due 25/02/2036	5,761 4,000	5,595 3,490	0.01	4.715% due 15/07/2032 4.752% due 15/05/2032	16,718 9,275	18,294 10,102	0.03
7.860% due 01/03/2030	4,673	1,722 0.00	6.475% due 25/10/2035	2,895	2,850	0.00	4.775% due 15/01/2032	3,242	3,554	
Conseco Finance Securitizations			6.535% due 25/07/2035 6.535% due 25/08/2035	1,973 1,196	1,957 1,194		4.845% due 15/04/2034 4.905% due 15/01/2034	7,100 50,000		0.01
7.100% due 01/02/2033 7.217% due 01/09/2033	58 1,493	58 0.00 1,475 0.00	6.535% due 25/10/2035	7,500	7,093	0.01	Dryden Senior Loan Fund	30,000	54,444	0.06
7.770% due 01/09/2031	734	734 0.00	6.550% due 25/05/2036 6.565% due 25/07/2035	13,726 137	9,983	0.02	6.625% due 15/04/2031	\$ 20,998	20,975	0.03
7.970% due 01/05/2032 8.060% due 01/09/2029	1,887 14,402	344 0.00 2,754 0.00	6.565% due 25/04/2036	4,800	4,538		ECMC Group Student Loan Trust		14 510	0.02
8.260% due 01/12/2030	13,372	3,222 0.01	6.595% due 25/11/2035 6.610% due 25/01/2036	270 3,000	264 2,895	0.00	6.502% due 25/05/2067 Edsouth Indenture LLC	14,646	14,518	0.02
8.310% due 01/05/2032	20,172	3,832 0.01	6.670% due 25/11/2035	6,987	6,355		6.182% due 25/04/2039	2,452	2,443	0.00
Countrywide Asset-Backed Certi 5.750% due 25/03/2037	iticates 2,054	1,947 0.00	6.770% due 25/10/2046	6,897	4,817		EFS Volunteer LLC	240	240	0.00
5.950% due 25/04/2037	719	611 0.00	6.970% due 25/10/2034 6.970% due 25/10/2047	390 5,000	3,498	0.00	6.446% due 25/10/2035 Elevation CLO Ltd.	318	318	0.00
5.965% due 25/03/2037 5.970% due 25/01/2046	6,442 11,308	5,754 0.01 10,578 0.02	7.120% due 25/06/2035	1,694	1,664		6.775% due 15/07/2031	14,628	14,629	0.02
6.220% due 25/05/2034	147	143 0.00	7.420% due 25/08/2035 7.570% due 25/08/2035	4,950 605	4,542 473	0.00	7.505% due 15/07/2029	18,300	18,336	0.03
6.370% due 25/03/2047 Countrywide Asset-Backed Certi	1,474	1,127 0.00	7.870% due 25/10/2034	534		0.00	Ellington Loan Acquisition Trust 6.520% due 25/05/2037	9,477	9,211	0.01
3.508% due 25/04/2036	2,653	2,398 0.00	Countrywide Asset-Backed C 5.970% due 25/10/2034	Certificates Tro 3,306	u <b>st, Inc.</b> 3,207	0.01	6.570% due 25/05/2037	12,053	11,694	
3.934% due 25/03/2035	7,700	6,513 0.01	6.010% due 25/12/2034	4,836	4,697		6.970% due 25/05/2037 Encore Credit Receivables Trust	1,474	1,438	0.00
3.934% due 25/04/2035 4.306% due 25/01/2037	1,043 6,397	1,018 0.00 6,192 0.01	6.190% due 25/07/2034 6.325% due 25/08/2034	444 474		0.00	6.205% due 25/07/2035	1,393	1,263	0.00
4.330% due 25/11/2034	7,589	7,351 0.01	Countrywide Asset-Backed C			0.00	6.370% due 25/01/2036	828		0.00
4.347% due 25/10/2046 4.348% due 25/12/2034	10,102 1,811	9,818 0.01 1,779 0.00	5.171% due 25/03/2035	4,704	4,606		6.400% due 25/11/2035 6.445% due 25/01/2036	4,103 4,142	3,790 3,683	
4.357% due 25/01/2035	2,085	1,654 0.00	6.210% due 25/08/2047 6.220% due 25/03/2034	12,056 2,636	11,513 2,618		6.490% due 25/07/2035	2,138	1,881	0.00
4.486% due 25/01/2037 4.512% due 25/07/2036	13,000 4,485	11,491 0.02 4,041 0.01	6.970% due 25/02/2035	5,197	5,108	0.01	EquiFirst Loan Securitization Tru 5.640% due 25/04/2037	ı <b>st</b> 1,536	1,401	0.00
4.877% due 25/05/2036	23,145	22,451 0.03	7.270% due 25/02/2035	5,032	4,292	0.01	EquiFirst Mortgage Loan Trust	1,550	1,101	0.00
5.115% due 25/10/2035 5.348% due 25/02/2036	1,250 6,262	1,102 0.00 5,260 0.01	Countrywide Asset-Backed S 7.470% due 25/08/2047	ecurities Note 52		0.00	7.270% due 25/04/2035	1,091		0.00
5.505% due 25/07/2035	2,050	1,966 0.00	Countrywide Revolving Hom	e Equity Loan	Trust		8.095% due 25/12/2034 8.845% due 25/10/2034	657 1,104	563 1,052	0.00
5.555% due 25/07/2035 5.610% due 25/06/2035	3,535 12,799	3,179 0.01 11,203 0.02	5.656% due 15/05/2036 5.676% due 15/05/2036	442 647		0.00	<b>Equity One Mortgage Pass-Thro</b>	ugh Trust		
5.610% due 25/06/2037	11,967	11,044 0.02	Credit Suisse First Boston Mo				3.882% due 25/07/2034	114	97	0.00
5.610% due 25/07/2037 5.610% due 25/08/2037	2,959 2,229	2,724 0.00 2,009 0.00	6.820% due 25/05/2044	22	22	0.00	<b>FAB CBO BV</b> 4.941% due 20/08/2080	€ 259	282	0.00
5.610% due 25/06/2047	2,429	2,204 0.00	Credit-Based Asset Servicing 8.770% due 16/02/2041	& Securitizat 54,641	ion CBO L 769		FBR Securitization Trust			
5.633% due 25/06/2035	5,026	4,278 0.01	5.770 /0 ddC 10/02/2041	J+,U+1	103	0.00	6.205% due 25/11/2035	\$ 11,731	10,538	0.02

Finding	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
\$153% d. p. 2597/2002		(5555)	()									
5.007% dec 221/1/2019	5.125% due 15/03/2032 €		5,719	0.01			5,726	0.01	5.950% due 25/06/2036 5.950% due 25/03/2046	201	1,054 195	0.00
Septis de 2511/2018   5,584   4,694   101	5.697% due 25/11/2036 \$ 5.737% due 25/11/2036	3,232 6,968	6,236	0.01		12,744	12,731	0.02	6.010% due 25/02/2036	552	525	0.00
2-18-98 de 25/10/2014	5.937% due 25/11/2036	2,584	1,496	0.00	6.816% due 22/09/2043				6.070% due 25/01/2047	2,983	1,570	0.00
6-4199 (de 2511/10294   629   541 (do) 6-666   6490 (do) 1.00	7.495% due 25/02/2035	816			GoldenTree Loan Managemen	t EUR CLO D	DAC		6.355% due 25/07/2045	5,659	5,023	0.01
First Franchis Mortgage Loan Tost 18   1,17   0.00	6.415% due 25/11/2034	629			GoldenTree Loan Opportunitie	s Ltd.			6.445% due 25/03/2035	1,099	1,023	0.00
5.589% de 29/10/2016 5.589% de 29/10/2016 5.509% de					Golub Capital Partners CLO 26	B Ltd.	,		6.520% due 25/06/2034	455	430	0.00
5.2599; do p. 5710/2016	5.585% due 25/07/2036 5.590% due 25/11/2036	6,826	6,359	0.01	Goodgreen Trust				Harvest CLO DAC	•	•	
5,679% de 25002037	5.630% due 25/10/2036	4,493	4,410	0.01	Greenwood Park CLO Ltd.	•	,		4.872% due 18/11/2030			
5 599% de 25002037	5.670% due 25/03/2037 5.690% due 25/12/2037	4,913	2,369	0.00	Greystone Commercial Real Es	tate Notes	Ltd.		0.000% due 25/01/2037 (c)	,		
5.70% de 250/20/35	5.750% due 25/12/2036 5.770% due 25/08/2036	1,061	963	0.00	Griffith Park CLO DAC				Hildene TruPS Financials I	Note Securitizati	on Ltd.	
5.799% due 250402836	5.780% due 25/07/2036	4,053	3,882	0.01	GSAA Home Equity Trust				Home Equity Asset Trust			
5.9996, de 2591/2037 1.392 9.995 0.01 5.59996, de 2591/2036 6.921 1.344 0.00 6.07996, de 2591/2036 3.299 0.01 5.59996, de 2591/2036 6.901 1.390 0.00 6.13996, de 2591/2036 3.299 0.01 5.59996, de 2591/2036 6.901 1.300 0.00 6.13996, de 2591/2036 3.299 0.01 5.59996, de 2591/2036 6.901 1.300 0.00 6.13996, de 2591/2036 3.299 0.01 6.07996, de 2591/2036 1.300 0.00 6.13996, de 2591/2036 6.07996, de 2591/2036 1.300 0.00 6.13996, de 2591/2036 3.299 0.01 6.07996, de 2591/2036 1.300 0.00 6.13996, de 2591/2036 3.299 0.01 6.13996, de 2591/2036 3.2996 0.01 6.13996, de 2591/2036 3.2996 0.01 6.13996, de 2591/2036 3.2996 0.01 6.13996, de 2591/2036 3.2996 0.01 6.13996, de 2591/2036 3.2996 0.01 6.13996, de 2591/2036 3.2996 0.01 6.13996, de 2591/2036 3.2996 0.01 6.13996, de 2591/2036 3.2996 0.01 6.13996, de 2591/2036 3.2996 0.01 6.13996, de 2591/2034 3.2996 0.01 6.13996, de 2591/2034 3.2996 0.01 6.13996, de 2591/2034 3.2996 0.01 6.1	5.790% due 25/04/2036	6,021	5,796	0.01								
5.899% due 250802036 6.39 6.34 1.07 0.00 5.070% due 250702036 5.070% due 250702037 5.070% due 250702036 5.070% due 250702036 5.070% due 250702037 5.070% due 250702036 5.070% du					5.590% due 25/05/2036	6,521	1,544	0.00				
\$5.959% da 2501/2036  13.158	5.890% due 25/12/2037	11,392	9,950	0.01								
6.070% due 250/02036 6.070% due 250/02036 6.145% due 250/12035 6.145% du					5.630% due 25/02/2037	5,981	1,677	0.00		,		
6.145% die 25017/2035 6.145% die 25017/2035 6.125% die 25017/2035 6.195% die 25017/2035 6.195% die 25017/2035 6.195% die 25017/2035 6.195% die 25017/2035 6.205% die 25017/2034 6.205% die 25017/2035 6.205% die 25017/2035 6.205% die 25017/2034 6.205% die 25017/2035	6.070% due 25/07/2035	1,057	1,041	0.00								
6.169% due 2501/2036 6.199% due 2501/2035 6.199% due 2501/2035 6.199% due 2501/2035 6.199% due 2501/2035 6.199% due 2501/2035 6.199% due 2501/2035 6.289% due 2501/2035 6.299% due 2501/2036 6.299% due 2501/2036 6.299% due 2501/2036 6.299% due 2501/2037 6.299% due 2501/2037 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2035 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2034 6.299% due 2501/2037 6.299% due 2501/2037 6.299% due 2501/2037 6.299% due 2501/2037 6.299% due 2501/2037 6.299% due 2501/2036 6.299% due 2501/2037 6.299% due 2501/2037 6.299% due 2501/2036 6.299% due 2501/2037 6.299% due 2501/2036 6.299% due 2501/2037 6.299% due 2501/2036 6.299% due 2501/2036 6.299% due 2501/2037 6.299% due 2501/2036 6.299% d					5.676% due 25/09/2035	3,225	2,101	0.00				
6.199% due 25/11/2033	6.160% due 25/01/2036	3,122	2,883	0.00								
6.209% due 25/12/2035 3,866 3,721 0.01 5.810% due 25/03/2036 11,367 3,815 0.01 6.979% due 25/03/2035 67 818 0.00 6.295% due 25/03/2035 652 641 0.00 5.850% due 25/03/2036 8,195 2,901 0.00 6.415% due 25/03/2035 652 641 0.00 5.850% due 25/03/2036 8,195 2,901 0.00 6.415% due 25/03/2035 4,052 3,588 0.01 5.917% due 25/03/2034 297 288 0.00 6.415% due 25/03/2034 1,381 1,515 1.05 1.05 0.05 0.00 6.25 0.							1,221	0.00	6.415% due 25/12/2035	620	575	0.00
6.289% due 25/08/2035	6.220% due 25/12/2035	3,866	3,721	0.01								
6.415% due 25/03/2035 652 641 0.00 5850% due 25/03/2037 2.302 459 0.00 7.10% due 25/11/2034 297 288 0.00 6.15% due 25/07/2034 1.581 1.551 0.00 5.950% due 25/01/2035 4.051 2.739 0.00 Home Equity Loan Trust 6.05% due 25/01/2034 1.781 1.781 1.781 0.00 6.00% due 25/01/2035 4.051 2.739 0.00 Home Equity Loan Trust 6.05% due 25/01/2034 1.788 1.782 0.00 6.00% due 25/01/2035 4.051 2.739 0.00 Home Equity Mortagog Loan Asset-Backed Trust 6.05% due 25/08/2037 1.83 91 0.00 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 8.7 6.00% due 25/01/2037 9.2 6.00% due 25/01/2037 9.2 6.00% due 25/01/2036 4.0 6.00% due 25/01/2036 4.0 6.2 6.2 6.2 6.2 6.2 6.2 6.2 6.2 6.2 6.2									7.120% due 25/12/2034	575	560	0.00
6.415% due 2507/2034	6.415% due 25/03/2035	652	641	0.00								
6.895% due 25/01/2034 364 364 0.00 3-97/0% due 25/01/2035 4,051 4,051 2,000 6,059/2037 4,000 4,	6.415% due 25/09/2035 6.745% due 25/07/2034				5.950% due 25/11/2036	7,312	2,395	0.00	Home Equity Loan Trust			
1.77.7 (1.76) 1.72 (1.76) 1.72 (1.76) 1.72 (1.76) 1.72 (1.76) 1.72 (1.77) 1.7	6.895% due 25/10/2034	364	364	0.00								0.00
5.540% due 2508/2037		1,700	1,/32	0.00	6.032% due 25/05/2037	4,519	2,049	0.00				0.01
5.500% due 25/08/2037	5.540% due 25/08/2037											
5.750% due 25/08/2037					6.070% due 25/05/2047	107	65	0.00				
5.600% due 25/11/2036 5.610% due 25/01/2036 5.610% due 25/01/2036 5.670% due 25/01/2036 5.670% due 25/01/2036 6.540 due 25/01/2036 6.540 due 25/01/2036 6.540 due 25/01/2036 6.540 due 25/01/2036 6.540 due 25/01/2036 6.540 due 25/01/2037 5.70% due 25/01/2036 6.540 due 25/01/2037 5.70% due 25/01/2036 6.540 due 25/01/2037 5.70% due 25/01/2036 6.540 due 25/01/2036 6.540 due 25/01/2037 5.70% due 25/01/2036 6.540 due 25/01/2037 5.70% due 25/01/2036 6.540 due 25/01/2036 6.540 due 25/01/2036 6.540 due 25/01/2036 6.540 due 25/01/2036 6.640 due 25/01/2036 6.640 due 25/01/2036 6.640 due 25/01/2036 6.650 due 25/01/2036 6.760 due 25/01/2036 6.750 due 25/01/2036 6.7	5.750% due 25/08/2037	46	23	0.00					5.660% due 25/04/2037	9,270	5,994	0.01
5.600% due 25/11/2036   1,389   1,001   0.02   6.415% due 25/09/2036   6,98   184   0.00   5.605% due 25/10/2037   10,339   0.02   6.415% due 25/09/2036   4,674   1,232   0.00   5.610% due 25/10/2036   1,389   0.01   0.02   6.459% due 25/09/2036   4,674   1,232   0.00   5.605% due 25/06/2036   6,641   2,137   0.00   6.483% due 25/03/2037   5,207   1,558   0.00   5.820% due 25/06/2036   3,83   37   0.00   5.570% due 25/05/2036   6,641   2,137   0.00   6.509% due 25/10/2037   2,068   493   0.01   5.570% due 25/05/2036   3,751   3,555   0.01   5.520% due 25/10/2036   4,869   2,297   0.00   6.130% due 25/10/2036   4,996   0.11   6.145% due 25/01/2036   6,544   4,996   0.11   6.150% due 25/10/2036   4,291   4,000   6.150% due 25/10/2036   4,295   4,000   4,295   4,295   4,000   4,295   4,295   4,000   4,295   4,295   4,000   4,295   4,295   4,000   4,295   4,295   4,000   4,295   4,2		4,467	3,727	0.01	6.230% due 25/01/2036	465	38	0.00				
5.650% due 25/10/2036 13,389 10,001 0.02 6.459% due 25/09/2036 4,674 1,232 0.00 5.670% due 25/00/2036 12,368 4,996 0.01 6.483% due 25/03/2037 5,207 1,588 0.00 5.670% due 25/00/2036 6,641 2,137 0.00 6.500% due 25/10/2037 1,122 635 0.00 5.850% due 25/03/2037 2,068 493 0.00 5.850% due 25/03/2037 2,068 493 0.00 5.850% due 25/03/2037 2,068 493 0.00 5.850% due 25/03/2036 4,756 4,334 0.01 5.790% due 25/05/2036 3,751 3,555 0.01 5.829 5,111 0.01 5.520% due 25/12/2046 299 148 0.00 6.085% due 25/11/2035 5,829 5,111 0.01 5.550% due 25/12/2046 130% due 25/01/2035 1,326 4,996 0.01 5.500% due 25/12/2046 5,153 2,756 0.00 6.150% due 25/11/2035 6,546 4,996 0.01 5.600% due 25/11/2036 4,786 2,307 0.00 6.150% due 25/11/2035 188 185 0.00 5.600% due 25/12/2046 5,153 2,756 0.00 6.150% due 25/11/2035 4,251 4,077 0.01 5.600% due 25/11/2036 4,786 2,307 0.00 6.2500% due 25/11/2035 1,306 1,007 0.00 5.610% due 25/11/2036 4,786 2,307 0.00 6.2500/2035 1,306 1,007 0.00 5.630% due 25/03/2037 15,080 due 25/03/2035 1,306 1,007 0.00 5.630% due 25/03/2036 7,121 1,602 0.00 5.630% due 25/03/2035 1,306 1,007 0.00 5.630% due 25/03/2037 15,080 8,695 0.01 5.630% due 25/03/2037 15,080 0.01 5.630% due 25/03/2037 15,080 0.01 5.630% due 25/03/2037 15,080 0.01 5.630% due 25/03/2037 15,080 0.01 5.630% due 25/03/2037 15,080 0.01 5.630% due 25/03/2037 15,080 0.01 5.630% due 25/03/2037 15,080 0.01 5.630% due 25/03/2037 15,080 0.01 5.640% due 25/03/2037 15,080 0.		5,198	1,801	0.00					5.680% due 25/04/2037	1,197	825	0.00
5.620% due 25/10/2036					6.415% due 25/08/2035	2,004	1,811	0.00				
5.670% due 25/08/2036 6,641 2,137 0.00 6.500% due 25/10/2037 2,068 493 0.00 6.590% due 25/08/2036 4,884 4,334 0.01 6.590% due 25/08/2036 4,864 4,334 0.01 6.590% due 25/08/2036 4,864 4,334 0.01 6.590% due 25/08/2036 4,864 4,334 0.01 6.590% due 25/08/2036 3,751 3,555 0.01 5.620% due 25/11/2036 300 255 0.00 5.520% due 25/12/2046 299 148 0.00 5.570% due 25/08/2035 2,748 2,675 0.00 6.130% due 25/08/2035 1,800 1,724 0.00 5.500% due 25/11/2035 5,829 5,111 0.01 5.500% due 25/12/2046 5,133 4,866 0.00 6.130% due 25/08/2035 2,748 2,675 0.00 6.130% due 25/08/2035 1,800 1,724 0.00 5.500% due 25/12/2046 5,133 4,866 0.00 5.500% due 25/12/2036 4,869 2,297 0.00 5.600% due 25/12/2036 5,130% due 25/08/2035 2,456 2,197 0.00 6.145% due 25/08/2035 4,496 0.01 5.610% due 25/11/2036 4,869 2,297 0.00 5.660% due 25/08/2035 1,800 1,724 0.00 5.610% due 25/11/2036 4,869 2,297 0.00 5.660% due 25/08/2035 1,800 1,724 0.00 5.610% due 25/11/2036 4,869 2,297 0.00 5.660% due 25/08/2035 1,800 1,724 0.00 5.610% due 25/11/2036 4,869 2,297 0.00 5.660% due 25/08/2035 1,800 1,724 0.00 5.610% due 25/11/2036 4,786 2,307 0.00 5.660% due 25/08/2035 1,900 1,703 0.00 5.620% due 25/08/2035 1,036 1,007 0.00 5.620% due 25/08/2035 1,036 1,007 0.00 5.630% due 25/08/2036 2,171 1,692 0.00 5.630% due 25/08/2037 1,508 8,695 0.01 5.900% due 25/08/2035 1,450 4,651 0.01 5.640% due 25/01/2037 4,461 4,323 0.01 6.010% due 25/12/2036 3,665 2,534 0.00 6.400% due 25/01/2035 2,590 2,176 0.00 5.640% due 25/01/2037 4,461 4,323 0.01 6.010% due 25/12/2036 3,450 4,168 0.01 5.700% due 25/03/2047 5,838 5,191 0.01 0.000% due 31/07/2022 COP 20,000,000 4,478 0.01 6.5400% due 25/08/2031 4,037 4,038 0.01 5.770% due 25/08/2036 5,929 3,345 0.01 6.5400% due 15/07/2034 € 6,000 5,300 due 25/08/2036 1,180 0.01 5.770% due 25/08/2036 5,929 3,345 0.01 6.5400% due 25/08/2031 2,2904 0.01 5.770% due 25/08/2036 1,180 0.01 5.770% due 25/08/2036 5,929 3,345 0.01 6.5400% due 25/08/2031 1,150 0.00 5.770% due 25/08/2036 2,168 2,107 0.00 5,770% due 25/08/2036 2,168 2,107 0.00 5,770% due 25/08/2036 2,168 2,1									5.830% due 25/06/2036	2,682	2,497	0.00
5,750% due 25/02/2037 12,646 9,682 0.01 5,750% due 25/05/2036 7,695 4,490 0.01 5,889% due 25/11/2034 1,219 1,145 0.00 6,358% due 25/03/2036 3,751 3,555 0.01 5,550% due 25/12/2046 299 148 0.00 6,010% due 25/02/2036 300 255 0.00 5,550% due 25/12/2046 1,343 666 0.00 6,130% due 25/01/2035 5,829 5,111 0.01 5,550% due 25/12/2046 5,153 2,756 0.00 6,130% due 25/01/2036 6,546 4,996 0.01 6,150% due 25/01/2035 188 185 0.00 5,660% due 25/11/2035 188 185 0.00 5,660% due 25/11/2035 188 185 0.00 5,660% due 25/03/2047 6,201 5,560% due 25/03/2035 1,036 1,007 0.00 5,630% due 25/03/2047 6,201 5,560% due 25/03/2035 1,036 1,007 0.00 5,630% due 25/03/2035 2,103 1,616 0.00 5,630% due 25/03/2035 2,103 1,616 0.00 5,640% due 25/03/2035 2,203 29 0.00 5,640% due 25/01/2037 15,080 8,695 0.01 5,995% due 25/02/2036 1,756 4,651 0.01 6,520% due 25/01/2035 2,103 1,616 0.00 5,640% due 25/01/2037 4,461 4,323 0.01 6,520% due 25/11/2036 5,710% due 25/01/2035 2,590 2,176 0.00 5,640% due 25/01/2037 4,461 4,323 0.01 6,520% due 25/11/2036 5,710% due 25/01/2035 2,590 2,176 0.00 5,640% due 25/01/2037 4,461 4,323 0.01 6,520% due 25/11/2036 5,710% due 25/03/2036 1,166 0.00 5,640% due 25/01/2037 4,461 4,323 0.01 6,520% due 25/11/2036 6,830% due 25/01/2035 2,900 2,176 0.00 5,640% due 25/01/2037 4,461 4,323 0.01 6,055% due 25/01/2035 2,590 2,176 0.00 5,640% due 25/01/2037 4,461 4,323 0.01 6,055% due 25/01/2036 8,126 7,500 0.01 5,740% due 25/03/2047 5,838 5,191 0.01 6,055% due 25/01/2036 8,126 7,500 0.01 5,740% due 25/03/2036 5,720% due 25/03/2036 5,929 3,345 0.01 6,055% due 15/10/2034 € 6,000 5,836 0.01 6,055% due 15/10/2034 € 6,000 5,836 0.01 6,055% due 25/03/2034 € 6,000 5,740% due 25/03/2036 5,770% due 25/03/2036 5,929 3,345 0.01 6,000 due 25/03/2034 € 6,000 5,770% due 25/03/2036 5,100 6,000 due 25/03/2036 5,100 6,000 due 25/03/2036 5,000 6,000 due 25/03/2036 5	5.670% due 25/08/2036		2,137	0.00	6.500% due 25/10/2037	1,122	635	0.00				
5.810% due 25/02/2036 3.751 3.555 0.01 6.010% due 25/02/2036 3.751 3.555 0.01 6.085% due 25/11/2035 5.829 5.111 0.01 5.520% due 25/12/2046 6.135% due 25/01/2036 6.145% due 25/01/2036 6.145% due 25/01/2036 6.145% due 25/01/2035 188 185 0.00 6.180% due 25/06/2035 1.036 6.250% due 25/06/2035 1.036 6.250% due 25/06/2035 1.036 6.250% due 25/06/2035 1.036 6.250% due 25/07/2035 1.000 6.250% due 25						2,068	493	0.00	6.130% due 25/03/2036	4,756	4,334	0.01
6.010% due 25/02/2036 6.085% due 25/11/2035 6.100% due 25/01/2036 6.150% due 25/01/2036 6.150% due 25/01/2035 6.150% due 25/01/2035 6.150% due 25/01/2036 6.150% due 25/01/2035 6.150% due 25/01/2035 6.150% due 25/01/2035 6.150% due 25/01/2036 6.150% due 25/01/2035 6.188 185 0.00 6.150% due 25/06/2035 6.100% due 25/01/2036 6.220% due 25/06/2035 6.20% due 25/06/2035 6.20% due 25/01/2035 6.20% due 25/07/2035 6.20% due 25/01/2035 6.30% due 25/08/2036 6.400% due 25/07/2035 6.400% due 25/07/2036 6.400% due 25/07/2035 6.400% due 25/07/2036 6.400% due 25/07/2035 6.400% due 25/07/2035 6.400% due 25/07/2036 6.400% due 25/07/2035 6.400% due 25/07/2036 6.400% due 25/07/2035 6.400% due 25/07/2036 6.400% due 25/07/2035 6.400% due 25/07/2036 6.400% due 25/07/2035 6.400% due 25/07/2036 6.400% due	5.790% due 25/05/2036					1,219	1,145	0.00				
6.085% due 25/01/2036	6.010% due 25/02/2036										2,013	0.00
6.145% due 25/01/2036 6,546 4,996 0.01 6.150% due 25/01/2035 188 185 0.00 5.610% due 25/03/2047 6,201 5,565 0.01 5.730% due 25/02/2036 18,299 7,400 0.01 6.250% due 25/05/2035 1,036 1,007 0.00 5.630% due 25/05/2034 865 815 0.00 6.400% due 25/05/2034 865 815 0.00 6.400% due 25/07/2035 2,103 1,616 0.00 6.490% due 25/07/2035 2,590 2,176 0.00 6.520% due 25/01/2034 1,669 1,542 0.00 5.700% due 25/01/2037 4,461 4,323 0.01 6.520% due 25/01/2035 2,590 2,176 0.00 6.520% due 25/01/2035 2,590 0.00 5.700% due 25/01/2037 4,461 4,323 0.01 6.520% due 25/01/2035 2,590 0.00 5.700% due 25/01/2037 4,461 4,323 0.01 6.010% due 25/01/2035 4,450 4,168 0.01 6.520% due 25/01/2034 1,669 1,542 0.00 5.700% due 25/01/2036 17,670 6,296 0.01 6.055% due 25/01/2036 8,126 7,500 0.01 6.677% due 20/04/2031 5,463 5,458 0.01 5.770% due 25/06/2036 5,770% due 25/06	6.085% due 25/11/2035											
6.150% due 25/11/2035 188 185 0.00 5.610% due 25/03/2047 6.201 5.565 0.01 5.790% due 25/04/2037 11,604 5.979 0.01 6.180% due 25/06/2035 1,036 1,007 0.00 5.620% due 25/05/2034 1,036 1,007 0.00 5.630% due 25/01/2037 15,080 8,695 0.01 5.790% due 25/05/2037 4,026 3,886 0.01 6.340% due 25/05/2034 865 815 0.00 5.630% due 25/01/2037 15,080 8,695 0.01 5.910% due 25/05/2036 17,556 4,651 0.01 6.400% due 25/07/2035 2,103 1,616 0.00 6.490% due 25/01/2035 2,590 2,176 0.00 6.520% due 25/01/2035 2,590 2,176 0.00 6.520% due 25/11/2034 1,669 1,542 0.00 5.700% due 25/11/2036 17,606 6.68 331 0.00 6.520% due 25/05/2034 23 29 0.00 5.700% due 25/02/2036 17,607 6.296 0.01 6.010% due 25/01/2035 4,450 4,168 0.01 6.025% due 25/05/2036 8,126 7,500 0.01 6.010% due 25/01/2035 4,450 4,168 0.01 6.025% due 25/01/2036 8,126 7,500 0.01 6.025% due 25/01/2036	6.145% due 25/01/2036								and the second s			
6.220% due 25/06/2035 1,036 1,007 0.00 5.630% due 25/08/2036 2,171 1,692 0.00 5.630% due 25/08/2036 2,171 1,692 0.00 5.630% due 25/08/2037 4,026 3,886 0.01 5.995% due 25/02/2036 17,556 4,651 0.01 5.995% due 25/02/2036 3,065 2,534 0.00 6.400% due 25/07/2035 2,130 1,616 0.00 5.640% due 25/01/2037 4,461 4,323 0.01 5.995% due 25/02/2035 147 146 0.00 6.490% due 25/11/2035 2,590 2,176 0.00 5.640% due 25/01/2037 4,461 4,323 0.01 6.010% due 25/12/2035 147 146 0.00 6.520% due 25/11/2034 1,669 1,542 0.00 5.670% due 25/11/2036 17,670 6,296 0.01 6.055% due 25/01/2035 4,450 4,168 0.01 6.055% due 25/01/2035 4,450 4,168 0.01 6.055% due 25/01/2035 4,450 0.01 6.055% d	6.150% due 25/11/2035		185	0.00								
6.250% due 25/07/2035	6.220% due 25/06/2035 6.220% due 25/06/2035											
6.400% due 25/07/2035	6.250% due 25/07/2035		1,780	0.00					5.910% due 25/12/2036	17,556	4,651	0.01
6.490% due 25/01/2035	6.400% due 25/07/2035								and the second s			
6.520% due 25/05/2034 23 29 0.00 5.700% due 25/05/2036 17,670 6.296 0.01 Humboldt Americas LLC 5.740% due 25/05/2031 4,037 4,038 0.01 5.750% due 25/05/2036 5,458 0.01 6.677% due 20/04/2031 5,463 5,458 0.01 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 6.085% due 25/01/2036 8,126 7,500 0.01 Humboldt Americas LLC 0.000% due 31/07/2022 COP 20,000,000 4,478 0.01 6.087% due 20/04/2031 5,463 5,458 0.01 6.677% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 6.085% due 25/01/2036 8,126 7,500 0.01 Humboldt Americas LLC 0.000% due 31/07/2022 COP 20,000,000 4,478 0.01 6.677% due 20/04/2031 5,463 5,458 0.01 6.677% due 20/04/2031 5,463 5,458 0.01 6.677% due 20/04/2031 22,915 22,904 0.03 6.770% due 25/08/2036 2,168 2,127 0.00 6.085% due 25/01/2036 8,126 7,500 0.01 6.085% due 25/01	6.490% due 25/01/2035	2,590	2,176	0.00					6.055% due 25/12/2035	4,450	4,168	0.01
Galaxy CLO Ltd.  6.672% due 16/05/2031 4,037 4,038 0.01 5.740% due 25/03/2036 1,784 1,722 0.00 6.677% due 20/04/2031 5,463 5,458 0.01 5.750% due 25/06/2036 5,929 3,345 0.01 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00	6.520% due 25/11/2034 7.225% due 25/05/2034				5.700% due 25/12/2046	668	331	0.00		8,126	7,500	0.01
6.677% due 20/04/2031 5,463 5,458 0.01 5.770% due 25/06/2036 5,929 3,345 0.01 6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 IndyMac Manufactured Housing Contract Pass-	Galaxy CLO Ltd.	4.00-							and the second s	OP 20,000,000	4,478	0.01
6.697% due 20/04/2031 22,915 22,904 0.03 5.770% due 25/08/2036 2,168 2,127 0.00 IndyMac Manufactured Housing Contract Pass-	6.672% due 16/05/2031 6.677% due 20/04/2031									C C000	F 026	0.04
										•		0.01
6.110% dua 25/12/2025 2.124 2.022 0.00 5.790% dua 25/04/2036 4.673 2.932 0.01 Inrough Certificates	GE-WMC Asset-Backed Pass-Throu 6.110% due 25/12/2035	_		0.00					Through Certificates			
	6.130% due 25/10/2035								6./50% due 25/02/2028	\$ 5	5	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Invesco Euro CLO DAC	(0003)	(0003)	,,,,,,,,,,	5.670% due 25/07/2036	\$ 6,237 \$			Merrill Lynch First Franklin Mor	. ,		7.552.15
4.905% due 15/07/2034	€ 40,000	\$ 43,417	0.06	5.690% due 25/11/2036 5.710% due 25/08/2036	322 19,089	100 7,577	0.00	5.750% due 25/04/2037	\$ 641 \$	275	0.00
IXIS Real Estate Capital Trust 5.530% due 25/05/2037	\$ 21,093	5,019	0.01	5.760% due 25/07/2036	4,828	3,371	0.01	5.830% due 25/06/2037 6.150% due 25/04/2037	653 11,592	501 4.616	0.00
5.770% due 25/01/2037	13,908		0.01	5.770% due 25/05/2036	9,433	5,083		6.470% due 25/10/2037	6,790	5,620	
5.790% due 25/08/2036	3,182		0.00	5.770% due 25/07/2036 5.770% due 25/09/2036	2,425 849		0.00	Merrill Lynch Mortgage Investo		2.050	0.01
5.870% due 25/03/2036 Jamestown CLO Ltd.	1,389	723	0.00	5.770% due 25/11/2036	14,756	10,578		4.330% due 25/11/2037 4.471% due 25/11/2037	7,806 3,494	3,858 1,219	
6.790% due 25/04/2030	23,593	23,559	0.03	5.790% due 25/05/2036 5.790% due 25/08/2036	11,064 2,425		0.01	5.690% due 25/07/2037	6,005	2,615	0.00
JPMorgan Mortgage Acquisitio		4.070	0.04	5.790% due 25/09/2036	10,357	2,888	0.00	5.710% due 25/02/2037 5.750% due 25/05/2037	3,920 5,084	1,178 2.592	
3.110% due 25/10/2035 5.980% due 25/02/2036	4,669 2,289		0.01	5.790% due 25/10/2036 5.790% due 25/12/2036	28,477 22,530	9,024 15,386		5.770% due 25/06/2037	3,559	883	0.00
6.010% due 25/02/2036	2,711	2,331	0.00	5.790% due 25/05/2046	11,920	11,069	0.02	5.770% due 25/08/2037 5.790% due 25/03/2037	13,899 10,088	9,479 9,003	
6.010% due 25/03/2036 6.055% due 25/05/2035	6,003 1,041		0.01	5.810% due 25/12/2036 5.830% due 25/03/2046	84 19,060	30 15,271	0.00	5.790% due 25/07/2037	2,892	1,644	0.00
6.100% due 25/05/2035	5,614	5,199	0.01	5.850% due 25/03/2046	2,677	965	0.00	5.850% due 25/04/2047 5.970% due 25/07/2037	6,197 3,435	2,525	0.00
6.175% due 25/09/2035 6.220% due 25/06/2035	181 4,027		0.00	5.930% due 25/12/2036 5.950% due 25/08/2036	1,398 2,989		0.00	5.990% due 25/03/2037	2,607		
JPMorgan Mortgage Acquisition		3,300	0.01	5.990% due 25/08/2045	523		0.00	5.990% due 25/07/2037	5,245		0.00
4.258% due 25/07/2036	1,786		0.00	6.030% due 25/10/2034	4,508		0.01	6.070% due 25/12/2036 6.070% due 25/01/2037	2,393 5,003	2,254 4,556	0.00
4.433% due 25/11/2036 4.470% due 25/01/2037	4,112 2,176	3,702 1,151		6.070% due 25/01/2036 6.070% due 25/02/2036	13,493 11,683	12,200 9,365		6.370% due 25/02/2047	206	122	0.00
4.724% due 25/11/2036	6,434	, .	0.00	6.250% due 25/08/2035	6,618	6,468	0.01	6.400% due 25/07/2035 6.475% due 25/06/2036	2,945 3,274	2,921 2,546	
5.550% due 25/12/2036	3,007		0.00	6.265% due 25/06/2034 6.520% due 25/06/2035	2,065 4,897	2,030 4,724		6.550% due 25/10/2035	114		0.00
5.620% due 25/12/2036 5.650% due 25/07/2036	5,493 500	2,942 211	0.01	6.595% due 25/04/2035	2,500	2,377		6.595% due 25/08/2036	1,330	1,357	0.00
5.660% due 25/03/2047	1,020	1,013	0.00	6.620% due 25/09/2034 6.895% due 25/02/2035	1,014 6,008	1,017 5,551		METAL Cayman Ltd. 4.581% due 15/10/2042	24,392	15,123	0.02
5.680% due 25/10/2036 5.680% due 25/12/2036	3,096 5,495	3,042 2,957	0.01	Madison Park Euro Funding DA		3,331	0.01	MKS CLO Ltd.	27,332	13,123	0.02
5.700% due 25/05/2037	2,290		0.00	3	€ 2,681	2,919	0.00	6.867% due 20/01/2031	29,741	29,771	0.04
5.710% due 25/05/2037	5,475		0.01	4.715% due 15/01/2032	18,100	19,703	0.03	MMcapS Funding Ltd.	2.762	2.620	0.00
5.730% due 25/03/2037 5.730% due 25/06/2037	2,551 926		0.00	Madison Park Funding Ltd. 0.000% due 29/07/2030	\$ 15,779	15,780	0.02	5.989% due 01/12/2035 Morgan Stanley ABS Capital, In	2,762	2,638	0.00
5.740% due 25/08/2036	6,700	6,090	0.01	6.405% due 15/04/2029	9,768	9,732		3.938% due 25/01/2035	1,822	1,618	0.00
5.770% due 25/01/2037 5.770% due 25/03/2037	437 7,847	422 7,214	0.00	6.707% due 20/04/2030	3,571	3,569	0.01	5.540% due 25/10/2036	2,823		
5.875% due 25/05/2036	2,126		0.00	Magnetite Ltd. 6.777% due 18/10/2031	5,225	5,226	0.01	5.550% due 25/11/2036 5.560% due 25/01/2037	5,099 15,768	2,899 7,001	
5.875% due 25/07/2036	2,838	2,759	0.00	Man GLG Euro CLO DAC	3,223	3,220	0.01	5.570% due 25/07/2036	6,425	2,374	0.00
5.905% due 25/05/2036 5.905% due 25/07/2036	4,653 144		0.01	4.645% due 15/10/2030	€ 5,362	5,886		5.570% due 25/10/2036 5.570% due 25/11/2036	1,337 4,733	577 2,692	0.00
5.920% due 25/07/2036	3,786	3,267	0.01	4.705% due 15/10/2030 4.775% due 15/10/2032	11,277 7,161	12,365 7,815		5.580% due 25/10/2036	5,060	2,639	
5.980% due 25/04/2036 6.000% due 25/01/2037	4,745 4,943		0.01	4.835% due 15/01/2030	6,556	7,239	0.01	5.580% due 25/12/2036	3,615	1,838 1.051	
6.040% due 25/07/2036	1,800	1,732	0.00	5.779% due 15/10/2036	22,120	24,492	0.04	5.580% due 25/02/2037 5.580% due 25/03/2037	3,246 420	,	0.00
6.130% due 25/07/2036 6.630% due 25/07/2036	1,998 9,767	1,792 2,838	0.00	MAPS Ltd. 4.212% due 15/05/2043	\$ 15,204	13,648	0.02	5.600% due 25/01/2037	96		0.00
Jubilee CLO DAC	9,707	2,030	0.00	Marlay Park CLO DAC	7,	,		5.600% due 25/02/2037 5.610% due 25/10/2036	72 16,853	64 7,277	0.00
4.756% due 26/07/2030	€ 10,000	10,927	0.02	4.705% due 15/10/2030	€ 2,648	2,906	0.00	5.610% due 25/05/2037	23,280	18,451	0.03
KKR CLO Ltd.	¢ 2262	2 264	0.00	MASTR Asset-Backed Securities 5.520% due 25/10/2036	s Trust \$ 5,114	1,686	0.00	5.620% due 25/11/2036 5.620% due 25/12/2036	6,926 10,688	3,943 5,436	
6.785% due 16/10/2030 6.835% due 15/01/2031	\$ 2,262 2,173	2,264 2,173		5.570% due 25/11/2036	101	32	0.00	5.620% due 25/02/2037	4,764	2,258	0.00
Kodiak CDO Ltd.	,	·		5.615% due 25/01/2037 5.620% due 25/10/2036	22,031 6,755	6,195 2,244		5.650% due 25/02/2037 5.670% due 25/05/2037	1,942 6,807	630 3,926	0.00
6.112% due 07/08/2037	1,977	1,918	0.00	5.670% due 25/08/2036	8,282	3,044		5.680% due 25/01/2037	5,026	2,234	
LCM Loan Income Fund Income 6.735% due 16/07/2031	e Note Issue 11,426	er <b>Ltd.</b> 11,427	0.02	5.670% due 25/10/2036 5.680% due 25/05/2037	5,333 5,928	2,659		5.720% due 25/07/2036	7,916	6,950	
LCM LP	11,120	11,127	0.02	5.690% due 25/11/2036	6,888	5,638 2,214		5.720% due 25/12/2036 5.720% due 25/03/2037	0 5,220	2,238	0.00
6.697% due 20/04/2031	40,373	40,422		5.730% due 25/10/2036	502		0.00	5.730% due 25/02/2037	823	390	0.00
6.785% due 15/10/2031 Lehman ABS Manufactured Ho	49,300	49,248	0.07	5.740% due 25/08/2036 5.770% due 25/04/2036	7,324 4,169	2,886 984	0.00	5.770% due 25/06/2036 5.770% due 25/07/2036	3,626 3,401	1,890 1,271	
6.630% due 15/04/2040	2,364	2,381	0.00	5.770% due 25/06/2036	3,478	1,257	0.00	5.790% due 25/09/2036	4,022	1,720	0.00
Lehman XS Trust				5.770% due 25/08/2036 5.790% due 25/10/2036	13,951 6,982	5,023 3,481		5.800% due 25/02/2037 5.950% due 25/06/2036	12,455 21,422	5,905 14,408	
4.555% due 25/06/2036 5.011% due 25/01/2036	5 1,977	5 1,738	0.00	5.910% due 25/11/2036	9,259	5,477		5.950% due 25/09/2036	24,476	8,708	
5.670% due 25/02/2037	9,770	8,731		5.950% due 25/03/2036 5.950% due 25/06/2036	2,947 208	1,810	0.00	5.965% due 25/03/2036	5,666	4,707	
5.780% due 25/03/2037	2,324	2,031		5.950% due 25/08/2036	4,016	1,499		5.970% due 25/04/2036 5.970% due 25/07/2036	8,518 1,614	7,993 609	0.00
5.790% due 25/05/2036 5.810% due 25/10/2036	3,042 1,630	2,627 1,475		5.970% due 25/11/2035	2,563	1,471		6.040% due 25/12/2035	87	84	0.00
5.810% due 25/12/2036	3,786	3,522		6.040% due 25/01/2036 6.050% due 25/01/2036	2,118 420	2,080 413	0.00	6.040% due 25/12/2035 6.070% due 25/12/2035	5,111 3,500	4,139 3,211	
5.890% due 25/06/2046 5.930% due 25/02/2037	4,262 4,660	3,853 3,473		6.170% due 25/09/2034	1,995	1,838		6.130% due 25/01/2035	2,814	2,767	0.00
5.990% due 25/05/2046	1,501	1,312	0.00	6.220% due 25/10/2035 6.250% due 25/11/2035	4,632 1,675	4,335 732	0.00	6.130% due 25/11/2035 6.145% due 25/12/2034	6,152 501	5,883 484	0.01
5.990% due 25/02/2047 6.050% due 25/09/2036	1,904 3,417	1,696 2,951		6.295% due 25/10/2034	219	210	0.00	6.145% due 25/09/2035	4,642	4,351	
6.260% due 25/11/2035	2,685	1,193	0.00	6.475% due 25/03/2035 6.620% due 25/08/2037	2,260 6,481	2,208 5,518		6.175% due 25/12/2034 6.210% due 25/01/2034	395 1,552	366 1,539	0.00
6.390% due 25/04/2036 7.770% due 25/12/2037	24 911		0.00	7.195% due 25/06/2035	100	102	0.00	6.295% due 25/08/2034	521		0.00
Lockwood Grove CLO Ltd.	911	670	0.00	8.005% due 25/06/2035	1,659	1,730	0.00	6.370% due 25/05/2034	1,289	1,276	0.00
7.310% due 25/01/2030	11,700	11,723	0.02	MASTR Specialized Loan Trust 5.990% due 25/06/2046	1,323	1,269	0.00	6.370% due 25/08/2034 6.385% due 25/07/2034	1,041 663	1,019 668	0.00
Long Beach Mortgage Loan Tr		2,000	0.01	6.210% due 25/01/2037	3,790	1,549	0.00	6.385% due 25/03/2035	145	144	0.00
5.650% due 25/09/2036	13,318	3,696	0.01	6.940% due 25/07/2035	451	449	0.00	6.400% due 25/11/2034	741	/27	0.00

PAR DESCRIPTION (0005)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	FAIR PAR VALUE (000S) (000S)		DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.400% due 25/02/2035 \$ 2,224						\$ 5,868 \$		
6.415% due 25/01/2035 \$ 2,224 6.415% due 25/01/2035 3,746	3,339 0.01	Nomura Home Equity Loan, Inc. Ho 5.750% due 25/07/2036 \$			6.265% due 25/07/2035	2,450	2,415	
6.470% due 25/07/2037 5,069	4,951 0.01	5.950% due 25/07/2036 5.950% due 25/03/2036		0.00	6.445% due 25/07/2035	5,600	4,191	
6.520% due 25/04/2035 1,890	1,792 0.00	5.965% due 25/03/2036		0.01	6.475% due 25/06/2035	2,888	2,703	
6.520% due 25/06/2035 2,755	2,442 0.00	6.130% due 25/11/2035		0.01	6.505% due 25/05/2035	3,000	2,390	
6.720% due 25/07/2037 8,600 7.270% due 25/05/2034 277	7,246 0.01 269 0.00	6.130% due 25/10/2036		0.00	6.520% due 25/09/2034 6.520% due 25/06/2035	2,493 1,992	2,462 1,600	
8.095% due 25/03/2034 794	804 0.00	6.235% due 25/05/2035		0.00	6.595% due 25/03/2035	722		0.00
Morgan Stanley Capital, Inc. Trust	55. 5.55	6.270% due 25/02/2037 6.492% due 25/02/2037		0.00	6.790% due 25/01/2036	5,451	5,071	
6.010% due 25/02/2036 3,571	3,236 0.01	6.532% due 25/10/2036		0.00	7.045% due 25/02/2035	7,209	6,909	
6.010% due 25/03/2036 9,137	7,272 0.01	North Westerly ESG CLO DAC			7.240% due 25/10/2034	5,729	5,359	
6.025% due 25/01/2036 2,869	2,292 0.00		12,500 13,665	0.02	7.270% due 25/12/2034 7.345% due 25/12/2034	8,508 5,706	8,390 5,194	
6.050% due 25/01/2036 1,847 6.050% due 25/02/2036 212	1,772 0.00 209 0.00	Northwoods Capital Ltd.			7.570% due 25/09/2034	107		0.00
Morgan Stanley Home Equity Loan Trust	209 0.00	7.246% due 15/06/2031 \$ 1	11,026 11,047	0.02	Penta CLO DAC		-	
5.640% due 25/04/2037 16,106	8,380 0.01	NovaStar Mortgage Funding Trust		0.04		€ 64,000	69,734	0.10
5.790% due 25/04/2036 6,642	4,763 0.01	2.907% due 25/01/2036 5.620% due 25/03/2037		0.01	People's Choice Home Loan Sec	urities Trus	st	
5.820% due 25/04/2037 204	107 0.00			0.00		\$ 4,957	4,748	
5.980% due 25/02/2036 5,534	5,035 0.01	5.650% due 25/09/2037		0.01	6.325% due 25/08/2035	4,075	3,871	
Morgan Stanley IXIS Real Estate Capital Ti		5.670% due 25/09/2037		0.01	6.415% due 25/05/2035 6.445% due 25/05/2035	610 7,624	4,589	0.00
5.520% due 25/11/2036 1 5.540% due 25/11/2036 6,879	0 0.00 2,308 0.00	5.770% due 25/06/2036		0.00	People's Financial Realty Mortg	,		
5.620% due 25/11/2036 5,657	1,899 0.00	5.770% due 25/09/2036 5.790% due 25/05/2036		0.00	5.710% due 25/09/2036	10,692	1,994	
5.690% due 25/11/2036 1,548	520 0.00	5.810% due 25/03/2036		0.00	Popular ABS Mortgage Pass-Thr	•		
5.770% due 25/07/2036 13,528	5,451 0.01			0.01	3.428% due 25/11/2035	174		0.00
Morgan Stanley Mortgage Loan Trust		6.010% due 25/05/2036	400 377	0.00	5.730% due 25/11/2036	3		0.00
5.630% due 25/11/2036 1,376	393 0.00	6.175% due 25/01/2036		0.00	5.780% due 25/06/2047	868		0.00
5.710% due 25/04/2037 14,708 5.810% due 25/10/2036 8,027	4,115 0.01 2,336 0.00	6.190% due 25/10/2035 6.205% due 25/01/2036		0.00	5.917% due 25/04/2035 5.965% due 25/07/2036	2,290 2,144	2,205 1,998	
5.810% due 25/10/2036 8,027 5.810% due 25/11/2036 4,477	1,277 0.00	6.295% due 25/06/2034		0.00	6.055% due 25/02/2036	704		0.00
5.810% due 25/01/2047 3,702	1,132 0.00	7.195% due 25/12/2034		0.00	Pretium Mortgage Credit Partne		037	0.00
5.950% due 25/04/2037 3,527	988 0.00	7.345% due 25/03/2035	2,489 2,447	0.00	2.240% due 27/09/2060	9,534	9,582	0.01
6.010% due 25/04/2037 15,569	5,619 0.01	Oakwood Mortgage Investors, Inc			Project Silver			
6.070% due 25/02/2037 3,909 6.077% due 25/10/2046 4,311	2,209 0.00 1,066 0.00	5.050% due 15/11/2019	122 115	0.00	3.967% due 15/07/2044	15,811	13,276	0.02
6.190% due 25/04/2037 3,421	958 0.00	OCP Euro CLO DAC	F 0 2 1 C F 1 0	0.01	RAAC Trust			
6.263% due 25/01/2047 1,227	378 0.00		5,931 6,518	0.01	5.970% due 25/02/2037	2,408	2,317	
6.298% due 25/10/2036 8,705	1,978 0.00	Option One Mortgage Loan Trust 5.570% due 25/07/2036 \$	2,011 929	0.00	6.070% due 25/06/2044 6.120% due 25/06/2047	1,146 2,343	2,266	0.00
6.326% due 25/09/2046 11,401 6.488% due 25/11/2036 6,239	2,526 0.00 1,458 0.00	5.590% due 25/03/2037	'	0.01	6.160% due 25/11/2036	71		0.00
6.592% due 25/10/2036 0,255	577 0.00		10,744 6,837	0.01	6.230% due 25/10/2046	1,857	1,779	
Mountain View CLO LLC			16,506 10,249		6.325% due 25/03/2037	607		0.00
6.745% due 16/10/2029 19,315	19,321 0.03		19,312 12,528 14,014 7,849	0.02	6.670% due 25/10/2045	0	0	0.00
Nassau Ltd.			19,446 10,413		Raptor Aircraft Finance LLC 4.213% due 23/08/2044	45,081	36,328	0.05
6.805% due 15/10/2029 3,501	3,501 0.01	5.650% due 25/04/2037		0.00	Regatta Funding Ltd.	45,001	30,320	0.03
6.805% due 15/07/2031 41,812 6.905% due 15/01/2030 23,775	41,815 0.06 23,808 0.03	5.650% due 25/07/2037	1	0.00	6.914% due 17/10/2030	2,274	2,273	0.00
National Collegiate Student Loan Trust	23,000 0.03	5.660% due 25/07/2037 5.670% due 25/07/2036	1	0.00	Renaissance Home Equity Loan	Trust		
5.780% due 25/05/2032 5,085	4,911 0.01	5.690% due 25/01/2037		0.01	5.285% due 25/01/2037	2,814		0.00
5.790% due 27/10/2031 7,184	7,060 0.01		32,938 22,577	0.03	5.294% due 25/01/2037	18,457	6,206	
5.820% due 25/03/2033 6,700	6,359 0.01	5.690% due 25/05/2037		0.00	5.434% due 25/08/2035 5.512% due 25/04/2037	1,580 8,724	1,571 2,322	
5.840% due 25/06/2033 2,209	2,106 0.00	5.720% due 25/03/2037 6.010% due 25/01/2036	2,473 1,206 19,098 17,389	0.00	5.545% due 25/01/2037	2,529		0.00
Nationstar Home Equity Loan Trust 5.645% due 25/06/2037 5,049	4,868 0.01	6.205% due 25/05/2035		0.00	5.608% due 25/05/2036	6,712	3,202	0.01
5.790% due 25/04/2037 5,049 5.790% due 25/04/2037 6,915	6,766 0.01	6.265% due 25/05/2034		0.00	5.612% due 25/04/2037	5,992	1,624	
Navient Private Education Loan Trust	-,,	6.340% due 25/05/2035		0.00	5.675% due 25/06/2037 5.731% due 25/11/2036	421 4,836	1,732	0.00
4.100% due 16/12/2058 3,860	3,719 0.01	6.400% due 25/08/2035		0.00	5.742% due 25/04/2037	19,235	5,334	
6.926% due 16/07/2040 10,798	10,842 0.02	Option One Mortgage Loan Trust A Backed Certificates	Asset-		5.744% due 25/06/2037	5,934	1,590	0.00
7.626% due 15/12/2045 4,785	4,812 0.01	6.160% due 25/11/2035	2,466 2,327	0.00	5.746% due 25/05/2036	2,134	1,043	
Nelnet Student Loan Trust	27 204 0 04	Ownit Mortgage Loan Trust	2,100 2,52,	0.00	5.761% due 25/04/2037 5.762% due 25/08/2036	2,781		0.00
5.910% due 27/09/2066 27,492	27,394 0.04	3.192% due 25/12/2035	1,676 958	0.00	5.797% due 25/08/2036	8,258 12,841	3,295 5,155	
New Century Home Equity Loan Trust 5.790% due 25/08/2036 5,705	5,493 0.01	5.690% due 25/07/2037	1,117 949	0.00	5.812% due 25/11/2036	8,748	3,176	
5.830% due 25/05/2036 1,017	1,001 0.00	OZLM Ltd.			5.857% due 25/05/2035	2,027	1,681	
6.115% due 25/12/2035 7,106	6,740 0.01	6.727% due 20/04/2031	1,427 1,427	0.00	5.879% due 25/06/2037	2,974		0.00
6.145% due 25/03/2035 1,545	1,554 0.00	0ZLME DAC 4.732% due 24/09/2020	2 112 2 212	0.00	5.893% due 25/06/2037 5.906% due 25/06/2037	28,633 7,657	7,876 2,111	
6.190% due 25/03/2035 4,567 6.205% due 25/10/2035 6,885	4,487 0.01 5,820 0.01		2,113 2,312	0.00	6.011% due 25/05/2036	3,091	1,578	
6.235% due 25/02/2035 3,486	3,369 0.01	<b>Palmer Square CLO Ltd.</b> 6.794% due 17/01/2031 \$	584 585	0.00	6.120% due 25/11/2036	11,903	4,547	0.01
6.355% due 25/08/2034 424	418 0.00	Palmer Square European CLO DAC		2.00	6.166% due 25/05/2036	3,374	1,765	
6.400% due 25/11/2034 2,796 6.415% due 25/06/2035 438	2,737 0.00			0.01	6.210% due 25/08/2035 6.230% due 25/12/2032	2,697 41	2,402 37	0.00
6.415% due 25/06/2035 438 6.415% due 25/09/2035 7,903	441 0.00 7,711 0.01	Palmer Square European Loan Fun			6.511% due 25/07/2034	989		0.00
6.445% due 25/11/2034 204	202 0.00		26,600 29,312		6.998% due 25/09/2037	9,273	3,954	
6.445% due 25/06/2035 4,903	4,849 0.01		34,369 37,961	0.05	7.238% due 25/09/2037	9,441	4,023	0.01
6.475% due 25/07/2035 11,261	11,002 0.02	Park Place Securities, Inc.	5,589 5,463	0.01	Residential Asset Mortgage Pro			0.00
6.535% due 25/03/2035 342	332 0.00	6.205% due 25/09/2035 \$ 6.415% due 25/09/2035		0.01	0.000% due 25/12/2035 5.820% due 25/10/2036	533 4,022	3,825	0.00
Newcastle Mortgage Securities Trust 5.660% due 25/04/2037 2,364	2,247 0.00	Park Place Securities, Inc. Asset-Ba			5.980% due 25/03/2036	1,061	1,029	
5.700% due 25/04/2037 9,103	8,894 0.01	Through Certificates			6.010% due 25/02/2036	3,725	3,554	
6.145% due 25/03/2036 6,394	6,325 0.01	6.205% due 25/08/2035	6,007 5,845	0.01	6.030% due 25/07/2036	503	501	0.00

DESCRIPTION	PAR (000S)	VALUE	% OF NET SSETS	DESCRIPTION	PAR (000S)		% OF NET	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
				5.600% due 25/05/2037							
6.115% due 25/02/2036 6.150% due 25/12/2035	\$ 500 S 4,854	475 0 4,257 0		5.630% due 25/08/2036	\$ 8 \$ 2,739	6 0. 890 0.		6.160% due 25/12/2035 6.220% due 25/01/2035	\$ 8,776 \$ 450		0.00
6.170% due 25/08/2035	1,865	1,812 0		5.670% due 25/05/2037	4,792	2,908 0.		6.310% due 25/08/2035	4,301	3,847	
6.250% due 25/07/2035	95	94 0		5.690% due 25/12/2036	12,712	2,900 0.		6.370% due 25/10/2037	16,155	12,691	
6.250% due 25/09/2035	1,533	1,428 0		5.730% due 25/12/2036	6,853	6,202 0.		6.400% due 25/11/2035	41		0.02
6.415% due 25/10/2035	2,384	1,981 0		5.750% due 25/05/2036	7,344	3,851 0.		6.420% due 25/09/2037	1,664	1,331	
6.445% due 25/07/2035	1,906	1,773 0		5.750% due 25/06/2036	1,823	1,181 0.		6.445% due 25/03/2036	2,722	2,478	
6.490% due 25/05/2035	740	732 0		5.750% due 25/09/2036	3,954	3,589 0.		6.470% due 25/09/2037	4,071	2,830	
6.535% due 25/05/2035	2,096	1,980 0		5.750% due 25/01/2037	6,063	5,265 0.		6.505% due 25/05/2035	607		0.00
6.595% due 25/06/2035	2,600	2,509 0		5.770% due 25/03/2036	2,569	1,573 0.		6.550% due 25/07/2035	467		0.00
6.670% due 25/01/2035	2,266	2,110 0	0.00	5.770% due 25/09/2036	5,730	2,008 0.	.00	6.570% due 25/09/2037	1,503	1,202	0.00
Residential Asset Securities C	orp. Trust			5.770% due 25/12/2036	540	280 0.	.00	Southern Pacific Secured Asset	Corn		
5.453% due 25/04/2034	439	426 0	0.00	5.790% due 25/09/2036	1,606	1,077 0.	.00	5.870% due 25/03/2028	60	56	0.00
5.678% due 25/01/2037	6,370	5,399 0		5.790% due 25/10/2036	1,068	360 0.		Specialty Underwriting & Resid			
5.690% due 25/02/2037	6,524	6,256 0	0.01	5.810% due 25/08/2036	12,117	3,936 0.		5.590% due 25/04/2037	736		0.00
5.712% due 25/06/2034	1,719	1,688 0	0.00	5.910% due 25/01/2037	1,035	753 0.		5.670% due 25/04/2037	2,772	1,906	
5.730% due 25/07/2036	14	14 0	0.00	5.950% due 25/07/2036	7,336	2,541 0.		5.690% due 25/09/2037	3,187	1,040	
5.750% due 25/07/2036	3,837	3,670 0		6.010% due 25/03/2036	463	415 0.		5.750% due 25/09/2037	6,979	6,247	
5.750% due 25/09/2036	3,150		0.01	6.070% due 25/11/2035 6.115% due 25/10/2035	3,509	2,882 0. 1,754 0.		5.770% due 25/06/2037	1,790	1,030	0.00
5.810% due 25/04/2037	6,342	5,997 0		6.145% due 25/01/2035	2,216 516	452 0.		5.770% due 25/11/2037	8,617	4,721	0.01
5.905% due 25/06/2036	3,157	3,060 0		6.190% due 25/10/2035	1,750	1,446 0.		5.820% due 25/03/2037	1,501	818	0.00
5.910% due 25/01/2037	3,566	3,362 0		6.355% due 25/10/2035	2,927	2,454 0.		5.820% due 25/04/2037	396	275	0.00
5.980% due 25/04/2036 6.010% due 25/07/2036	4,426 2,325	4,026 0 2,031 0	0.00	6.430% due 25/01/2036	594	540 0.		6.445% due 25/12/2035	1,231	1,212	
6.030% due 25/04/2036	1,140	1,126 0		Segovia European CLO DAC				6.640% due 25/12/2035	852	821	0.00
6.055% due 25/03/2036	2,180	2,150 0		4.873% due 20/07/2032	€ 4,600	5.017 0.	01	St. Paul's CLO DAC			
6.070% due 25/02/2036	1,348	1,327 0				3,017 0.	.01	4.885% due 15/04/2033	€ 1,200	1,310	0.00
6.085% due 25/11/2035	94	88 0		SG Mortgage Securities Trust 5.790% due 25/07/2036	\$ 23,025	5,008 0.	01	START Ltd.			
6.100% due 25/02/2036	2,810		0.00	5.830% due 25/02/2036	3,578	1,784 0.		4.089% due 15/03/2044	\$ 11,771	10,704	0.02
6.115% due 25/03/2035	72	,	0.00	6.010% due 25/02/2036	1,882	949 0.		Starwood Commercial Mortga	ne Trust		
6.130% due 25/11/2035	294		0.00	6.175% due 25/10/2035	921	824 0.		6.556% due 15/07/2038	10,193	10,086	0.02
6.130% due 25/12/2035	3,988	3,833 0	0.01	6.355% due 25/10/2035	1,083	845 0.		6.876% due 15/07/2038	14,830	14,314	
6.150% due 25/05/2037	1,074	1,052 0	0.00	Signal Peak CLO Ltd.	.,005	0.5 0.		7.076% due 15/07/2038	5,930	5,531	
6.160% due 25/11/2035	598	594 0		6.750% due 25/04/2031	11,956	11,973 0.	02	Steele Creek CLO Ltd.			
6.175% due 25/09/2035	838	787 0				11,575 0.	.02	6.744% due 21/04/2031	10,924	10,940	0.02
6.175% due 25/10/2035	2,047	1,720 0		SLM Private Credit Student Lo 5.976% due 15/06/2039	12,502	12,119 0.	02	6.905% due 15/10/2030	2,227	2,226	
6.175% due 25/11/2035	476	457 0			12,302	12,113 0.	.02	Structured Asset Investment L	oan Trust		
6.190% due 25/01/2036	4,882	4,742 0		SLM Student Loan Trust	£ 2110	2 102 0	00	5.600% due 25/07/2036	699	506	0.00
6.340% due 25/11/2035 6.430% due 25/08/2035	3,825 2,568	3,077 0 2,524 0		4.356% due 25/10/2039 4.475% due 15/12/2033	€ 2,118 8,971	2,182 0. 9,183 0.		5.620% due 25/07/2036	2,055	1,992	
6.505% due 25/10/2035	2,013	1,908 0		4.506% due 25/07/2039	11,859	12,331 0.		5.643% due 25/07/2036	15,257		
6.715% due 25/03/2035	1,010	967 0		4.506% due 25/01/2040	24,600	24,843 0.		5.790% due 25/05/2036	77	75	0.00
7.270% due 25/04/2035	653	635 0		6.252% due 25/03/2026	\$ 14,151	14,009 0.		5.850% due 25/03/2036	1,333	1,296	0.00
7.420% due 25/11/2034	994	971 0		6.346% due 25/04/2023	7,141	7,089 0.		6.020% due 25/09/2034	3,891	3,659	0.01
Residential Funding Mortgag				7.296% due 25/07/2023	6,179	6,181 0.		6.070% due 25/04/2036	8,610	4,561	
Loan Trust	e Jecuities i	Torrie Equit	·y	SMB Private Education Loan	Trust			6.090% due 25/01/2036	3,615	3,328	
5.400% due 25/12/2035	1,548	238 0	0.00	3.500% due 16/12/2041	4,000	3,707 0.	.01	6.100% due 25/11/2035	6,171	5,933	
Rockford Tower CLO Ltd.	.,			6.276% due 15/02/2036	1,067	1,059 0.		6.175% due 25/03/2034	140		0.00
6.729% due 20/05/2031	10.073	10.066 0	0.02	SoFi Alternative Trust	·	•		6.190% due 25/04/2033	498		0.00
6.837% due 20/10/2031	10,200	10,198 0		5.203% due 15/06/2050	14,450	13,977 0.	.02	6.190% due 25/04/2035 6.190% due 25/07/2035	2,312	2,258	0.00
Romark WM-R Ltd.	,	,		5.219% due 16/05/2050	15,188	14,812 0.		6.190% due 25/09/2035	262 2,516	2,468	
6.707% due 20/04/2031	26,346	26,350 0	0.04	Soloso CDO Ltd.	·	•		6.190% due 25/10/2035	104		0.00
RRE Loan Management DAC	20,540	20,330 0	7.04	5.928% due 07/10/2037	3,701	3,460 0.	.01	6.190% due 25/01/2036	3,745	3,569	
5.005% due 15/10/2036	€ 3,500	3,803 0	0.01	Sound Point CLO Ltd.	-7	-,		6.220% due 25/07/2035	1,459	1,391	
	€ 3,300	3,003 0	7.01	6.797% due 21/01/2031	15,523	15,509 0.	02	6.235% due 25/08/2035	1,972	1,891	
<b>RYE Harbour CLO DAC</b> 4.902% due 21/01/2031	4.040	4.442 0	0.01	Sound Point Euro CLO Fundin		13,303 0.	.02	6.370% due 25/05/2035	3,567	3,477	
	4,040	4,442 0	).U I	5.065% due 15/01/2035	€ 43,500	47,599 0.	07	6.400% due 25/01/2035	4,134	4,009	0.01
Sapphire Aviation Finance Ltd		15 104 0	١	Soundview Home Loan Trust	G 45,500	47,555 0.	.07	6.400% due 25/06/2035	5,218	4,943	
4.250% due 15/03/2040	\$ 17,042	15,194 0	J.UZ	5.550% due 25/06/2037	\$ 3,153	2,082 0.	00	6.470% due 25/09/2034	3,135	3,053	
Saranac CLO Ltd.	10.020	10.050.0		5.590% due 25/11/2036	8,636	2,610 0.		6.595% due 25/07/2033	362		0.00
7.233% due 22/06/2030	19,029	19,058 0	0.03	5.620% due 25/03/2037	4,766	4,436 0.		6.670% due 25/12/2034	331		0.00
Saxon Asset Securities Trust				5.620% due 25/06/2037	16,727	11,046 0.		6.745% due 25/12/2034	1,302	1,256	
1.458% due 25/11/2035	5,217	4,685 0		5.630% due 25/01/2037	8,626	6,146 0.		6.850% due 25/04/2033	13		0.00
2.011% due 25/05/2035	3,689	3,287 0		5.640% due 25/07/2037	737	630 0.		6.970% due 25/11/2034	616	028	0.00
4.129% due 25/08/2035	3,323	3,301 0		5.640% due 25/08/2037	7,878	6,652 0.	.01	Structured Asset Securities Co	•	4.540	0.00
5.650% due 25/05/2037 5.670% due 25/05/2047	2,485 8,473	1,739 0 7,399 0		5.650% due 25/07/2037	6,156	5,315 0.	.01	4.819% due 25/02/2035	1,505	1,510	
5.710% due 25/10/2046	16,837	13,914 0		5.670% due 25/02/2037	32,906	10,392 0.		6.610% due 25/02/2035	584		0.00
5.780% due 25/09/2037	8,792	8,298 0		5.670% due 25/06/2037	21,678	15,278 0.		Structured Asset Securities Co			
5.870% due 25/09/2047	3,355	3,065 0		5.770% due 25/07/2036	41	41 0.		5.033% due 25/08/2034	59		0.00
5.920% due 25/09/2036	6,922	5,577 0		5.770% due 25/01/2037	3,400	3,199 0.		5.620% due 25/04/2036	2,109	2,069	
5.960% due 25/09/2047	5,418	4,385 0		5.810% due 25/11/2036	5,349 5.746	1,616 0.		5.625% due 25/09/2036 5.630% due 25/01/2037	9,267 7,735	5,753 7,261	
6.130% due 25/10/2035	3,340	3,133 0		5.875% due 25/12/2036 5.890% due 25/06/2036	5,746 4,682	5,604 0.		5.630% due 25/01/2037 5.640% due 25/01/2037	7,735 842	7,261 827	0.01
6.190% due 25/11/2037	2,500	2,047 0	0.00	5.890% due 25/05/2036 5.920% due 25/05/2036	4,682 8,967	3,847 0. 7,322 0.		5.650% due 25/03/2036	1,041	1,029	
6.445% due 26/12/2034	629	548 0		5.935% due 25/02/2036	3,628	3,326 O.		5.690% due 25/10/2037	18,574	11,614	
7.220% due 25/12/2037	7,313	6,316 0	0.01	5.935% due 25/06/2036	7,747	6,454 0.		5.700% due 25/01/2037	14,683	8,729	
SBA Tower Trust				5.950% due 25/07/2036	22,931	19,961 0.		5.700% due 25/02/2037	10,824	10,396	
3.869% due 15/10/2049	5,000	4,917 0	0.01	5.970% due 25/10/2036	11,688	10,949 0.		5.700% due 25/05/2047	6,304	6,019	
Sculptor European CLO DAC				5.970% due 25/11/2036	3,066	2,886 0.		5.710% due 25/01/2037	3,500	3,232	
4.755% due 14/01/2032	€ 12,700	13,828 0	0.02	5.988% due 25/03/2036	6,864	5,709 0.		5.730% due 25/05/2036	2,922	2,802	0.00
Securitized Asset-Backed Rec	eivables LLC			5.995% due 25/03/2036	372	369 0.		5.760% due 25/07/2036	5,690	5,504	
5.590% due 25/12/2036	\$ 149	34 0	0.00	6.030% due 25/10/2036	3,452	3,351 0.	.01	5.780% due 25/08/2046	4,259	3,712	0.01

		FAIR	% OF			FAIR	% OF			FAIR	% OF
DESCRIPTION	PAR (000S)	(000S)	NET ASSETS	DESCRIPTION	PAR (000S)	VALUE (000S)	NET ASSETS	DESCRIPTION	PAR (000S)	(000S)	NET ASSETS
5.810% due 25/12/2036 \$ 5.890% due 25/02/2037	161	155	0.00	Washington Mutual Asset-Bac 5.770% due	ked Certifi	cates Trust		3.000% due 03/12/2026 (h)	MXN 844,054 \$	46,302	0.07
5.900% due 25/03/2037 5.970% due 25/11/2037 5.995% due 25/07/2036	3,743 18,208 1,471	2,768 13,714 1,402	0.02	25/05/2036 \$ Wellfleet CLO Ltd.	792 \$	589	0.00	4.000% due 30/11/2028 (h) Peru Government li	3,053,841	176,351	0.25
6.090% due 25/12/2036	13,350	7,600	0.01	6.927% due 20/01/2032	400	399	0.00	5.350% due			
6.090% due 25/02/2037 6.145% due 25/04/2035	4,331 113	4,140 102	0.00	Wells Fargo Home Equity Asse	t-Backed S	ecurities T	rust	12/08/2040 5.400% due	PEN 2,300	533	0.00
6.145% due 25/06/2035 6.370% due 25/08/2037	107 2,470	101 2,442	0.00	5.790% due 25/07/2036	3,200	3,061	0.01	12/08/2034	121	30	0.00
6.400% due 25/05/2035	357	352	0.00	5.815% due	•	•		5.940% due 12/02/2029	13,761	3,716	0.01
6.475% due 25/11/2035 7.495% due 25/07/2035	1,000 1,430	985 1,476	0.00	25/01/2037 5.890% due	3,450	3,330		6.150% due 12/08/2032	12,060	3,185	0.00
7.570% due 25/11/2035	129	124	0.00	25/03/2037 5.930% due	1,416	1,392	0.00	6.900% due	·	·	
Structured Asset Securities Corp. Through Certificates	Wortga			25/04/2037 5.980% due	1,993	1,927	0.00	12/08/2037 6.950% due	7,647	2,082	0.00
6.295% due 25/01/2035 Structured Asset Securities Corp.	438	437	0.00	25/05/2036	3,877	3,788	0.01	12/08/2031 Provincia de Bueno	30,370	8,482	0.01
5.740% due 25/05/2031	318	222		6.070% due 25/04/2037	1,000	681	0.00	129.126% due		2.700	0.00
7.099% due 25/05/2031 Symphony CLO Ltd.	1,197	929	0.00	6.470% due 25/10/2034	745	739	0.00	12/04/2025 (a) Republic of Greece	ARS 3,331,617  Government Internat	2,780 ional Bond	
6.535% due 15/04/2028	991	992	0.00	7.195% due 25/11/2035		3,215		3.750% due 30/01/2028	€ 4,618	5.350	
<b>Taberna Preferred Funding Ltd.</b> 5.994% due 05/05/2038	4,921	4,675	0.01	7.570% due	3,238	•		3.900% due	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
6.014% due 05/12/2036 6.084% due 05/11/2035	23,162 14,418	20,266 13,409		25/11/2035 7.870% due	2,472	2,391	0.00	30/01/2033 4.000% due	9,948	11,702	0.02
6.146% due 05/07/2035	8,313	7,565		25/12/2034 8.020% due	1,435	1,416	0.00	30/01/2037 4.200% due	6,211	7,256	0.01
Terwin Mortgage Trust 4.395% due 25/08/2036	1,084	199	0.00	25/04/2035	542	555	0.00	30/01/2042	3,488	4,125	0.01
5.810% due 25/07/2037 6.270% due 25/09/2036	4,663 3,125	4,477 1,342	0.01	9.220% due 25/04/2035	1,147	1,218	0.00	Romania Governme 1.750% due	ent International Bond	l	
6.410% due 25/11/2033	5,125		0.00	Wells Fargo Home Equity Trus	t Mortgage	Pass-		13/07/2030	2,600	2,329	0.00
TIAA CLO Ltd. 6.805% due 16/01/2031	8,998	9,001	0.01	Through Certificates 6.210% due				2.000% due 14/04/2033	11,400	9,454	0.01
TICP CLO Ltd.	,	•		25/04/2034 Whitehorse Ltd.	192	185	0.00	2.125% due 07/03/2028	3,100	3,115	0.00
6.817% due 20/01/2031 Tikehau CLO BV	10,419	10,433	0.02	6.905% due	24 200	24 222	0.02	2.750% due 14/04/2041	30,800	22,922	0.03
4.948% due 07/09/2035 €	5,800	6,272	0.01	15/10/2031 Wind River CLO Ltd.	21,200	21,232	0.03	3.750% due	·		
<b>Tikehau CLO DAC</b> 5.065% due 15/04/2032	15,000	16,449	0.02	6.707% due 18/07/2031	13,304	13,301	0.02	07/02/2034 5.500% due	14,300	13,629	
Toro European CLO DAC 4.705% due 15/10/2030	1,113	1,220	0.00	6.779% due	•	•		18/09/2028 6.375% due	98,000	111,484	0.16
4.885% due 15/07/2030	907	1,003		20/11/2030	2,050	2,048 <b>6,448,950</b>		18/09/2033	98,000	114,681	0.16
<b>Tralee CLO Ltd.</b> 7.577% due 20/07/2029 \$	16,550	16,585	0.02	SOVEREIGN ISSUES				1.850% due	International Bond		
Trapeza CDO Ltd.	,	·		Argentina Government Interna	ational Bon	nd		20/11/2032 ^ 4.250% due	2,800	1,059	
5.907% due 09/11/2042 5.974% due 06/04/2042	602 5,935	554 5,312	0.00 0.01	0.750% due 09/07/2030 3	12,485	122,580	0 17	23/06/2027 ^ 4.375% due	\$ 116,200	74,949	0.11
6.008% due 10/10/2041 6.024% due 06/07/2041	3,704 8,699	3,241 7,481		1.000% due				21/03/2029 ^	6,000	3,390	0.01
6.084% due 06/07/2041	9,000	6,750		3.500% due	18,219	7,274		4.750% due 27/05/2026 ^	115,600	81,498	0.12
<b>Tropic CDO Ltd.</b> 5.975% due 15/07/2036	12,653	11,704	0.02	09/07/2041 1 3.625% due	98,256	67,727	0.10	5.100% due 28/03/2035 ^	20,000	8,100	0.01
6.405% due 15/04/2034 Truman Capital Mortgage Loan 1	117	117	0.00	09/07/2035 2 3.625% due	278,448	93,215	0.13	5.250% due 23/06/2047 ^	345,400	122,617	0.17
5.950% due 25/03/2036	1,294	1,152	0.00	09/07/2046	8,050	2,789	0.00	5.625% due			
TruPS Financials Note Securitizat 6.762% due 30/03/2039	ion Ltd. 28,348	27,710	0.04	4.250% due 09/01/2038 1	15,791	46,032	0.07	04/04/2042 ^ 5.875% due	98,400	66,164	0.09
7.202% due 20/09/2039	6,656	6,323		Australia Government Internati 1.750% due	tional Bond	d		16/09/2043 ^ 7.150% due	26,600	16,806	0.02
Tymon Park CLO DAC 4.952% due 21/07/2034 €	4,600	4,983	0.01	21/06/2051 AUD 2	204,800	82,618	0.12	12/11/2025 ^ 7.500% due	RUB 20,520,713	94,111	0.13
Venture CLO Ltd.	11.014	11 012	0.02	Autonomous City of Buenos Al 113.333% due	ires			31/03/2030 ^	\$ 16,872	11,059	0.02
6.915% due 15/01/2032	11,014 8,000	11,012 7,985	0.01	29/03/2024 (a) ARS 122.642% due	1	0	0.00	7.950% due 07/10/2026 ^	RUB 7,973,492	32,777	0.05
7.333% due 10/09/2029 Vesey Park CLO DAC	4,950	4,957	0.01		66,034	675	0.00	South Africa Govern	nment International B	ond	
4.947% due 16/11/2032 €	4,500	4,913	0.01	Export-Credit Bank of Turkey 8.250% due				21/12/2026	ZAR 11,472,400	656,745	0.93
<b>Voya Euro CLO DAC</b> 4.715% due 15/10/2030	8,475	9,276	0.01	24/01/2024 \$	13,400	13,430	0.02	State Agency of Ro 6.250% due	ads of Ukraine		
WaMu Asset-Backed Certificates	WaMu 1	Trust		Israel Government Internation 3.800% due	al Bond			24/06/2030	\$ 1,500	386	0.00
5.620% due 25/01/2037	5,710 19,588	3,373 16,439	0.02	13/05/2060 1 4.500% due	61,411	116,209	0.16	Turkey Governmen 4.250% due	t International Bond		
5.640% due 25/05/2037 5.640% due 25/07/2047	3,294 563	2,826 406	0.00	03/04/2120 5.000% due	4,400	3,453	0.01	13/03/2025 5.250% due	201,100	197,722	0.28
5.660% due 25/04/2037 5.695% due 25/05/2037	24,600 738	9,271			39,900	836,489	1.19	13/03/2030	155,000	142,619	0.20
5.720% due 25/05/2037	3,157	2,722	0.00	Mexico Government Internation 2.750% due	onal Bond			6.125% due 24/10/2028	28,900	28,488	0.04
5.720% due 25/07/2047 5.830% due 25/04/2037	5,479 778	3,243 295	0.01	27/11/2031 (h) MXN 4,9	990,177	260,207	0.37	7.625% due 26/04/2029	94,000	97,532	0.14

1000000000000000000000000000000000000	799 0.0 525 0.7 733 0.1 916 0.2 946 0.1 512 0.1
Controllation Office   Controllation Office	799 0.0 525 0.7 733 0.1 916 0.2 946 0.1 512 0.1
Second Second	0.7 733 0.1 916 0.2 946 0.1 512 0.1 930 0.3
Moder   LLC (e)(f)   C_210,032   C_0   C_0000   C_0000   C_00000   C_000000   C_0000000   C_000000   C_0000000   C_0000000   C_0000000   C_0000000   C_0000000   C_0000000   C_0000000   C_00000000   C_0000000   C_00000000   C_00000000   C_00000000   C_000000000   C_000000000   C_000000000   C_000000000   C_000000000   C_000000000   C_0000000000	733 0.1 916 0.2 946 0.1 512 0.1 930 0.3
Modelings LLC (e)(I)   51,186   205 0.00   102/107/107/107/107/107/107/107/107/107/107	916 0.2 946 0.1 512 0.1 930 0.3
17,79% dip	946 0.1 512 0.1 930 0.3
8.25% dage	512 0.1 930 0.3
9.00% due 9.250% due 1.509/2037	930 0.3
9.759% due 1509/2037	
9.250% cibe 0.705/2038 ^ 39,817 6,950 0.01 11.750% due 21/10/2026 ^ 3,990 778 0.00 12.750% due 23/08/2032 ^ 6,170 1,023 0.00 3,874,333 5.49  COMMON STOCKS  COMMUNICATION SERVICES  Clear Channel Outdoor Holdings, Inc. (e) 16 6,332,872 16,909 0.02 16 6,332,872 16,909 0.02 16 6,332,872 16,909 0.02 16 6,332,872 16,909 0.02 16 6,332,872 16,909 0.02 16 6,332,872 16,909 0.02 16 6,332,872 16,909 0.02 16 6,332,872 16,909 0.02 16 6,332,872 16,909 0.02 17 7/02/2027 160,093 411 0.00 16 6,332,872 16,909 0.02 17 7/02/2027 160,093 411 0.00 17 7/02/2027 160,093 411 0.00 17 7/02/2027 160,093 411 0.00 17 7/02/2027 160,093 411 0.00 18 8/03/2024 (f)(g) 1,359,000 99 18 25/03/2024 (f)(g) 2,819,000 19 18 25/03/2024 (f)(g) 1,171,000 88 18 25/03/2024 (f)(g) 1,171,000 123 18 25/03/2024 (f)(g) 1,7411,000 123 18 25/03/2024 (f)(g) 1,7411,0	172 0.1
07/05/2038 ^ 39,817 6,950 0.01 17.750% due 21/10/2026 ^ 3,990 778 0.00 12.750% due 23/08/2032 ^ 6,170 1,023 0.00 3,874,333 5.49  SMARES  COMMON STOCKS  COMMUNICATION SERVICES  Clear Channel Outdoor Holdings, Inc. (e) illeartMedia, Inc. 'B' (e) 4,913,662 11,808 0.02 litelast Emergence S.A. (e)(l) 4,659,508 132,746 0.19 Windstream Holdings, Inc. (e) 4,913,662 11,808 0.02 Intelsat Emergence S.A. (e)(l) 1,179,713 176,804 0.25  CONSUMER STAPLES  Neiman Marcus Group Ltd. LLC (e)(l) 1,179,713 176,804 0.25  ENERGY  Constellation Oil Services Holding S.A. (e)(l) 2,109,837 0 0 0.00  Corestate Capital Holding S.A. (e)(l) 2,109,837 0 0 0.00  EINANCIALS  WARRANTS  WARRANTS  Constellation Oil 669,760 0.95  (0.197)% due 220,009 (0.197)% due 220,1070,1070 0 9.9 (0.193)% due 22010,1024 (f)(g) 1,359,000 9.9 (0.193)% due 22010,1024 (f)(g) 2,819,000 (9.193)% due 2503,002,024 (f)(g) 0,171,100 0 8.8 (0.183)% due 2503,002,024 (f)(g) 1,171,000 8.8 (0.183)% due 0502,02024 (f)(g) 1,171,000 8.8 (0.183)% due 0502,02024 (f)(g) 1,171,000 123 0.00 (0.183)% due 0502,02024 (f)(g) 1,171,000 8.8 (0.183)% due 0502,02024 (f)(g) 1,171,000 123 0.00 (0.183)% due 0502,02024 (f)(g) 5,843,000 41 0.00 (0.183)% due 0502,02024 (f)(g) 1,171,000 8.8 (0.183)% due 0502,02024 (f)(g) 1,171,000 8.8 (0.183)% due 0502,02024 (f)(g) 0,1819,000 0.00 (0.183)% due 0502,02024 (f)(g) 1,171,000 8.8 (0.183)% due 0502,02024 (f)(g) 1,171,000 123 0.00 (0.183)% due 0502,02024 (f)(g) 0,1819,000 0.00 (0.183)% due 0502,02024 (f)(g) 0,1819,000 0.00 (0.183)% due 0502,02024 (f)(g) 0,1819,000 0.00 (0.183)% due 0502,02024 (f)(g) 0,1819,000 0.00 (0.183)% due 0502,02024 (f)(g) 0,1819,000 0.00 (0.183)% due 0502,02024 (f)(g) 0,1819,000 0.00 (0.183)% due 0502,02024 (f)(g) 0,1819,000 0.00 (0.183)% due 0502,02024 (f)(g) 0,1819,000 0.00 (0.183)% due 0502,02024 (f)(g) 0,1819,000 0.00 (0.183)% due 0502,02024 (f)(g) 0,1819,000 0.00 (0.183)% due 0502,02024 (f)(g) 0,1819,000 0.00 (0.183)% due 0502,02024 (f)(g) 0,1819,000 0.00 (0.183)% due 0502,02024 (f)(g) 0,1819,000 0.00 (0.183)% due 0502,02024 (	
12.710/2026 \	579 0.0
23/08/2032 \	541 0.0
COMMON STOCKS	998 0.0
COMMON STOCKS   COMMUNICATION SERVICES   1006/2071 (1)	
Clear Channel Outdoor Holdings, Inc. (e) 26,868,244 48,900 0.07 intelsat Emergence S.A Exp. 31/12/2060	307 0.0
Holdings, Inc. (e)   26,868,244   48,900   0.07   Intelsat Emergence   S.A Exp.   11/03/2024 (f)(g)   17,411,000   123   (0.184)% due   11/03/2024 (f)(g)   17,411,000   123   (0.184)% due   11/03/2024 (f)(g)   17,411,000   123   (0.184)% due   11/03/2024 (f)(g)   10,133,000   71   (0.156)% due   11/03/2024 (f)(g)   4,718,000   33   (0.149)% due   18/03/2024 (f)(g)   76,717,000   544   (0.149)% due   76,7414	
Table   Tabl	
Intelsate Emergence   S.A. (e)(I)	
S.A. (e)(I)	903 0.1
Inc. (e)   2,022,886   59,860   0.08   270,223   0.38   0.20   270,223   0.38   0.20   0.250%   f. 859,974   142,838   0.20   0.00   142,838   0.20   0.00   142,838   0.20   0.00   142,838   0.20   0.00	
Voyager Aviation Holdings LLC   9.500%   12,927   0 0.00   142,838   0.20     Total Short-Term Instruments   2,747	
Neiman Marcus Group   1,179,713   176,804   0.25     142,838   0.20     142,838   0.20     142,838   0.20     142,838   0.20     142,838   0.20     142,838   0.20     142,838   0.20     142,838   0.20     142,838   0.20     142,838   0.20     142,838   0.20     142,838   0.20     182,838   0.20   182,838   0.20     182,838   0.20     182,838   0.20     182,838   0.20     182,838   0.20     182,838   0.20     182,838   0.20     182,838   0.20     182,838   0.20     182,838   0.20     182,838   0.20     182,838   0.20     182,838   0.20     182,838   0.20     182,838   0.20     182,838   0.20     182,838   0.20	
Neiman Marcus Group   Ltd. LLC (e)(l)	29 137.4
Constellation Oil   Services Holding   S.A. 'B' (e)(I)   3,258,324   353   0.00     Services Holding   S.A. (e)(I)   3,408,327   685   0.00   Corestate Capital   Holding S.A. (e)(I)   2,109,837   Constellation Oil   Services Holding   S.A. (e)(I)   2,109,837   Constellation Oil   Services Holding   S.A. (e)(I)   2,109,837   Constellation Oil   Services Holding   S.A. (e)(I)   2,109,837   Constellation Oil   Services Holding   S.A. (e)(I)   2,109,837   Constellation Oil   Services Holding   S.A. (e)(I)   3,258,324   353   0.00   Services   S.A. (e)(I)   184,688   0.26   Funds places   Funds places   Funds places   S.A. (e)(I)   191,219   0.27   Services   S.A. (e)(I)   191,219   0.27   S.A. (e)(I)   191,21	
Constellation Oil Services Holding S.A. 'B' (e)(I) 3,258,324 353 0.00 Uniti Group, Inc. 726,414 4,199 0.01  FINANCIALS  Cairo Mezz PLC (e) 3,408,327 685 0.00  Corestate Capital Holding S.A. (e)(I) 2,109,837 0 0.00  Constellation Oil Group, Inc. 726,414 4,199 0.01  VICI Properties, Inc. 5,793,243 184,688 0.26  191,219 0.27  PAR (00005) FINANCIALS  SHORT-TERM INSTRUMENTS  ARGENTINA TREASURY BILLS  FYCHAMOS TRANSPORTERS	
Services Holding   S.A. 'B' (e)(l)   3,258,324   353   0.00   VICI Properties, Inc.   5,793,243   184,688   0.26   191,219   0.27   0.27	
FINANCIALS  Cairo Mezz PLC (e) 3,408,327 685 0.00  Corestate Capital Holding S.A. (e)(l) 2,109,837 0 0.00  ARGENTINA TREASURY BILLS  PAR (00005)  SHORT-TERM INSTRUMENTS FUNCO US Dollar Short-Term Floating NAV Fund (j) 152,110,411 1,515	
Cairo Mezz PLC (e) 3,408,327 685 0.00 PAR (0005) Short-Term Floating NAV  Corestate Capital Holding S.A. (e)(l) 2,109,837 0 0.00 ARGENTINA TREASURY BILLS  FYCHAMOS TRANSPORTED FUNDS	
Corestate Capital Holding S.A. (e)(l)         SHORT-TERM INSTRUMENTS         Fund (j)         152,110,411         1,515           ARGENTINA TREASURY BILLS         ARGENTINA TREASURY BILLS         EVELLANCE TRADED FUNDS	
Holding S.A. (e)(l) 2,109,837 0 0.00 ARGENTINA TREASURY BILLS	725 2.1
Eurobank Ergasias (24.269)% due	
Services and 20/05/2024 (f)(g) PIMCO ETFs plc -	
Stearns Holdings LLC 14/10/2024 (f)(g) ARS 2,159,856 7,604 0.01 US Dollar Short	
'B' (e) 1,114,539 0 0.00  UBS Group AG 126,509 3,927 0.01 14,904 0.02 ETF (j) 2,903,000 289	187 0.4
Voyager Aviation Holdings LLC (e) 2,155 0 0.00  HUNGARY TREASURY BILLS 10,900% due  Total Investment Funds  \$ 1,805,	12 2.5
Holdings LLC (e) 2,155 0 0.00 10.900% due 10.900% due 04/01/2024 (f)(g) HUF 40,201,000 116,112 0.17	
HEALTH CARE JAPAN TREASURY BILLS	
AMSURG Corp. (e)(I) 3,513,233 180,198 0.26 (0.265)% due 04/04/2024 (f)(g) ¥ 13,910,000 98,718 0.14	

### REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
CEW	4.960%	27/12/2023	03/01/2024	CAD 350,000	Province of Ontario 3.750% due 02/12/2053	\$ (147,735)	\$ 265,433	\$ 265,766	0.38
FICC	2.600	29/12/2023	02/01/2024	\$ 9.035	Province of Quebec 2.850% due 01/12/2053 U.S. Treasury Notes	(123,985)			
				, ,,,,,	4.875% due 30/11/2025	(9,216)	9,035	9,037	0.01
Total Repurcha	se Agreeme	ents				\$ (280,936)	\$ 274,468	\$ 274,803	0.39

<sup>(1)</sup> Includes accrued interest.

#### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2024	4,315	\$ (16,803)	(0.02)
3-Month SOFR December Futures	Short	03/2025	1,188	4,418	0.01
3-Month SOFR December Futures	Short	03/2026	1,289	2,933	0.00
3-Month SOFR June Futures	Short	09/2024	1,498	7,892	0.01
3-Month SOFR June Futures	Short	09/2025	1,206	3,143	0.00
3-Month SOFR March Futures	Short	06/2024	1,990	12,145	0.02
3-Month SOFR March Futures	Short	06/2025	1,087	3,348	0.00
3-Month SOFR March Futures	Short	06/2026	1,206	2,686	0.00
3-Month SOFR September Futures	Short	12/2024	1,390	6,192	0.01
3-Month SOFR September Futures	Short	12/2025	986	2,314	0.00
Australia Government 10-Year Bond March Futures	Short	03/2024	230	(538)	0.00
Euro-Bund 10-Year Bond March Futures	Short	03/2024	3,713	(16,945)	(0.02)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	793	1,699	0.00
U.S. Treasury 5-Year Note March Futures	Long	03/2024	3,439	8,893	0.01
U.S. Treasury 10-Year Note March Futures	Long	03/2024	21,820	77,777	0.11
U.S. Treasury 10-Year Ultra March Futures	Long	03/2024	723	4,050	0.01
U.S. Treasury 30-Year Bond March Futures	Short	03/2024	6,124	(57,375)	(80.0)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	6,106	(72,131)	(0.10)
				\$ (26,302)	(0.04)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (26,302)	(0.04)

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

<sup>\*</sup> A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. M	IUNICIPAL ISSUES - S	ELL PROTECTIO	N <sup>(1)</sup>		
Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Airbus Finance BV	1.000%	20/06/2028	€ 13,400	\$ 56	0.00
AT&T, Inc.	1.000	20/06/2024	\$ 69,900	216	0.00
AT&T, Inc.	1.000	20/12/2025	9,500	(44)	0.00
AT&T, Inc.	1.000	20/06/2026	9,400	(63)	0.00
AT&T, Inc.	1.000	20/06/2028	29,400	478	0.00
Boeing Co.	1.000	20/12/2024	5,570	176	0.00
Boeing Co.	1.000	20/06/2025	11,800	283	0.00
Boeing Co.	1.000	20/12/2025	11,700	336	0.00
Ford Motor Co.	5.000	20/12/2024	12,100	(632)	0.00
Ford Motor Co.	5.000	20/06/2026	3,300	(71)	0.00
Ford Motor Co.	5.000	20/12/2026	4,400	(96)	0.00
Ford Motor Co.	5.000	20/06/2027	3,300	46	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2024	18,900	(320)	0.00
Ford Motor Credit Co. LLC	5.000	20/12/2024	44,900	(747)	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2025	24,800	(437)	0.00
Ford Motor Credit Co. LLC	5.000	20/12/2025	25,300	897	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2026	8,200	(147)	0.00
Ford Motor Credit Co. LLC	5.000	20/12/2026	6,600	(51)	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2027	11,500	84	0.00
General Electric Co.	1.000	20/12/2024	7,600	195	0.00
General Electric Co.	1.000	20/06/2026	53,500	424	0.00
General Electric Co.	1.000	20/12/2026	6,700	47	0.00
Rolls-Royce PLC	1.000	20/06/2025	€ 10,000	785	0.00
Rolls-Royce PLC	1.000	20/12/2025	25,100	2,815	0.00
Rolls-Royce PLC	1.000	20/06/2026	41,400	3,680	0.01
Rolls-Royce PLC	1.000	20/12/2026	114,700	6,736	0.01
Rolls-Royce PLC	1.000	20/06/2027	18,100	1,733	0.00
Verizon Communications, Inc.	1.000	20/12/2024	\$ 155,600	389	0.00

	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount <sup>(3)</sup>	(Depreciation)	Net Assets
Verizon Communications, Inc.	1.000%	20/06/2026	\$ 6,700	\$ (81)	0.00
Verizon Communications, Inc.	1.000	20/12/2026	32,300	(369)	0.00
Verizon Communications, Inc.	1.000	20/06/2028	36,150	505	0.00
Verizon Communications, Inc.	1.000	20/12/2028	7,100	103	0.00
				\$ 16 926	0.02

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION <sup>(2)</sup>					
Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
index/ franches	(Pay) Kate	Date	Amount	(Depreciation)	Net Assets
CDX.IG-35 5-Year Index	(1.000)%	20/12/2025	\$ 107,200	\$ 1,013	0.00

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-31 5-Year Index	1.000%	20/06/2024	\$ 99,588	\$ 3,961	0.01
CDX.EM-32 5-Year Index	1.000	20/12/2024	71,910	3,553	0.01
CDX.EM-34 5-Year Index	1.000	20/12/2025	218,224	7,427	0.01
CDX.EM-35 5-Year Index	1.000	20/06/2026	1,380	40	0.00
CDX.EM-36 5-Year Index	1.000	20/12/2026	525,872	36,891	0.05
CDX.EM-37 5-Year Index	1.000	20/06/2027	6,958	477	0.00
CDX.EM-38 5-Year Index	1.000	20/12/2027	62,500	4,320	0.01
CDX.EM-39 5-Year Index	1.000	20/06/2028	31,300	1,514	0.00
CDX.EM-40 5-Year Index	1.000	20/12/2028	311,100	6,559	0.01
CDX.HY-34 5-Year Index	5.000	20/06/2025	4,984	(209)	0.00
CDX.HY-35 5-Year Index	5.000	20/12/2025	8,245	(237)	0.00
CDX.HY-36 5-Year Index	5.000	20/06/2026	413,317	14,081	0.02
CDX.HY-37 5-Year Index	5.000	20/12/2026	148,119	2,532	0.00
CDX.HY-38 5-Year Index	5.000	20/06/2027	26,869	1,993	0.00
CDX.HY-39 5-Year Index	5.000	20/12/2027	28,126	966	0.00
CDX.HY-40 5-Year Index	5.000	20/06/2028	19,701	1,246	0.00
CDX.HY-41 5-Year Index	5.000	20/12/2028	3,120,975	160,630	0.23
CDX.IG-37 5-Year Index	1.000	20/12/2026	1,400	(6)	0.00
CDX.IG-38 5-Year Index	1.000	20/06/2027	400	4	0.00
CDX.IG-39 5-Year Index	1.000	20/12/2027	200	1	0.00
CDX.IG-40 5-Year Index	1.000	20/06/2028	1,300	8	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	1,658,600	9,687	0.01
				\$ 255,438	0.36

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	0.500%	16/09/2030	£ 254,700	\$ (6,731)	(0.01)
Pay	1-Day GBP-SONIO Compounded-OIS	1.060	21/02/2052	14,400	(8,064)	(0.01)
Pay	1-Day GBP-SONIO Compounded-OIS	1.096	14/02/2052	31,300	(17,288)	(0.02)
Pay	1-Day GBP-SONIO Compounded-OIS	1.101	21/02/2052	14,400	(7,922)	(0.01)
Pay	1-Day GBP-SONIO Compounded-OIS	1.175	28/02/2052	28,800	(15,294)	(0.02)
Pay	1-Day GBP-SONIO Compounded-OIS	4.320	20/10/2033	20,700	2,308	0.00
Receive(4)	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	876,500	(88,839)	(0.13)
Pay <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	1,488,000	698	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	20/09/2026	¥ 48,830,000	(3,235)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/03/2029	344,670,000	12,946	0.02
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.020	20/09/2028	395,820,000	51,710	0.07
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.176	27/04/2027	22,270,000	(422)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	31,750,700	3,128	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/03/2042	15,498,000	4,986	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.711	27/04/2042	5,408,000	1,870	0.00
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2026	\$ 1,090,500	(62,923)	(0.09)
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	2,503,737	(205, 176)	(0.29)
Receive	1-Day USD-SOFR Compounded-OIS	0.550	15/01/2031	4,567,800	937,074	1.33
Receive	1-Day USD-SOFR Compounded-OIS	0.674	05/08/2030	62,900	12,158	0.02
Receive	1-Day USD-SOFR Compounded-OIS	0.678	29/07/2030	65,200	12,595	0.02
Receive	1-Day USD-SOFR Compounded-OIS	0.711	28/07/2030	69,000	13,193	0.02
Receive	1-Day USD-SOFR Compounded-OIS	0.715	27/07/2030	200,000	38,285	0.05
Receive	1-Day USD-SOFR Compounded-OIS	0.750	30/03/2031	963,600	176,905	0.25
Pay	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	3,358,883	(341,865)	(0.49)
Receive	1-Day USD-SOFR Compounded-OIS	0.800	15/01/2051	1,479,300	748,315	1.06
Receive	1-Day USD-SOFR Compounded-OIS	0.928	06/05/2026	150,100	12,299	0.02
Receive	1-Day USD-SOFR Compounded-OIS	0.975	17/06/2052	52,200	19,186	0.03
Receive	1-Day USD-SOFR Compounded-OIS	0.990	24/06/2052	75,000	27,214	0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.000	26/01/2024	154,700	(1,342)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	386,590	29,742	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	495,770	48,594	0.07
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	120,615	19,985	0.03

Pay/					Hansa Basal	
Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.035% 1.144	28/06/2052 04/11/2050	\$ 25,900 49,600	\$ 9,106 (20,801)	0.01 (0.03)
Pay Receive	1-Day USD-SOFR Compounded-OIS	1.144	30/03/2051	191,500	5,835	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.215	13/10/2050	83,500	(35,074)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.235 1.250	12/05/2028 15/12/2026	75,400 1,654,500	8,492 (152,064)	0.01 (0.22)
Pay Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	15,560	2,232	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	635,270	(61,879)	(0.09)
Receive	1-Day USD-SOFR Compounded-OIS	1.250 1.280	16/06/2051	1,456,600	337,622	0.48
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.306	24/03/2028 02/11/2051	423,400 48,000	(40,647) 16,537	(0.06) 0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.317	16/12/2050	33,800	(13,120)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.350	20/01/2027	109,100	8,952	0.01
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.360 1.360	15/02/2027 20/07/2031	387,430 91,400	30,934 15,025	0.04 0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.370	19/07/2031	61,300	10,037	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.380 1.405	04/01/2027	212,800 154,300	(17,028)	(0.02)
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.418	07/09/2031 20/01/2027	71,900	24,763 (5,623)	0.03 (0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.420	24/02/2027	269,100	20,797	0.03
Pay	1-Day USD-SOFR Compounded-OIS	1.425	18/01/2027	146,000	(11,262)	(0.02)
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.443 1.450	18/01/2027 17/02/2027	157,300 361,600	(12,051) 27,764	(0.02) 0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.450	16/07/2031	137,000	21,980	0.03
Pay	1-Day USD-SOFR Compounded-OIS	1.485	13/01/2051	78,100	(29,089)	(0.04)
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.500 1.500	15/12/2028 12/01/2029	473,684 85,443	(59,621) 9,467	(0.08) 0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.500	05/10/2031	89,100	(13,779)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.518	20/01/2029	43,100	(4,622)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.535 1.535	15/10/2031 22/10/2031	88,600 59,100	(13,462) (8,921)	(0.02) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.545	26/10/2031	58,900	(8,843)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.550	20/01/2027	485,100	(34,929)	(0.05)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.570 1.570	11/01/2027 12/01/2027	121,400 76,200	(8,888) (5,580)	(0.01) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.573	28/02/2027	96,300	(8,969)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.580	16/02/2027	150,400	(10,500)	(0.02)
Pay Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.595 1.600	13/01/2051 16/01/2026	82,600 943,900	(29,048) 31,553	(0.04) 0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.600	15/02/2027	1,549,700	(106,180)	(0.15)
Pay	1-Day USD-SOFR Compounded-OIS	1.618	09/02/2029	27,100	(3,211)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.620 1.630	18/04/2027 20/01/2029	153,700 60,000	(13,441) (6,096)	(0.02) (0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS	1.630	26/01/2029	72,000	(7,253)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.650	24/02/2027	897,000	(59,317)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.650 1.655	08/02/2032 24/01/2032	91,900 72,000	(14,329) (10,482)	(0.02) (0.02)
Pay Pay	1-Day USD-SOFR Compounded-OIS	1.700	06/03/2024	344,400	(1,672)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.700	17/02/2027	1,446,200	(93,731)	(0.13)
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.700 1.730	12/01/2029 24/02/2032	310,700 86,300	(30,113) (12,845)	(0.04) (0.02)
Pay Pay	1-Day USD-SOFR Compounded-OIS	1.735	12/01/2032	57,800	(8,126)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2029	190,144	9,438	0.01
Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.750 1.750	15/06/2032 15/06/2032	209,290 96,400	11,637 (7,798)	0.01 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	1.765	16/03/2032	30,400	(4,382)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.770	14/02/2032	81,500	(11,930)	(0.02)
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.783 1.785	22/04/2027 12/08/2051	114,300 76,100	(9,211) 25,811	(0.01) 0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.788	03/05/2027	114,800	(9,177)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.815	24/01/2052	14,400	(4,543)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.817 1.867	05/04/2032 26/01/2052	318,600 14,400	(44,207) (4,392)	(0.06) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.872	06/04/2032	160,000	(21,467)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.928	25/03/2027	159,500	(12,453)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.945 1.988	23/06/2051	127,800	38,797	0.05
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.000	09/02/2032 21/12/2027	22,000 193,480	2,586 (2,353)	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2029	910,590	(9,116)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.000	18/02/2032	133,700	(15,287)	(0.02)
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.000 2.000	21/12/2032 15/12/2051	1,477,810 324,000	(4,515) 14,044	(0.01) 0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.008	09/02/2032	36,700	4,302	0.01
Pay	1-Day USD-SOFR Compounded-OIS	2.185	21/04/2029	96,000 678,000	(8,013)	(0.01)
Receive <sup>(4)</sup> Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.300 2.350	17/01/2026 17/01/2025	678,900 1,204,900	22,155 27,206	0.03 0.04
Pay	1-Day USD-SOFR Compounded-OIS	2.370	21/06/2027	159,400	(8,651)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.385	08/06/2032	26,800	2,276	0.00
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.430 2.450	30/09/2027 20/12/2024	230,020 2,408,100	11,426 56,184	0.02 0.08
Receive	1-Day USD-SOFR Compounded-OIS	2.450	04/10/2027	221,690	10,768	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.451	08/06/2032	90,600	7,325	0.01

Pay/					Hansalland	
Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	2.468%	27/07/2028	\$ 79,800	\$ (2,755) (1,710)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.537 2.550	24/07/2053 21/07/2053	20,300 20,300	(1,719) (1,688)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.605	28/06/2027	158,600	(6,995)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.675	24/07/2028	81,100	(2,090)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.680 2.690	11/07/2032 11/07/2032	27,300 27,300	(1,551) (1,525)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.700	21/07/2028	79,700	(1,971)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.765	27/07/2024	377,400	(7,176)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.841 2.850	31/10/2024 30/08/2027	77,400 137,400	(1,127) (4,252)	0.00 (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.880	30/09/2027	657,200	(16,659)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.900	04/10/2027	633,400	(15,537)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	78,600	(1,067)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.920 2.955	17/10/2024 04/10/2027	96,700 141,800	(1,448) (3,226)	0.00 (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	77,700	(1,043)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	82,900	(1,149)	0.00
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.000 3.000	21/06/2030 21/06/2033	2,179,420 710,885	57,883 24,844	0.08 0.03
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	77,900	(1,047)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	21/07/2024	377,000	(6,206)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.050	07/09/2027	69,900	(1,595)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.050 3.050	08/09/2029 06/09/2032	69,900 104,600	(1,706) (3,159)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.052	24/07/2024	376,700	(6,102)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	29,400	(1,603)	0.00
Pay	1-Day USD-SOFR Compounded OIS	3.088 3.100	07/11/2024 09/09/2029	77,800 70,000	(894) (1,506)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	70,000	(903)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	77,500	(871)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	77,500	(845)	0.00
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.250 3.300	21/06/2028 06/03/2033	2,045,860 54,100	49,091 (1,397)	0.07 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.340	23/02/2030	86,000	(1,824)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.350	14/12/2032	28,200	398	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.370 3.370	01/03/2033 12/07/2053	52,300 40,100	(990) 260	0.00 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	49,800	(829)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.405	01/03/2033	53,700	(860)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.420	24/05/2033	88,200	(1,017)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.425 3.430	01/03/2033 27/02/2033	53,900 53,600	(794) (762)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	109,100	(1,381)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	102,500	(1,324)	0.00
Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.500 3.500	21/06/2026 22/06/2030	195,110 175,800	3,168 (960)	0.00 0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	4,138,645	(51,623)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	22/05/2033	5,163,180	(4,422)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2033	117,200	(326)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.500 3.525	20/12/2033 02/03/2030	290,730 37,900	8,838 (374)	0.01 0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.610	12/12/2032	56,700	(308)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	155,600	(1,423)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.650 3.650	05/12/2024 10/07/2033	158,300 60,400	(1,427) 576	0.00 0.00
Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	26,000	(362)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	06/06/2033	3,050,720	(2,843)	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.730 3.735	03/08/2033 07/08/2033	30,800 33,100	553 626	0.00 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	155,600	(1,255)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	159,200	(1,238)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	13/12/2027	141,600	(260)	0.00
Receive Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.750	20/12/2028 20/06/2029	1,360,714 1,477,600	(19,425) (593)	(0.03) 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	57,200	1,057	0.00
Receive(4)	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	26,000	(511)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.760	23/08/2033	97,900 104,800	2,133	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.800 3.800	10/03/2028 22/08/2030	104,800 24,500	(180) 393	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	30/08/2033	49,300	1,253	0.00
Receive(4)	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	26,000	(642)	0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.830 3.842	12/10/2053 26/12/2033	15,600 26,000	1,536 (700)	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854 3.854	29/12/2033	52,000 52,000	(1,460)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	15,700	1,661	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	15,700	1,690	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.900 3.950	30/08/2033 13/09/2033	49,400 146,600	1,664 5,669	0.00 0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	51,500	(1,841)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	103,700	4,811	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	51,700	(2,178)	0.00

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	4.040%	20/06/2024	\$ 364,200	\$ (2,825)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.060	20/06/2024	1,457,000	(11,009)	(0.02)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.140 4.150	22/06/2024 12/10/2033	607,100 49,900	(4,077) 2,866	(0.01) 0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.165	27/09/2033	115,400	6,707	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	81,600	4,783	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.175 4.200	10/10/2033 18/10/2033	50,000 39,900	2,955 2,449	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	50,300	3,180	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	25,100	1,614	0.00
Receive <sup>(4)</sup> Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.250 4.250	20/03/2029 20/03/2031	208,940 239,020	(1,080) (1,564)	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	51,700	(3,068)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	25,100	1,668	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.393 4.435	25/10/2033 01/11/2033	23,500 26,400	1,834 2,181	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	29,800	2,485	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450 4.500	01/11/2033 22/05/2025	51,700 11,396,340	4,343	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.900	06/06/2025	6,663,690	(23,425) 13,983	(0.03) 0.02
Pay	1-Day USD-SOFR Compounded-OIS	5.100	22/05/2024	22,102,670	(23,332)	(0.03)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Year BRL-CDI	5.400 9.874	06/06/2024 02/01/2026	12,921,420 BRL 453,700	13,805 (365)	0.02 0.00
Pay	1-Year BRL-CDI	9.899	02/01/2026	229,400	(163)	0.00
Pay	1-Year BRL-CDI	9.939	02/01/2026	366,700	(189)	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	9.998 10.037	04/01/2027 04/01/2027	669,600 163,900	(31) 27	0.00 0.00
Pay	1-Year BRL-CDI	10.037	04/01/2027	696,800	90	0.00
Pay	1-Year BRL-CDI	10.052	02/01/2026	857,800	(125)	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	10.085 10.090	02/01/2026 04/01/2027	851,400 1,313,900	(36) 436	0.00 0.00
Pay	1-Year BRL-CDI	10.105	02/01/2026	843,500	(9)	0.00
Pay	1-Year BRL-CDI	10.138	04/01/2027	326,900	179	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	11.157 11.177	02/01/2025 02/01/2025	26,500 17,600	(109) (71)	0.00 0.00
Pay	1-Year BRL-CDI	11.250	04/01/2027	32,000	64	0.00
Pay	1-Year BRL-CDI	11.275	04/01/2027	16,100	35	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	11.290 11.367	04/01/2027 02/01/2025	16,200 21,800	37 (68)	0.00 0.00
Pay	1-Year BRL-CDI	11.731	04/01/2027	8,300	43	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	11.746 11.901	04/01/2027 04/01/2027	35,900 85,800	191 545	0.00 0.00
Pay	1-Year BRL-CDI	12.018	02/01/2025	59,500	(2)	0.00
Pay	1-Year BRL-CDI	12.098	02/01/2025	98,900	33	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	12.158 12.163	02/01/2025 02/01/2025	49,800 48,800	31 31	0.00 0.00
Pay	1-Year BRL-CDI	12.178	02/01/2025	99,600	71	0.00
Receive	3-Month CAD Bank Bill	1.000	16/06/2047	CAD 2,600	625	0.00
Receive Pay	3-Month CAD-Bank Bill 3-Month CAD-Bank Bill	1.300 3.400	16/06/2047 20/06/2029	2,500 6,300	571 (576)	0.00 0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	1,042,300	15,716	0.02
Pay	3-Month ZAR-JIBAR	8.360	07/08/2028	ZAR 550,900	481	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.380 8.400	04/08/2028 07/08/2028	275,800 550,900	254 529	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.410	31/07/2028	252,300	250	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.410 8.410	04/08/2028 07/08/2028	664,400 162,900	655 160	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.415	31/07/2028	201,400	202	0.00
Pay	3-Month ZAR-JIBAR	8.415	04/08/2028	275,800	275	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.420 8.421	31/07/2028 04/08/2028	753,500 281,900	763 285	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.426	01/08/2028	304,400	311	0.00
Pay	3-Month ZAR-JIBAR	8.428	31/07/2028	501,600	516	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.460 8.460	01/08/2028 02/08/2028	513,900 520,900	563 571	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.464	02/08/2028	522,200	577	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.543 8.550	04/08/2028 03/08/2028	280,700 554,000	358 716	0.00 0.00
Pay	6-Month AUD-BBR-BBSW	2.750	17/06/2026	AUD 72,880	(1,217)	0.00
Pay	6-Month AUD-BBR-BBSW	3.000	21/03/2027	1,179,040	(42,514)	(0.06)
Pay Pay	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	3.250 3.500	17/12/2024 17/06/2025	197,200 361,600	(7,414) (18,501)	(0.01) (0.03)
Pay	6-Month AUD-BBR-BBSW	4.250	17/12/2024	97,200	(8,276)	(0.01)
Pay .	6-Month AUD-BBR-BBSW	4.750	18/06/2024	124,400	(13,180)	(0.02)
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.150 0.150	18/03/2030 17/06/2030	€ 907,700 244,000	(20,954) (8,980)	(0.03) (0.01)
Receive	6-Month EUR-EURIBOR	0.294	30/06/2026	6,200	496	0.00
Receive	6-Month EUR-EURIBOR	0.329	30/12/2025	13,200	888 1 170	0.00
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.363 0.395	30/06/2025 30/12/2024	20,500 10,800	1,179 453	0.00 0.00
Receive	6-Month EUR-EURIBOR	0.425	28/06/2024	24,600	651	0.00
Receive	6-Month EUR-EURIBOR	0.500	17/06/2050	126,900	55,316	0.08

Receive Floating	Floreton Bake Index	Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Asset
Pay Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.650% 0.700	12/04/2027 11/04/2027	€ 331,900 113,000	\$ (21,452) (7,148)	(0.03) (0.01)
Receive <sup>(4)</sup>	6-Month EUR-EURIBOR	0.830	09/12/2052	1,064,900	62,014	0.01)
ay	6-Month EUR-EURIBOR	1.000	13/05/2027	243,100	(12,070)	(0.02)
ay	6-Month EUR-EURIBOR	1.000	18/05/2027	116,300	(5,707)	(0.01)
ay	6-Month EUR-EURIBOR	1.750	21/09/2027	355,500	(12,248)	(0.02)
Receive	6-Month EUR-EURIBOR	2.000	17/09/2024	149,000	21,306	0.03
ay	6-Month EUR-EURIBOR	2.000	21/09/2032	170,580	(12,647)	(0.02)
ay	6-Month EUR-EURIBOR	2.100	11/04/2024	197,900	509	0.00
ay	6-Month EUR-EURIBOR	2.100	13/04/2024	407,800	1,153	0.00
ay	6-Month EUR-EURIBOR	2.100	17/05/2024	183,200	549	0.00
ay	6-Month EUR-EURIBOR	2.250	26/04/2024	200,100	1,099	0.00
ay	6-Month EUR-EURIBOR	2.250	28/04/2024	184,600	853	0.00
ay ay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.250 2.547	03/05/2024 09/03/2033	184,500 127,800	849 4,862	0.00 0.01
ay <sup>(4)</sup>	6-Month EUR-EURIBOR	2.750	20/03/2054	300	34	0.00
eceive <sup>(4)</sup>	6-Month EUR-EURIBOR	2.760	03/01/2029	40,900	(610)	0.00
eceive	6-Month EUR-EURIBOR	2.880	19/12/2028	58,400	(1,185)	0.00
eceive	6-Month EUR-EURIBOR	2.890	22/12/2033	46,700	(1,589)	0.00
eceive	6-Month EUR-EURIBOR	2.910	29/12/2033	29,300	(1,076)	0.00
eceive	6-Month EUR-EURIBOR	2.920	13/12/2028	70,700	(1,544)	0.00
eceive	6-Month EUR-EURIBOR	2.950	29/12/2028	35,200	(866)	0.00
eceive	6-Month EUR-EURIBOR	2.970	15/12/2033	47,100	(1,951)	0.00
eceive	6-Month EUR-EURIBOR	2.990	08/12/2033	41,100	(1,772)	0.00
eceive	6-Month EUR-EURIBOR	3.063	06/12/2033	29,400	(1,476)	0.00
eceive	6-Month EUR-EURIBOR	3.128	04/12/2033	23,500	(1,312)	0.00
eceive	6-Month EUR-EURIBOR	3.148	20/11/2033	37,500	(2,144)	0.00
eceive	6-Month EUR-EURIBOR	3.179	29/11/2028	29,400	(997)	0.00
ay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	439,600	(269)	0.00
leceive leceive	6-Month EUR-EURIBOR	3.250 3.255	06/11/2033 22/11/2028	38,300 29,400	(2,530) (1,104)	0.00 0.00
eceive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.270	08/11/2028	62,400	(2,331)	0.00
ay	6-Month EUR-EURIBOR	3.270	21/08/2033	35,300	2,640	0.00
eceive	6-Month EUR-EURIBOR	3.280	22/11/2033	17,800	(1,246)	0.00
ay	6-Month EUR-EURIBOR	3.300	03/10/2033	105,000	8,207	0.01
eceive	6-Month EUR-EURIBOR	3.305	27/11/2033	36,600	(2,653)	0.00
ay	6-Month EUR-EURIBOR	3.370	09/10/2028	62,900	2,873	0.00
ay ay	6-Month EUR-EURIBOR	3.450	20/10/2028	61,700	3,069	0.00
ay ay	28-Day MXN-TIIE	7.165	06/09/2032	MXN 266,600	(1,282)	0.00
ay	28-Day MXN-TIIE	7.360	21/08/2037	285,500	(1,047)	0.00
Receive	28-Day MXN-TIIE	7.380	14/08/2037	111,200	164	0.00
ay	28-Day MXN-TIIE	7.480	18/06/2037	337,300	(1,656)	0.00
ay	28-Day MXN-TIIE	7.495	14/01/2032	2,373,500	(7,852)	(0.01)
ay	28-Day MXN-TIIE	7.498	15/01/2032	5,192,600	(17,104)	(0.02)
ay	28-Day MXN-TIIE	7.498 8.103	19/06/2037	810,000 3,750,800	(3,930) 4,149	(0.01) 0.01
eceive ay	28-Day MXN-TIIE 28-Day MXN-TIIE	8.280	04/01/2038 28/11/2036	690,000	(4,279)	(0.01)
ay ay	28-Day MXN-TIIE	8.300	16/06/2028	665,100	(221)	0.00
ay	28-Day MXN-TIIE	8.310	28/11/2036	1,066,400	(6,745)	(0.01)
eceive	28-Day MXN-TIIE	8.410	31/03/2027	1,182,800	1,240	0.00
ay	28-Day MXN-TIIE	8.444	25/07/2028	1,502,400	(688)	0.00
ay	28-Day MXN-TIIE	8.471	26/07/2028	757,500	(296)	0.00
ay	28-Day MXN-TIIE	8.512	24/07/2028	1,136,300	(354)	0.00
ay	28-Day MXN-TIIE	8.550	27/07/2028	383,300	(80)	0.00
ay	28-Day MXN-TIIE	8.556	27/07/2028	2,280,700	(443)	0.00
ay	28-Day MXN-TIIE	8.600	31/07/2028	610,800	(42)	0.00
ay	28-Day MXN-TIIE	8.620	28/07/2028	361,800	(16)	0.00
ay	28-Day MXN-TIIE	8.636	28/07/2028	722,200	(6)	0.00
ay	28-Day MXN-TIIE	8.640	28/07/2028	144,800	0	0.00
ay	28-Day MXN-TIIE	8.650	28/07/2028	365,300	1 400	0.00
eceive	28-Day MXN-TIIE	8.660 8.660	04/04/2024	2,723,700	1,409	0.00 0.00
ay	28-Day MXN-TIIE		28/07/2028	361,100 9,876,200	16	
eceive eceive	28-Day MXN-TIIE 28-Day MXN-TIIE	8.675 8.701	03/04/2024 31/03/2032	9,876,200	5,089 (770)	0.01 0.00
eceive	28-Day MXN-TIIE	8.730	06/04/2027	787,600	369	0.00
eceive	28-Day MXN-TIIE	8.732	30/03/2032	394,000	(376)	0.00
eceive	28-Day MXN-TIIE	8.750	05/04/2024	1,956,500	978	0.00
ay	UKRPI	4.000	15/09/2031	£ 53,800	(8,082)	(0.01)
ay	UKRPI	4.020	15/10/2031	69,900	(9,977)	(0.01)
ay	UKRPI	4.055	15/09/2031	49,800	(7,339)	(0.01)
ay	UKRPI	4.066	15/09/2031	96,800	(12,525)	(0.02
ay	UKRPI	4.140	15/10/2031	135,400	(17,102)	(0.02
ay	UKRPI	4.250	15/11/2031	135,600	(13,360)	(0.02)
ay	UKRPI	4.400	15/10/2031	60,700	(6,089)	(0.01)
					\$ 912,928	1.30
					+	50

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

#### Schedule of Investments Income Fund (Cont.)

**WRITTEN OPTIONS** 

- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### **PURCHASED OPTIONS** INTEREST RATE SWAPTIONS Pay/Receive Exercise **Expiration** Notional Fair % of **Floating Rate Index** Value **Counterparty Description** Floating Rate Rate **Date** Amount(1) Cost **Net Assets** FAR Call - OTC 2-Year Interest Rate Swap 3-Month USD-LIBOR 2.243% 05/08/2024 291,100 3,930 564 0.00 Pay 7,138 Put - OTC 2-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.243 05/08/2024 291,100 3,930 0.01 GLM Call - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR 2.110 26/07/2032 59,200 9,590 5,940 0.01 Pay Put - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.110 26/07/2032 85,900 13,916 19,128 0.03 MYC Call - OTC 1-Year Interest Rate Swap 3-Month USD-LIBOR 2.620 22/07/2024 869,400 6,520 765 0.00 Pay Put - OTC 1-Year Interest Rate Swap 3-Month USD-LIBOR 2.620 22/07/2024 869,400 6,520 10,931 0.01 Receive Call - OTC 2-Year Interest Rate Swap 3-Month USD-LIBOR 2.590 19/07/2024 616,200 8,473 1,606 0.00 Pay Put - OTC 2-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.590 19/07/2024 616,200 8,473 11,910 0.02 Call - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR 2.170 19/07/2032 68,100 10,801 6,977 0.01 Pay Put - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.170 19/07/2032 76,800 12,180 16,615 0.02 20/07/2027 Call - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR Pay 2.400 68,100 8,986 4,442 0.01 Put - OTC 30-Year Interest Rate Swap 2.400 10,134 14,701 3-Month USD-LIBOR Receive 20/07/2027 76,800 0.02 \$ 103,453 \$ 100,717 0.14

# INTEREST RATE SWAPTIONS Counterparty Description Floating Rate Index Floating Rate Rate Date Amo

			Pay/Receive	Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Floating Rate Index	Floating Rate	Rate	Date	Amount(1)	Premium	Value	Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	15,900	\$ (66)	\$ (63)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	15,900	(66)	(32)	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	26,500	(122)	(197)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	54,100	(243)	(679)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	26,500	(122)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	54,100	(243)	(14)	0.00
CBK	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.690	02/04/2024	41,500	(326)	(11)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.690	02/04/2024	41,500	(326)	(664)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	53,200	(218)	(169)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	53,200	(218)	(155)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	22,900	(90)	(68)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	35,700	(132)	(403)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	22,900	(90)	(68)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	35,700	(132)	(1)	0.00
GLM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.697	02/04/2024	249,100	(1,954)	(68)	0.00
02	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.697	02/04/2024	249,100	(1,954)	(3,972)	(0.01)
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.721	08/04/2024	80,600	(608)	(25)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.721	08/04/2024	80,600	(608)	(1,247)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	53,000	(215)	(151)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	26,700	(111)	(104)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	51,700	(220)	(174)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	53,500	(274)	(564)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	53,500	(267)	(683)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	52,100	(237)	(843)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	53,000	(215)	(171)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	26,700	(111)	(55)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	51,700	(220)	(72)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	53,500	(274)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	53,500	(267)	0	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	59,100	(135)	(206)	0.00
G51	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	59,100	(135)	(2)	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	26,100	(113)	(82)	0.00
31 141	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	26,500	(109)	(71)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.350	18/01/2024	26,700	(132)	(139)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	25,500	(117)	(402)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.620	29/01/2024	26,100	(113)	(133)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	26,500	(109)	(90)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	18/01/2024	26,700	(132)	(46)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	25,500	(117)	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	35,600	(141)	(275)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	46,900	(170)	(740)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	35,600	(141)	(22)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	46,900	(170)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	53,200	(258)	(301)	0.00
IVIIC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	26,500	(125)	(173)	0.00
	can orchoreal interest nate swap	2 MOULTH ODD-FIDOR	IVECEINE	3.473	00/01/2024	20,500	(123)	(1/3)	0.00

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Rate	Expiration Date	Amount(1)	Premium	Fair Value	% of Net Assets
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600%	12/01/2024	25,500	\$ (117)	\$ (402)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	52,900	(249)	(949)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	53,200	(258)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	26,500	(125)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	25,500	(117)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	52,900	(249)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	35,500	(150)	(93)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	35,500	(150)	(64)	0.00
UAG	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.344	18/01/2024	26,700	(130)	(135)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.744	18/01/2024	26,700	(130)	(48)	0.00
							\$ (13,821)	\$ (15,040)	(0.02)

Counterparty	Description	Floating Rate Index	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
FAR	Call - OTC 2-Year Interest Rate Cap(2)	2-Year USD-LIBOR	0.022%	08/08/2026	291,100	\$ (5,021)	\$ (8,079)	(0.01)
	Put - OTC 2-Year Interest Rate Floor <sup>(2)</sup>	2-Year USD-LIBOR	0.022	08/08/2026	291,100	(5,021)	(1,554)	0.00
MYC	Call - OTC 1-Year Interest Rate Cap <sup>(2)</sup>	1-Year USD-LIBOR	0.026	23/07/2025	869,400	(7,615)	(11,830)	(0.02)
	Put - OTC 1-Year Interest Rate Floor <sup>(2)</sup>	1-Year USD-LIBOR	0.026	23/07/2025	869,400	(7,615)	(1,751)	0.00
	Put - OTC 1-Year Interest Rate Floor	1-Year USD-LIBOR	0.030	24/07/2024	1,738,800	(6,941)	(70)	0.00
	Call - OTC 2-Year Interest Rate Cap <sup>(2)</sup>	2-Year USD-LIBOR	0.026	23/07/2026	616,200	(10,898)	(14,505)	(0.02)
	Put - OTC 2-Year Interest Rate Floor <sup>(2)</sup>	2-Year USD-LIBOR	0.026	23/07/2026	616,200	(10,897)	(4,104)	(0.01)
						\$ (54,008)	\$ (41,893)	(0.06)

Counterparty	Description	E	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Premiun	ı	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	\$	97.891	09/01/2024	57,000	\$ (22	3) \$	(645)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054		101.094	06/02/2024	44,500	(17	7)	(360)	0.00
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054		99.227	06/02/2024	28,500	(15	6)	(18)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054		101.227	06/02/2024	28,500	(10	7)	(206)	0.00
MSC	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054		98.406	09/01/2024	29,500	(13	4)	(210)	0.00
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054		95.813	06/02/2024	56,500	(31	1)	(252)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054		97.813	06/02/2024	56,500	(29	3)	(307)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054		98.469	09/01/2024	47,500	(21	9)	(316)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054		99.906	09/01/2024	27,000	(7	0)	(19)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054		96.813	06/02/2024	45,500	(12	1)	(86)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054		100.813	06/02/2024	45,500	(7	6)	(81)	0.00
						\$ (1,88	7) \$	(2,500)	0.00

 $<sup>\,^{(1)}\,\,</sup>$  Notional Amount represents the number of contracts.

#### CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION(1)

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date		lotional mount <sup>(3)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	HSBC Holdings PLC	(1.000)%	20/06/2024	€	1,300	\$ 22	\$ (28)	\$ (6)	0.00
	UBS AG	(1.000)	20/06/2024	\$	19,300	1,254	(1,312)	(58)	0.00
BPS	UBS AG	(1.000)	20/06/2024		7,000	458	(479)	(21)	0.00
						\$ 1,734	\$ (1,819)	\$ (85)	0.00

### CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(2)

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>		emiums (Received)	Appr	realised reciation/ reciation)	Fai Valu		% of Net Assets
BOA	South Africa Government International Bond	1.000%	20/12/2026	\$ 5,500	\$	(241)	\$	206	\$	(35)	0.00
	Turkey Government International Bond	1.000	20/06/2024	10,800		(998)		1,039		41	0.00
	Turkey Government International Bond	1.000	20/12/2024	23,000		(2,501)		2,600		99	0.00
BPS	Colombia Government International Bond	1.000	20/06/2027	14,700		(705)		715		10	0.00
	Colombia Government International Bond	1.000	20/12/2027	2,900		(259)		244		(15)	0.00
	Turkey Government International Bond	1.000	20/12/2024	4,000		(287)		304		17	0.00
	Turkey Government International Bond	1.000	20/06/2025	1,300		(223)		220		(3)	0.00
BRC	Turkey Government International Bond	1.000	20/06/2024	7,070		(658)		685		27	0.00
	Turkey Government International Bond	1.000	20/12/2024	84,600	(	11,485)		11,848	3	63	0.00
BYL	Turkey Government International Bond	1.000	20/12/2024	15,260		(1,322)		1,388		66	0.00
CBK	Brazil Government International Bond	1.000	20/12/2024	168,400		(2,908)		4,129	1,2	21	0.00
	Colombia Government International Bond	1.000	20/06/2024	10,000		(102)		146		44	0.00
	Colombia Government International Bond	1.000	20/12/2024	29,600		116		118	2	34	0.00
	Colombia Government International Bond	1.000	20/12/2026	42,900		(1,989)		2,280	2	91	0.00
	Colombia Government International Bond	1.000	20/06/2027	10,600		(381)		388		7	0.00
	Mexico Government International Bond	1.000	20/06/2024	52,400		(847)		1,086	2	39	0.00
	Mexico Government International Bond	1.000	20/06/2026	31,000		(203)		679	4	76	0.00
	Turkey Government International Bond	1.000	20/06/2024	12,600		(1,154)		1,202		48	0.00

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

		Fixed Deal	Maturity	Notional	Premiums	Unrealised Appreciation/	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount <sup>(3)</sup>	Paid/(Received)	(Depreciation)	Value	Net Assets
	Turkey Government International Bond	1.000%	20/12/2024	4,700	\$ (490)	\$ 510	\$ 20	0.00
GST	Brazil Government International Bond	1.000	20/12/2024	176,800	(2,751)	4,034	1,283	0.01
	Colombia Government International Bond	1.000	20/06/2027	17,600	(687)	699	12	0.00
	Colombia Government International Bond	1.000	20/12/2027	8,200	(731)	688	(43)	0.00
	Equinix, Inc.	5.000	20/06/2027	9,000	1,258	(196)	1,062	0.00
	Indonesia Government International Bond	1.000	20/12/2028	20,200	0	273	273	0.00
	Mexico Government International Bond	1.000	20/12/2024	60,300	(502)	1,013	511	0.00
	Mexico Government International Bond	1.000	20/12/2027	2,400	(101)	132	31	0.00
	Mexico Government International Bond	1.000	20/12/2028	9,800	(103)	158	55	0.00
	South Africa Government International Bond	1.000	20/12/2025	10,200	(565)	605	40	0.00
	South Africa Government International Bond	1.000	20/12/2026	4,800	(215)	185	(30)	0.00
	Turkey Government International Bond	1.000	20/06/2024	37,500	(3,786)	3,929	143	0.00
IIIIC	Turkey Government International Bond	1.000	20/12/2024	58,600	(6,583)	6,835	252	0.00
HUS	Brazil Government International Bond	1.000	20/06/2024	51,700	(1,513)	1,726	213	0.00
IDM	Colombia Government International Bond	1.000	20/06/2024	32,400	(93)	237	144	0.00
JPM	Colombia Government International Bond	1.000	20/12/2026	2,200	(101)	116	15	0.00
	Colombia Government International Bond	1.000	20/06/2027	3,500	(135)	137	2	0.00
MDC	Mexico Government International Bond	1.000	20/06/2026	33,200	(259)	769	510	0.00
MBC MYC	Turkey Government International Bond Colombia Government International Bond	1.000 1.000	20/12/2024 20/06/2027	6,200	(676)	703 796	27 15	0.00 0.00
IVIYC	Colombia Government International Bond	1.000	20/06/2027	21,700	(781)			0.00
	Mexico Government International Bond	1.000	20/12/2027	24,900 47,400	(2,220) (418)	2,088 819	(132) 401	0.00
	Mexico Government International Bond	1.000	20/12/2024	5,300	(73)	150	77	0.00
	Mexico Government International Bond	1.000	20/06/2026	56,100	(326)	1,187	861	0.00
	Mexico Government International Bond	1.000	20/00/2020	44,400	(320)	648	716	0.00
	Mexico Government International Bond	1.000	20/06/2027	40,600	(137)	727	590	0.00
	Mexico Government International Bond	1.000	20/06/2028	17,300	(335)	495	160	0.00
	Mexico Government International Bond	1.000	20/00/2028	74,600	(787)	1,204	417	0.00
	South Africa Government International Bond	1.000	20/12/2026	124,200	(5,441)	4,658	(783)	0.00
	Turkey Government International Bond	1.000	20/06/2024	17,500	(1,945)	2,012	67	0.00
	Turkey Government International Bond	1.000	20/12/2024	4,600	(518)	538	20	0.00
	•			•	\$ (57,093)	\$ 67,152	\$ 10,059	0.01

#### CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(2)

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	ABX.HE.AA.6-1 Index	0.320%	25/07/2045	\$ 661	\$ (228)	\$ 178	\$ (50)	0.00
	ABX.HE.AAA.6-2 Index	0.110	25/05/2046	30,130	(7,681)	6,490	(1,191)	0.00
	CMBX.NA.AS.6 Index	1.000	11/05/2063	83	0	. 0	0	0.00
BRC	ABX.HE.AAA.6-2 Index	0.110	25/05/2046	2,370	(602)	508	(94)	0.00
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	100,000	(1,840)	1,169	(671)	0.00
	CMBX.NA.AS.6 Index	1.000	11/05/2063	570	(19)	19	0	0.00
	PRIMEX.ARM.2-AAA Index	4.580	25/12/2037	194	8	(5)	3	0.00
CBK	CDX.HY-33 5-Year Index 35-100%	5.000	20/12/2024	57,942	9,647	(6,821)	2,826	0.00
DUB	CMBX.NA.AAA.10 Index	0.500	17/11/2059	233,645	(4,705)	4,686	(19)	0.00
FBF	CMBX.NA.AAA.11 Index	0.500	18/11/2054	512,161	(3,542)	2,673	(869)	0.00
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	162,200	(1,133)	503	(630)	0.00
GST	ABX.HE.AAA.6-2 Index	0.110	25/05/2046	778	(187)	156	(31)	0.00
	CMBX.NA.AAA.10 Index	0.500	17/11/2059	1,176,350	(15,149)	15,051	(98)	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	912,039	2,357	(3,905)	(1,548)	0.00
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	86,300	(1,494)	915	(579)	0.00
	CMBX.NA.AAA.15 Index	0.500	18/11/2064	473,700	(13,688)	7,075	(6,613)	(0.01)
JPS	CMBX.NA.AAA.10 Index	0.500	17/11/2059	171,400	(2,957)	2,943	(14)	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	171,700	(1,351)	1,060	(291)	0.00
MEI	CMBX.NA.AAA.12 Index	0.500	17/08/2061	45,500	(336)	159	(177)	0.00
MYC	CMBX.NA.AAA.10 Index	0.500	17/11/2059	66,700	(1,419)	1,413	(6)	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	364,800	(3,092)	2,473	(619)	0.00
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	923,900	(14,119)	10,530	(3,589)	(0.01)
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	379,100	507	(3,052)	(2,545)	(0.01)
	CMBX.NA.AAA.14 Index	0.500	16/12/2072	171,300	(4,147)	2,476	(1,671)	0.00
	CMBX.NA.AAA.15 Index	0.500	18/11/2064	74,400	(631)	(408)	(1,039)	0.00
	CMBX.NA.AS.6 Index	1.000	11/05/2063	50	(2)	2	0	0.00
SAL	CMBX.NA.AAA.10 Index	0.500	17/11/2059	810,495	(7,907)	7,840	(67)	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	152,400	(785)	526	(259)	0.00
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	1,386,500	(13,794)	8,409	(5,385)	(0.01)
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	88,800	0	(596)	(596)	0.00
UAG	CMBX.NA.AAA.10 Index	0.500	17/11/2059	15,500	(445)	444	(1)	0.00
					\$ (88,734)	\$ 62,911	\$ (25,823)	(0.04)

<sup>(1)</sup> If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

<sup>(2)</sup> If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

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

TOTAL RET	TOTAL RETURN SWAPS ON INDICES												
Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets			
MYC	Receive	iBoxx USD Liquid Investment Grade Index	N/A	5.066%	\$ 15,400	20/03/2024	\$ 5	\$ (33)	\$ (28)	0.00			

EODWARD FOREIG	ON CURRENCY CON	ITDACTS					
FURWARD FUREIO	IN CURRENCY CON	ITRACIS					
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 74,751	\$ 49,51		\$ (1,499)	\$ (1,499)	0.00
BOA	03/2024 01/2024	CNH 1,985,385 £ 96,968	275,45 123,15		(4,971) (467)	(4,971) (467)	(0.01) 0.00
2071	01/2024	NZD 786	47	9 0	(19)	(19)	0.00
	01/2024 01/2024	\$ 8,567 6,428	£ 6,77 MXN 109,35		0	69 0	0.00 0.00
	01/2024	38,096	ZAR 732,35		0	1,897	0.00
	03/2024	CNH 2,794,394	\$ 385,81	2 0	(8,880)	(8,880)	(0.01)
	03/2024 03/2024	IDR 969,195,415 \$ 29,195	61,64 IDR 451,932,63		(1,204) (1)	(1,204) 111	0.00 0.00
	03/2024	117,768	INR 9,854,50		0	245	0.00
DDC	06/2024	KRW 53,331,055	\$ 40,99		(520)	(520)	0.00
BPS	01/2024 01/2024	BRL 772,230 CNH 4	158,61	4 18 1 0	(378) 0	(360) 0	0.00 0.00
	01/2024	€ 176,386	192,27	8 1	(2,612)	(2,611)	0.00
	01/2024 01/2024	£ 364,111 HUF 6,880,530	461,83 19,59		(2,358) (289)	(2,353) (289)	0.00 0.00
	01/2024	¥ 7,139,800	49,49		(1,178)	(1,178)	0.00
	01/2024	KRW 17,144,832	13,05	0 0	(197)	(197)	0.00
	01/2024 01/2024	\$ 8,299 12.000	AUD 12,40 BRL 58,93		(4) 0	164 133	0.00 0.00
	01/2024	3,830	CAD 5,17		0	94	0.00
	01/2024	33,121	€ 30,03		(31)	64	0.00
	01/2024 01/2024	25,271 135	£ 19,88 HKD 1,05		0	75 0	0.00 0.00
	01/2024	12	HUF 4,16	6 0	0	0	0.00
	01/2024	32,650	IDR 505,014,18		0	119	0.00
	01/2024 01/2024	1,010,475 178	¥ 148,247,27 KRW 228,95		(1)	41,736 (1)	0.06 0.00
	01/2024	28,227	MXN 495,00	0 872	0	872	0.00
	01/2024 02/2024	127,809 TWD 18,064,770	ZAR 2,369,53 \$ 566,15		0 (30,870)	1,590 (30,870)	0.00 (0.04)
	02/2024	\$ 161,272	BRL 801,45	-	(30,870)	3,450	0.00
	03/2024	CNH 1,856,000	\$ 257,89		(4,256)	(4,255)	(0.01)
	03/2024 03/2024	IDR 9,738,717 TWD 10,466,903	61 335,90		(12) (10,913)	(12) (10,913)	0.00 (0.02)
	03/2024	\$ 3,054	CNH 22,10	3 68	0	68	0.00
	03/2024	121,150	IDR 1,860,716,26		(490)	(490) 200	0.00 0.00
	03/2024 04/2024	124,321 70,860	INR 10,398,05 BRL 347,64		(10) 0	118	0.00
	06/2024	KRW 219,711,705	\$ 168,17	9 1	(2,852)	(2,851)	(0.01)
BRC	01/2024 01/2024	HKD 19 IDR 1,042,945		2 0 8 0	0	0	0.00 0.00
	01/2024	KRW 38,575,155	29,85		0	59	0.00
	01/2024	\$ 1,428	AUD 2,17	1 54	0	54	0.00
	01/2024 01/2024	1,033 1,080	CAD 1,37 CHF 94		0	12 40	0.00 0.00
	01/2024	2,037	£ 1,60	0 3	0	3	0.00
	01/2024 01/2024	1,595	MXN 28,26 TRY 3,362,94		0 (156)	67	0.00 0.00
	01/2024	112,118 28,637	ZAR 533,32	3 488	(130)	110 488	0.00
	02/2024	¥ 146,580,000	\$ 987,00	6 0	(60,797)	(60,797)	(0.09)
	02/2024 02/2024	TRY 5,561 TWD 6,133	18 19		0 (8)	2 (8)	0.00 0.00
	02/2024	\$ 80,820	TRY 2,464,18		(291)	(127)	0.00
	03/2024	HKD 67		9 0	(10.171)	(10.471)	0.00
	03/2024 03/2024	¥ 116,369,000 SGD 83	825,04 6	1 0	(10,171) 0	(10,171) 0	(0.02) 0.00
	03/2024	\$ 20,557	IDR 319,578,33	0 166	0	166	0.00
	03/2024 03/2024	63,833 5,839	INR 5,314,73 SGD 7,75	6 0	(186) 0	(186) 58	0.00 0.00
	03/2024	130,950	TRY 4,116,58		(1,111)	(1,076)	0.00
	04/2024	¥ 26,379,000	\$ 188,36	0 0	(1,404)	(1,404)	0.00
	04/2024 06/2024	\$ 131,165 KRW 226,231,724	TRY 4,229,12 \$ 173,33		(1,850) (2,773)	(1,850) (2,773)	0.00 0.00
BSH	01/2024	\$ 793	MXN 14,61	4 66	0	66	0.00
CBK	01/2024	BRL 112,008	\$ 23,00		(54)	(54)	0.00
	01/2024 01/2024	CHF 886 COP 20,000,000	1,01 4,88		(36) (247)	(36) (247)	0.00 0.00
	- 1/202		1,00	. •	()	(/	3.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	€ 17,076	\$ 18,525	\$ 0	\$ (343)	\$ (343)	0.00
	01/2024	£ 31,782	40,238	0	(279)	(279)	0.00
	01/2024 01/2024	HUF 1,005,951 IDR 442,799,031	2,870 28,767	0 34	(37) 0	(37) 34	0.00 0.00
	01/2024	MXN 3,996,271	226,820	0	(8,110)	(8,110)	(0.01)
	01/2024	TRY 336	11	0	0	0	0.00
	01/2024 01/2024	\$ 6,560 200,000	AUD 9,721 BRL 996,040	76 5,048	(2) 0	74 5,048	0.00 0.01
	01/2024	1,601	CAD 2,166	42	0	42	0.00
	01/2024	7,482	€ 6,760	_0	(13)	(13)	0.00
	01/2024 01/2024	7,321 779	£ 5,782 HKD 6,084	50 0	0	50 0	0.00 0.00
	01/2024	151,380	MXN 2,770,928	11,515	0	11,515	0.00
	01/2024	505	ZAR 9,490	13	0	13	0.00
	01/2024	ZAR 678,072	\$ 35,931	0	(1,099)	(1,099)	0.00
	03/2024 03/2024	IDR 4,228,779 ILS 125	273 34	0	(1) 0	(1) 0	0.00 0.00
	03/2024	PEN 167,562	44,491	Ő	(657)	(657)	0.00
	03/2024	\$ 409,145	BRL 2,025,225	5,262	0	5,262	0.01
	03/2024 03/2024	28,767 5,739	IDR 442,912,662 INR 479,767	0 7	(46) 0	(46) 7	0.00 0.00
	04/2024	¥ 10,998,000	\$ 78,521	0	(596)	(596)	0.00
	04/2024	\$ 23,004	BRL 113,142	96	0	96	0.00
	06/2024	KRW 1,464,722	\$ 1,132	0	(8)	(8)	0.00
DUB	06/2024 01/2024	\$ 87 CAD 354,335	KRW 114,136 \$ 267,019	1 0	0 (1,706)	(1,706)	0.00 0.00
505	01/2024	CLP 2,002,766	2,266	Ö	(25)	(25)	0.00
	01/2024	KRW 21,964,930	16,900	0	(52)	(52)	0.00
	01/2024 01/2024	\$ 68,405 ZAR 20,518	MXN 1,199,589 \$ 1,077	2,116 0	0 (43)	2,116 (43)	0.00 0.00
	03/2024	CNH 1,663,633	230,874	0	(4,104)	(4,104)	(0.01)
	03/2024	IDR 1,204,850	77	0	(1)	(1)	0.00
	03/2024	SGD 2,461	1,859	0 5.733	(13)	(13)	0.00
	03/2024 03/2024	\$ 363,627 8,927	BRL 1,805,078 IDR 139,445,728	5,733 115	0	5,733 115	0.01 0.00
	06/2024	KRW 244,568,282	\$ 187,894	0	(2,484)	(2,484)	0.00
GLM	01/2024	CAD 3,180,530	2,341,091	0	(71,231)	(71,231)	(0.10)
	01/2024 01/2024	CHF 3,917 HKD 510	4,470 65	0	(187) 0	(187) 0	0.00 0.00
	01/2024	MXN 559,912	32,292	0	(624)	(624)	0.00
	01/2024	\$ 268,848	BRL 1,350,260	9,121	0	9,121	0.01
	01/2024 01/2024	3,488 301,474	£ 2,738 MXN 5,284,472	2 9,186	0	2 9,186	0.00 0.01
	01/2024	83,840	TRY 2,559,882	932	0	932	0.00
	01/2024	4,120	ZAR 77,076	89	0	89	0.00
	01/2024	ZAR 333,771	\$ 17,532	0 5	(691) 0	(691)	0.00
	02/2024 02/2024	BRL 5,573 TRY 2,748	1,150 90	0	0	5 0	0.00 0.00
	02/2024	\$ 396,473	BRL 2,006,591	15,940	0	15,940	0.02
	02/2024	22,703	TRY 692,389	0	(186)	(186)	0.00
	03/2024 03/2024	CNH 864,771 IDR 2,977,291	\$ 119,854 191	0	(2,290) (2)	(2,290) (2)	0.00 0.00
	03/2024	\$ 118,324	IDR 1,820,084,667	0	(298)	(298)	0.00
	03/2024	80,590	TRY 2,528,448	0	(908)	(908)	0.00
JPM	01/2024 01/2024	BRL 1,643,926 HUF 27,457,834	\$ 337,272 78,227	0	(1,152) (1,118)	(1,152) (1,118)	0.00 0.00
	01/2024	\$ 33,100	IDR 509,309,700	0	(65)	(65)	0.00
	01/2024	13,077	KRW 16,914,827	0	(7)	(7)	0.00
	01/2024	936	MXN 16,595	40	(25)	40	0.00
	01/2024 02/2024	34,526 TWD 4,741,086	TRY 1,033,289 \$ 148,016	0	(35) (8,673)	(35) (8,673)	0.00 (0.01)
	02/2024	\$ 15,640	TRY 477,384	Ő	(86)	(86)	0.00
	03/2024	IDR 2,932,250,576	\$ 189,140	0	(1,005)	(1,005)	0.00
	03/2024 03/2024	SGD 7,660 TWD 11,027,800	5,777 354,831	0	(51) (10,576)	(51) (10,576)	0.00 (0.02)
	03/2024	\$ 998,334	BRL 4,930,398	10,536	(10,570)	10,536	0.02)
	03/2024	492	CNH 3,497	2	0	2	0.00
	03/2024	66,034	IDR 1,019,503,605	77	0	77	0.00
	03/2024 04/2024	122,718 142,978	INR 10,259,438 BRL 703,310	144 617	0	144 617	0.00 0.00
	06/2024	KRW 235,545,677	\$ 181,754	23	(1,623)	(1,600)	0.00
MBC	01/2024	AUD 30,412	20,165	0	(591)	(591)	0.00
	01/2024 01/2024	€ 4,362,649 £ 16,589	4,769,886 20,923	0	(50,421) (226)	(50,421) (226)	(0.07) 0.00
	01/2024	HUF 1,617,168	20,923 4,595	0	(78)	(226)	0.00
	01/2024	¥ 19,180,000	130,258	0	(6,280)	(6,280)	(0.01)
	01/2024	\$ 1,216	CAD 1,645	32	0	32	0.00
	01/2024 01/2024	3,053 ZAR 1,369,442	£ 2,398 \$ 71,655	4 0	0 (3,142)	4 (3,142)	0.00 (0.01)
	02/2024	TRY 93	3	0	0	0	0.00
	03/2024	CNH 22,002	3,035	0	(73)	(73)	0.00
	03/2024	\$ 80,528	IDR 1,241,376,492	0	(30)	(30)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MYI	01/2024	AUD 377	\$ 258	\$ 1	\$ 0	\$ 1	0.00
	01/2024	CHF 460	544	0	(3)	(3)	0.00
	01/2024	€ 23,067	25,619	138	0	138	0.00
	01/2024	£ 2,946	3,762	7	0	7	0.00
	01/2024	HUF 3,101,593	8,815	0	(148)	(148)	0.00
	01/2024	¥ 8,944	63	0	(1)	(1)	0.00
	01/2024	SGD 19,150	14,509	0	(9)	(9)	0.00
	01/2024	TRY 10,701	364	2	0	2	0.00
	01/2024	\$ 5,959	€ 5,394	0	0	0	0.00
	01/2024	15,906	£ 12,559	117	(12)	105	0.00
	01/2024	546,555	¥ 80,574,363	25,336	0	25,336	0.03
	01/2024	22	NOK 225	0	0	0	0.00
	01/2024	50	SGD 65	0	0	0	0.00
	01/2024	161,365	ZAR 3,020,699	3,610	0	3,610	0.01
	01/2024	ZAR 469,270	\$ 24,641	0	(990)	(990)	0.00
	02/2024	\$ 364	TRY 11,032	0	(3)	(3)	0.00
	03/2024	CNH 1,894,604	\$ 262,716	0	(4,886)	(4,886)	(0.01)
	03/2024	¥ 27,972,000	192,266	0	(8,202)	(8,202)	(0.01)
	03/2024	\$ 307,707	IDR 4,738,017,783	205	(669)	(464)	0.00
DD.C	06/2024	KRW 142,969,767	\$ 109,922	0	(1,370)	(1,370)	0.00
RBC	04/2024	\$ 148,376	MXN 2,624,776	3,935	0	3,935	0.01
RYL	01/2024	£ 248	\$ 312	0	(4)	(4)	0.00
SCX	01/2024	1,587,029	2,007,398	0	(15,812)	(15,812)	(0.02)
	01/2024	SEK 15,620	1,504	0	(46)	(46)	0.00
	01/2024 01/2024	\$ 44,101 ZAR 1.738.202	¥ 6,356,300 \$ 91,635	1,014 0	(2.207)	1,014	0.00
		, , .	7	0	(3,287)	(3,287)	(0.01)
	03/2024 03/2024	CNH 1,860,021 IDR 488,402,194	256,927 31,125	0	(5,790) (546)	(5,790) (546)	(0.01) 0.00
	03/2024	TWD 957,287	30,340	0	(1,380)	(1,380)	0.00
	03/2024	\$ 500	HKD 3,898	0	(1,360)	(1,360)	0.00
	03/2024	92.164	IDR 1,431,202,706	907	(263)	644	0.00
	03/2024	550,126	INR 46,020,167	988	(203)	988	0.00
	06/2024	KRW 116,667,081	\$ 89,877	0	(940)	(940)	0.00
SOG	01/2024	\$ 25,254	BRL 123.097	87	0	87	0.00
300	01/2024	4,785	MXN 87,791	376	0	376	0.00
	03/2024	SGD 28	\$ 21	0	0	0	0.00
SSB	01/2024	£ 13.121	16,511	0	(216)	(216)	0.00
330	01/2024	\$ 107	HKD 836	Ö	0	0	0.00
TOR	01/2024	¥ 285,163	\$ 1,944	0	(80)	(80)	0.00
	02/2024	6,905,000	46,663	0	(2,553)	(2,553)	0.00
	03/2024	CNH 899,552	124,592	0	(2,464)	(2,464)	0.00
	03/2024	IDR 422,877,945	26,789	0	(634)	(634)	0.00
UAG	01/2024	AUD 24,803	16,456	0	(472)	(472)	0.00
	01/2024	£ 339,275	428,977	0	(3,545)	(3,545)	(0.01)
	01/2024	¥ 15,387,000	104,371	0	(5,063)	(5,063)	(0.01)
	01/2024	MXN 882,866	49,871	0	(2,030)	(2,030)	0.00
	01/2024	TRY 388,373	13,219	69	0	69	0.00
	01/2024	\$ 0	HKD 3	0	0	0	0.00
	01/2024	57,704	¥ 8,453,617	2,296	0	2,296	0.00
	01/2024	111,697	ZAR 2,132,174	4,739	0	4,739	0.01
	02/2024	13,219	TRY 400,535	0	(108)	(108)	0.00
				\$ 173,242	\$ (395,890)	\$ (222,648)	(0.31)

## HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional AUD (Hedged) Accumulation, Institutional AUD (Hedged) Income, Investor AUD (Hedged) Income, Administrative AUD (Hedged) Income, E Class AUD (Hedged) Income and Z Class AUD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 296,836	AUD 448,210	\$ 9,060	\$ 0	\$ 9,060	0.01
BOA	01/2024	614,769	929,490	19,591	0	19,591	0.03
BPS	01/2024	AUD 13,370	\$ 9,002	0	(123)	(123)	0.00
	01/2024	\$ 3,886	AUD 5,732	31	(5)	26	0.00
BRC	01/2024	55,890	84,733	1,938	, O	1,938	0.00
CBK	01/2024	AUD 59	\$ 39	0	(1)	(1)	0.00
	01/2024	\$ 3,729	AUD 5,543	55	(1)	54	0.00
GLM	01/2024	1,297	1,930	21	O	21	0.00
MBC	01/2024	345,290	520,738	10,105	0	10,105	0.01
RBC	01/2024	12,670	19,169	413	0	413	0.00
RYL	01/2024	780	1,160	12	0	12	0.00
UAG	01/2024	439,557	662,515	12,598	0	12,598	0.02
				\$ 53,824	\$ (130)	\$ 53,694	0.07

As at 31 December 2023, the Institutional BRL (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currenc be Deliv		rrency to Received	realised preciation	ealised eciation)	Appr	nrealised eciation/ eciation)	% of Net Asset	is
BOA	01/2024	BRL 28	88,289 \$	58,775	\$ 0	\$ (573)	\$	(573)	0.00	
	01/2024	\$ 10	01,110 BRL	497,543	1,316	0		1,316	0.00	
	02/2024		58,775	289,494	725	0		725	0.00	
BPS	01/2024	BRL 25	53,927 \$	52,050	0	(224)		(224)	0.00	
	01/2024	\$	9,667 BRL	47,385	88	0		88	0.00	
	02/2024		52,013	254,827	361	0		361	0.00	
CBK	01/2024	BRL 56	59,872 \$	115,383	0	(1,934)		(1,934)	0.00	
	01/2024	\$ 11	10,380 BRL	542,063	1,211	0		1,211	0.00	
	02/2024	11	15,144	571,053	2,225	0		2,225	0.01	
GLM	01/2024	BRL	8,972 \$	1,861	14	0		14	0.00	
	01/2024	\$ 1	13,647 BRL	67,484	245	0		245	0.00	
	02/2024		1,854	8,972	0	(10)		(10)	0.00	
JPM	01/2024	BRL 57	75,614 \$	116,844	0	(1,653)		(1,653)	0.00	
	01/2024	\$ 11	11,281 BRL	542,199	338	0		338	0.00	
	02/2024	11	11,157	549,584	 1,804	(5)		1,799	0.00	
					\$ 8,327	\$ (4,399)	\$	3,928	0.01	

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As at 31 December 2023, the Institutional CAD (Hedged) Accumulation and Institutional CAD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to elivered		rency to leceived	realised reciation	ealised eciation)	Аррі	Inrealised eciation/ reciation)	% of Net Assets
BPS	01/2024	\$	125	CAD	169	\$ 4	\$ 0	\$	4	0.00
BRC	01/2024		46,175		62,792	1,450	0		1,450	0.00
CBK	01/2024	CAD	679	\$	499	0	(16)		(16)	0.00
GLM	01/2024		2,066		1,559	0	(8)		(8)	0.00
	01/2024	\$	51,736	CAD	70,307	1,589	O´		1,589	0.01
JPM	01/2024	CAD	1,421	\$	1,077	0	0		0	0.00
MBC	01/2024	\$	7,304	CAD	9,884	193	0		193	0.00
MYI	01/2024	CAD	645	\$	489	0	0		0	0.00
	01/2024	\$	4,899	CAD	6,460	0	0		0	0.00
UAG	01/2024		52,096		70,665	 1,501	0		1,501	0.00
						\$ 4,737	\$ (24)	\$	4,713	0.01

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, E Class CHF (Hedged) Accumulation and E Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF 351	\$ 408	\$ 0	\$ (10)	\$ (10)	0.00
	01/2024	\$ 1,626	CHF 1,392	29	0	29	0.00
BRC	01/2024	177,390	154,665	6,469	0	6,469	0.01
CBK	01/2024	CHF 1,026	\$ 1,177	0	(43)	(43)	0.00
	01/2024	\$ 159,108	CHF 138,563	5,610	0	5,610	0.01
GLM	01/2024	288,231	252,542	11,982	0	11,982	0.02
MYI	01/2024	254,045	221,758	9,572	0	9,572	0.01
SCX	01/2024	1,925	1,655	46	(3)	43	0.00
UAG	01/2024	2,251	1,962	82	0	82	0.00
				\$ 33,790	\$ (56)	\$ 33,734	0.05

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Institutional EUR (Hedged) Income II, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income, E Class EUR (Hedged) Income, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, E Class EUR (Hedged) Income, E Class EUR (Hedged) Income, T Cla

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 14,302	\$ 15,571	\$ 28	\$ (259)	\$ (231)	0.00
	01/2024	\$ 5,757,466	€ 5,231,461	22,806	(10)	22,796	0.03
BRC	01/2024	5,562,108	5,057,473	25,914	0	25,914	0.04
CBK	01/2024	€ 124,578	\$ 137,870	233	(10)	223	0.00
	01/2024	\$ 96,511	€ 88,280	1,030	0	1,030	0.00
MBC	01/2024	€ 15,491	\$ 16,950	. 0	(166)	(166)	0.00
	01/2024	\$ 5,150,880	€ 4,710,943	54,259	0	54,259	0.08
SCX	01/2024	646,141	592,017	7,981	0	7,981	0.01
				\$ 112,251	\$ (445)	\$ 111,806	0.16

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As at 31 December 2023, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Investor GBP (Hedged) Income, Administrative GBP (Hedged) Income, E Class GBP (Hedged) Income and R Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 139	\$ 176	\$ 0	\$ (1)	\$ (1)	0.00
	01/2024	\$ 80,032	£ 63,158	485	0	485	0.00
BPS	01/2024	£ 49	\$ 62	0	(1)	(1)	0.00
	01/2024	\$ 410,161	£ 324,591	3,645	(4)	3,641	0.01
BRC	01/2024	1,493	1,181	12	0	12	0.00
CBK	01/2024	£ 9,565	\$ 12,061	0	(133)	(133)	(0.01)
	01/2024	\$ 38,229	£ 30,201	272	0	272	0.00
GLM	01/2024	2,592	2,035	2	0	2	0.00
MBC	01/2024	£ 7,190	\$ 9,154	0	(12)	(12)	0.00
	01/2024	\$ 45,061	£ 35,587	307	0	307	0.00
MYI	01/2024	£ 439	\$ 552	0	(7)	(7)	0.00
	01/2024	\$ 4,003	£ 3,134	0	(8)	(8)	0.00
SCX	01/2024	491,657	388,699	3,872	0	3,872	0.01
SSB	01/2024	403	320	5	0	5	0.00
UAG	01/2024	491,521	388,380	3,601	0	3,601	0.01
				\$ 12,201	\$ (166)	\$ 12,035	0.02

As at 31 December 2023, the Institutional JPY (Hedged) Accumulation, Investor JPY (Hedged) Accumulation, E Class JPY (Hedged) Accumulation and E Class JPY (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 63,719	¥ 9,403,005	\$ 3,020	\$ 0	\$ 3,020	0.00
BRC	01/2024	20,468	2,984,854	718	0	718	(0.01)
CBK	01/2024	5,423	767,220	22	0	22	0.00
GLM	01/2024	120,673	17,714,671	5,060	0	5,060	0.01
MBC	01/2024	2,634	378,139	50	0	50	0.00
MYI	01/2024	81,101	11,951,385	3,726	0	3,726	0.01
SCX	01/2024	135,980	19,978,736	5,737	0	5,737	0.01
	02/2024	134,135	18,827,389	0	(1)	(1)	0.00
				\$ 18,333	\$ (1)	\$ 18,332	0.02

As at 31 December 2023, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currer be Deli	ncy to ivered		rency to Received	Unreali: Apprecia		alised ciation)	Appr	nrealised eciation/ eciation)	% of Net Assets	
BOA	01/2024	\$	58,008	NOK	616,775	\$ 2,7	733	\$ 0	\$	2,733	0.00	
CBK	01/2024		79,908		854,976	4,2	292	0		4,292	0.01	
GLM	01/2024	NOK	895	\$	86		0	(2)		(2)	0.00	
	01/2024	\$	72,031	NOK	774,479	4,2	241	0		4,241	0.01	
MBC	01/2024		143		1,556		11	0		11	0.00	
MYI	01/2024		140		1,526		10	0		10	0.00	
RYL	01/2024	NOK	1,427	\$	134		1	(7)		(6)	0.00	
	01/2024	\$	962	NOK	10,251		47	0		47	(0.01)	
SCX	01/2024		5,322		57,268	3	318	0		318	0.00	
						\$ 11,6	553	\$ (9)	\$	11,644	0.01	

As at 31 December 2023, the Institutional RMB (Hedged) Income, Investor RMB (Hedged) Accumulation and E Class RMB (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered		rency to Received	ealised eciation	Unrealised (Depreciation	Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	286	CNH	2,054	\$ 2	\$ 0	\$ 2	0.00
BPS	01/2024		95,287		678,301	64	(50)	14	0.00
BRC	01/2024	CNH	4,651	\$	652	0	(1)	(1)	0.00
	01/2024	\$	1,523	CNH	10,843	1	(1)	0	0.00
CBK	01/2024		46,501		331,813	118	0	118	0.00
DUB	01/2024		1,049		7,507	6	0	6	0.00
JPM	01/2024	CNH	15,830	\$	2,214	0	(11)	(11)	0.00
MBC	01/2024		1,726		242	0	0	0	0.00
	01/2024	\$	7,245	CNH	51,645	11	0	11	0.00
SCX	01/2024	CNH	12,471	\$	1,752	0	0	0	0.00
	01/2024	\$	1,867	CNH	13,307	 3	0	3	0.00
						\$ 205	\$ (63)	\$ 142	0.00

### Schedule of Investments Income Fund (cont.)

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation, Institutional SGD (Hedged) Income, Investor SGD (Hedged) Accumulation, Investor SGD (Hedged) Income, Administrative SGD (Hedged) Income and E Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 26,348	SGD 35,136	\$ 296	\$ 0	\$ 296	0.00
BOA	01/2024	145,157	193,659	1,695	0	1,695	0.00
DUB	01/2024	1,670,530	2,220,652	13,403	0	13,403	0.02
GLM	01/2024	107,786	144,117	1,495	0	1,495	0.00
JPM	01/2024	420,476	560,877	4,840	0	4,840	0.01
MBC	01/2024	SGD 20,101	\$ 15,052	0	(191)	(191)	0.00
	01/2024	\$ 75,423	SGD 100,664	905	, O	905	0.00
	02/2024	71,957	95,101	276	(30)	246	0.00
MYI	01/2024	1,553,612	2,072,418	17,914	0	17,914	0.03
	02/2024	SGD 31,130	\$ 23,618	. 0	(16)	(16)	0.00
TOR	01/2024	\$ 1,252,065	SGD 1,670,582	14,747	0	14,747	0.02
UAG	01/2024	SGD 23,234	\$ 17,470	0	(144)	(144)	0.00
				\$ 55,571	\$ (381)	\$ 55,190	0.08

**Total OTC Financial Derivative Instruments** 

\$ 107,977 0.15

#### **SECURITIES SOLD SHORT**

DESCRIPTION	PAR (000S)		FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES				
Ginnie Mae, TBA 2.500% due 01/01/2054 5.500% due 01/01/2054 Uniform Mortgage-Backed Security, TBA 4.500% due 01/03/2054	\$ 33,900 443,200 476,000	\$	(29,660) (446,456) (461,515)	(0.04) (0.63) (0.66)
Total Securities Sold Short		\$	(937,631)	(1.33)
Total Investments		\$	99,359,858	140.85
Other Current Assets & Liabilities		\$ (	28,816,741)	(40.85)
Net Assets		\$	70,543,117	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- μ All or a portion of this amount represents unfunded loan commitments. The interest rate for the unfunded portion will be determined at the time of funding. See Note 4, Securities and Other Investments, in the Notes to Financial Statements for more information regarding unfunded loan commitments.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Principal only security.
- (c) When-issued security.
- (d) Payment in-kind security.
- (e) Security did not produce income within the last twelve months.
- (f) Zero coupon security.
- (g) Coupon represents a yield to maturity.
- (h) Principal amount of security is adjusted for inflation.
- (i) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (j) Affiliated to the Fund.
- (k) Contingent convertible security.
- (I) Restricted Securities (31 December 2022: 0.97%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
AMSURG Corp.	02/11/2023 - 06/11/2023	\$ 146,801	\$ 180,198	0.26
Chester A PLC 0.000% due 17/03/2046	18/04/2019	12,934	16,418	0.02
Chester A PLC 0.000% due 20/05/2046	18/04/2019	17,298	5,173	0.01
Chester A PLC 6.020% due 17/03/2046	18/04/2019	54,314	53,351	0.08
Chester A PLC 6.470% due 17/03/2046	18/04/2019	19,159	18,769	0.03
Chester A PLC 6.970% due 17/03/2046	18/04/2019	17,790	17,407	0.03
Chester A PLC 7.470% due 17/03/2046	18/04/2019	10,947	10,687	0.02
Chester A PLC 8.220% due 17/03/2046	18/04/2019	5,473	5,337	0.01
Citigroup, Inc. 2.572% due 03/06/2031	07/12/2023	4,191	4,274	0.01
Constellation Oil Services Holding S.A Exp. 10/06/2071	10/06/2022	0	0	0.00
Constellation Oil Services Holding S.A. 'B'	10/06/2022	353	353	0.00
Corestate Capital Holding S.A.	22/08/2023	0	0	0.00

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Deutsche Bank AG 2.129% due 24/11/2026	11/01/2023	\$ 22.257	\$ 22,792	0.03
Deutsche Bank AG 3.035% due 28/05/2032	25/05/2021 - 29/09/2021	46,067	38,388	0.05
Intelsat Emergence S.A.	19/06/2017 - 23/02/2022	440,150	132,746	0.19
Morgan Stanley 0.000% due 02/04/2032	11/02/2020	60,270	41,638	0.06
Neiman Marcus Group Ltd. LLC	25/09/2020	37,976	176,804	0.25
Oracle Corp. 4.100% due 25/03/2061	25/03/2021 - 05/10/2021	14,445	10,003	0.01
Serta Simmons Bedding LLC	29/06/2023	1,402	10	0.00
Sierra Hamilton Holder LLC	31/07/2017	560	0	0.00
Westmoreland Mining Holdings LLC	08/12/2014 - 19/12/2019	1,491	205	0.00
Westmoreland Mining LLC	03/07/2023	338	179	0.00
		\$ 914,216	\$ 734,732	1.06

(m) Security with an aggregate fair value of \$502 (31 December 2022: \$19,079) and cash of \$1,172 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Security with an aggregate fair value of \$Nil (31 December 2022: \$1) and cash of \$Nil (31 December 2022: \$273) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$1,514,049 (31 December 2022: \$1,599,431) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$76,085 (31 December 2022: \$188,008) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 257,726	\$ 95,849,535	\$ 842,568	\$ 96,949,829
Investment Funds	1,515,725	289,487	0	1,805,212
Repurchase Agreements	0	274,468	0	274,468
Financial Derivative Instruments(3)	(17,482)	1,286,825	(1,363)	1,267,980
Securities Sold Short	0	(937,631)	0	(937,631)
Totals	\$ 1,755,969	\$ 96,762,684	\$ 841,205	\$ 99,359,858

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 330,063	\$ 65,894,167	\$ 1,022,241	\$ 67,246,471
Investment Funds	1,793,842	287,586	0	2,081,428
Repurchase Agreements	0	3,421,698	0	3,421,698
Financial Derivative Instruments(3)	35,705	1,477,546	3	1,513,254
Securities Sold Short	0	(734,103)	0	(734,103)
Totals	\$ 2,159,610	\$ 70,346,894	\$ 1,022,244	\$ 73,528,748

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- $\ensuremath{^{(2)}}$  Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

					Payable for	
					Reverse	
	Borrowing	Settlement	Maturity	Borrowing	Repurchase	% of
Counterparty	Rate	Date	Date	Amount	Agreements	Net Assets
JML	2.250%	14/11/2023	TBD <sup>(1)</sup>	€ (447)	\$ (495)	0.00
Total Reverse Repurchase Agreements					\$ (495)	0.00

(1) Open maturity reverse repurchase agreement.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022			
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net	
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>	
AZD	\$ 2,888	\$ (3,940)	\$ (1,052)	\$ 2,601	\$ (920)	\$ 1,681	
BOA	17,923	(17,500)	423	(36,145)	30,410	(5,735)	
BOM	N/A	N/A	N/A	(1,847)	2,130	283	
BPS	17,770	(62,687)	(44,917)	37,581	(31,520)	6,061	
BRC	(41,205)	12,970	(28,235)	(19,965)	16,765	(3,200)	
BSH	66	0	66	(15)	0	(15)	
BYL	66	0	66	(1,443)	0	(1,443)	
CBK	27,413	(31,601)	(4, 188)	63,317	(64,234)	(917)	
CLY	N/A	N/A	N/A	29	0	29	
DUB	12,926	(16,750)	(3,824)	(21,446)	18,530	(2,916)	
FAR	(1,931)	1,840	(91)	(2,129)	2,290	161	
FBF	(1,499)	1,643	144	(4,557)	4,715	158	
GLM	426	13,900	14,326	(618)	(8,230)	(8,848)	
GST	(5,488)	(92,884)	(98,372)	(18,731)	8,496	(10,235)	
HUS	357	(500)	(143)	1,179	(520)	659	
JPM	(9,341)	10,510	1,169	9,738	(8,970)	768	
JPS	(305)	220	(85)	(1,195)	1,120	(75)	
MBC	4,940	(9,640)	(4,700)	112,677	(90,850)	21,827	
MEI	(177)	286	109	(363)	294	(69)	
MSC	(210)	0	(210)	N/A	N/A	N/A	
MYC	26,609	16,040	42,649	(9,537)	(29,220)	(38,757)	
MYI	44,314	(60,260)	(15,946)	44,132	(35,730)	8,402	
RBC	4,348	(3,900)	448	(1,592)	2,500	908	
RYL	49	0	49	(10,431)	8,200	(2,231)	
SAL	(7,368)	7,430	62	(15,988)	16,088	100	
SCX	(7,202)	5,630	(1,572)	122,133	(112,350)	9,783	
SOG	463	(420)	43	10	0	10	
SSB	(211)	180	(31)	N/A	N/A	N/A	
TOR	9,016	(8,540)	476	1,135	(920)	215	
UAG	13,340	(12,670)	670	(36,981)	30,720	(6,261)	

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

# Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	53.15	68.71
Transferable securities dealt in on another regulated market*	83.76	45.07
Other transferable securities	0.53	2.21
Investment funds	2.56	3.59
Repurchase agreements	0.39	5.90
Financial derivative instruments dealt in on a regulated market	(0.04)	0.15
Centrally cleared financial derivative instruments	1.68	2.09
OTC financial derivative instruments	0.15	0.37
Securities sold short	(1.33)	(1.27)
Reverse repurchase agreements	0.00	(0.03)

As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	1.83	3.66
Corporate Bonds & Notes	20.33	22.63
Convertible Bonds & Notes	0.03	0.03
Municipal Bonds & Notes	0.12	0.15
U.S. Government Agencies	62.99	35.26
U.S. Treasury Obligations	21.40	17.94
Non-Agency Mortgage-Backed Securities	10.79	12.73
Asset-Backed Securities	9.14	8.72
Sovereign Issues	5.49	5.29
Common Stocks	0.95	0.93
Rights	N/A	0.01
Warrants	0.00	0.07
Preferred Securities	0.20	0.23
Real Estate Investment Trusts	0.27	0.34
Short-Term Instruments	3.90	8.00
Investment Funds	2.56	3.59
Repurchase Agreements	0.39	5.90

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.04)	0.16
Written Options		
Options on Exchange-Traded Futures Contracts	N/A	(0.01)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	0.00
Credit Default Swaps on Credit Indices — Buy Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.36	0.41
Interest Rate Swaps	1.30	1.68
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.14	0.21
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	(0.02)	(0.17)
Interest Rate-Capped Options	(0.06)	(0.10)
Options on Securities	0.00	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	(0.06)
Credit Default Swaps on Credit Indices — Sell Protection	(0.04)	(0.06)
Total Return Swaps on Indices	0.00	0.00
Forward Foreign Currency Contracts	(0.31)	(0.26)
Hedged Forward Foreign Currency Contracts	0.43	0.82
Securities Sold Short	(1.33)	(1.27)
Other Current Assets & Liabilities	(40.85)	(26.82)
Net Assets	100.00	100.00

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES					Wells Fargo & Co.				7.250% due 17/03/2044 \$	42 9	\$ 44	0.04
LOAN PARTICIPATIONS AND	ASS	IGNM	ENTS		5.557% due 25/07/2034 \$	800 \$	815	0.65	Vistra Operations Co. LLC			
Air Canada						_	11,605	9.27	6.950% due 15/10/2033	800 _	843	0.67
9.139% due 11/08/2028	\$	197 \$	198	0.16	INDUSTRIALS				T. I.C D. I.O.N.	-		
CommScope, Inc.									Total Corporate Bonds & Notes	-	23,343	18.65
8.720% due 06/04/2026		197	177	0.14	American Airlines Pass-Through To 3.375% due 01/11/2028	r <b>usτ</b> 460	422	0.34	U.S. GOVERNMENT AGENCIES			
Poseidon Bidco SASU					BAT Capital Corp.	400	722	0.54	Ginnie Mae			
9.175% due 30/09/2028	€	200	221	0.18	6.343% due 02/08/2030	250	263	0.21	5.500% due 20/07/2053	693	698	0.56
U.S. Renal Care, Inc.	¢	200	160	0.12	6.421% due 02/08/2033	250	262	0.21	Ginnie Mae, TBA			
10.470% due 20/06/2028	Þ	209	160	0.13	Broadcom, Inc.	400	242	0.27	5.000% due 01/01/2054	200	199	0.16
United Airlines, Inc. 9.220% due 21/04/2028		194	194	0.15	2.450% due 15/02/2031	400	342	0.27	<b>Uniform Mortgage-Backed Securit</b>			
Worldpay LLC		151	131	0.15	Carnival Corp. 4.000% due 01/08/2028	300	279	0.22	3.000% due 01/06/2052 3.500% due 01/05/2052 -	2,669	2,361	1.89
TBD% due 31/01/2031		250	251	0.20	Carvana Co.	300	213	0.22	01/02/2053	4,828	4,431	3.54
			1,201	0.96	12.000% due 01/12/2028	20		0.01	4.000% due 01/09/2048 -			
					13.000% due 01/06/2030	431	344		01/04/2053	7,724	7,308	5.84
CORPORATE BONDS & NOTES	_				14.000% due 01/06/2031	37	30	0.02	4.500% due 01/10/2052 - 01/08/2053	5,489	5,325	4.26
BANKING & FINANCE					Charter Communications Operatin 3.500% due 01/06/2041	100	71	0.06	5.000% due 01/01/2053	2,365	2,343	1.87
AGFC Capital Trust					Clear Channel Outdoor Holdings, I		, ,	0.00	5.500% due 01/03/2053	3,706	3,722	2.97
7.405% due 15/01/2067		440	224	0.18	7.750% due 15/04/2028	240	207	0.17	6.000% due 01/04/2053	3,132	3,182	2.54
Avolon Holdings Funding Ltd.		400	255	0.20	Community Health Systems, Inc.				Uniform Mortgage-Backed Securit 3.000% due 01/01/2054	3,400	3,008	2.40
2.528% due 18/11/2027		400	355	0.28	5.625% due 15/03/2027	500	465	0.37	3.500% due 01/02/2054	900	827	0.66
Banca Monte dei Paschi di Siena 1.875% due 09/01/2026		200	210	0.17	CSC Holdings LLC				5.000% due 01/02/2054	1,900	1,881	1.50
6.750% due 02/03/2026		640		0.58	4.500% due 15/11/2031	200	152	0.12	5.500% due 01/01/2054	4,200		
Bank of America Corp.					Directv Financing LLC 5.875% due 15/08/2027	350	329	0.26	6.000% due 01/02/2054 6.500% due 01/01/2054	2,400 12,800	2,437 13,118	1.95
5.288% due 25/04/2034	\$	500	501	0.40		330	329	0.20	0.500 /0 ddc 0 1/0 1/2054	2,000	55,058	
Bank of Ireland Group PLC					<b>DISH DBS Corp.</b> 5.250% due 01/12/2026	130	112	0.09		-	33,030	73.33
6.000% due 01/09/2025 (d)(f)	€	200	218	0.17	5.750% due 01/12/2028	230		0.15	U.S. TREASURY OBLIGATIONS			
BNP Paribas S.A.	_				Enbridge, Inc.				U.S. Treasury Inflation Protected S	ecuritie	s (c)	
7.750% due 16/08/2029 (d)(f)	\$	300	307	0.25	5.700% due 08/03/2033	400	416	0.33	0.125% due 15/07/2024	2,216	2,178	1.74
<b>BPCE S.A.</b> 7.003% due 19/10/2034		800	870	0.69	GTCR W-2 Merger Sub LLC	250	264	0.21	0.125% due 15/10/2024	1,739	1,701	1.36
CaixaBank S.A.		000	670	0.09	7.500% due 15/01/2031	250	264	0.21	0.125% due 15/04/2025 0.125% due 15/02/2052	119 663	115 407	0.09
6.208% due 18/01/2029		350	357	0.29	iHeartCommunications, Inc. 4.750% due 15/01/2028	400	308	0.25	0.250% due 15/01/2025	1,299	1,261	1.01
6.684% due 13/09/2027		350	359	0.29	Intelsat Jackson Holdings S.A.	100	500	0.23	0.250% due 15/07/2029	481	445	0.36
Capital One Financial Corp.					6.500% due 15/03/2030	70	67	0.05	0.500% due 15/04/2024 0.625% due 15/01/2024	598 976	590 973	0.47 0.78
7.624% due 30/10/2031		200	220	0.18	MGM China Holdings Ltd.				0.625% due 15/07/2032	4,130	3,776	3.02
Citizens Bank N.A.		200	200	0.22	4.750% due 01/02/2027	200	191	0.15	1.000% due 15/02/2049	122	99	0.08
5.284% due 26/01/2026		300	290	0.23	Mundys SpA	200	205	0.24	1.375% due 15/07/2033	1,114	1,081	0.86
Country Garden Holdings Co. Ltd. 2.700% due 12/07/2026 ^		200	15	0.01	1.875% due 12/02/2028 €	300	305	0.24	1.625% due 15/10/2027	312	309	0.25
Credit Suisse AG AT1 Claim		250		0.01	NCL Corp. Ltd. 5.875% due 15/02/2027 \$	150	149	0.12	<b>U.S. Treasury Notes</b> 2.375% due 31/03/2029	500	464	0.37
Deutsche Bank AG		230	50	0.02	Nissan Motor Co. Ltd.	150	143	0.12	3.125% due 15/08/2025 (h)	7,500	7,352	5.87
3.547% due 18/09/2031		200	176	0.14	4.345% due 17/09/2027	300	287	0.23	3.500% due 31/01/2028	1,100	1,083	0.87
3.742% due 07/01/2033		200		0.13	Petroleos Mexicanos				3.875% due 31/12/2027 4.125% due 15/11/2032	1,600 1,200	1,597 1,220	1.28 0.97
Discover Financial Services					6.500% due 02/06/2041	100		0.05	4.125 /0 due 15/11/2032	1,200	24,651	
7.964% due 02/11/2034		200	223	0.18	6.700% due 16/02/2032	279	232	0.19		-	27,031	13.70
HSBC Holdings PLC		200	107	0.15	Prosus NV 3.257% due 19/01/2027	200	185	0.15	NON-AGENCY MORTGAGE-BA	CKED S	ECURITI	ES
3.973% due 22/05/2030		200	187	0.15	Studio City Co. Ltd.	200	103	0.15	1211 Avenue of the Americas Trus	t		
ING Groep NV 6.114% due 11/09/2034		800	840	0.67	7.000% due 15/02/2027	200	197	0.16	4.142% due 10/08/2035	400	360	0.29
Intesa Sanpaolo SpA		000	010	0.07	TransDigm, Inc.				225 Liberty Street Trust			
4.198% due 01/06/2032		500	413	0.33	6.750% due 15/08/2028	300	307	0.25	4.501% due 10/02/2036	500	417	0.33
5.875% due 01/09/2031 (d)(f)	€	350	350	0.28	Venture Global Calcasieu Pass LLC				280 Park Avenue Mortgage Trust	100	91	0.07
KBC Group NV					3.875% due 15/08/2029	200	182	0.15	7.194% due 15/09/2034 Adjustable Rate Mortgage Trust	100	91	0.07
6.324% due 21/09/2034	\$	800	846	0.68	<b>Venture Global LNG, Inc.</b> 9.875% due 01/02/2032	800	834	0.67	5.710% due 25/08/2036	657	215	0.17
Nationwide Building Society	_	400	472	0.20	9.87 3 /6 due 01/02/2032	000	7,470		Alba PLC	007	2.0	0.17
5.750% due 20/06/2027 (d)(f)	Ė.	400	4/2	0.38		_	7,470	3.31	5.599% due 15/12/2038 £	569	670	0.54
Navient Corp. 5.000% due 15/03/2027	\$	250	242	0.19	UTILITIES				Bridgegate Funding PLC			
Santander UK Group Holdings PL		230	272	0.15	Gazprom PJSC Via Gaz Finance PL	С			9.220% due 16/10/2062 10.220% due 16/10/2062	190	242	0.19
6.534% due 10/01/2029		300	311	0.25	1.500% due 17/02/2027 €	250	166	0.13		190	241	0.19
7.482% due 29/08/2029	£	200	277	0.22	ONEOK, Inc.	252			Curzon Mortgages PLC 6.970% due 28/07/2049	1,000	1,268	1.01
UBS Group AG					6.050% due 01/09/2033 \$	350	371	0.30	Eurosail PLC	.,	.,	
4.375% due 10/02/2031 (d)(f)		250		0.16	Pacific Gas & Electric Co.	200	274	0.22	4.398% due 13/03/2045 €	500	517	0.41
4.875% due 12/02/2027 (d)(f) 6.537% due 12/08/2033		200 250		0.14 0.21	3.000% due 15/06/2028 3.150% due 01/01/2026	300 300		0.22	4.408% due 13/03/2045	1,500	1,429	1.14
UniCredit SpA		_50	201	0.21	4.450% due 15/04/2042	250	202	0.16	Great Hall Mortgages PLC	2,960	3,666	2.93
4.450% due 03/12/2027 (d)(f)	€	400	394	0.31	5.250% due 01/03/2052	200		0.14	5.599% due 18/06/2038 £  GS Mortgage Securities Corp. Trus		3,000	2.93
5.459% due 30/06/2035		300		0.23	5.900% due 15/06/2032 6.700% due 01/04/2053	1,400 400	1,425 435		7.659% due 15/11/2032 \$	489	473	0.38
VICI Properties LP		202		0.05	Petrobras Global Finance BV	.00	133	5.55	Harbour Energy PLC			
4.500% due 15/01/2028		300	286	0.23	6.850% due 05/06/2115	45	42	0.03		2,000	2,481	1.98

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Hospitality Mortgage Trust 7.475% due 15/11/2036	\$ 178	\$ 174	0.14	First Franklin Mortgage Loan Trust 4.757% due 25/03/2036 \$	733 \$	680	0.54	5.750% due 12/10/2110 6.350% due 09/02/2035 10.000%	\$ 100 \$ 200	90 210	0.07 0.17
JPMorgan Chase Commercial N 2.854% due 06/09/2038	<b>lortgage</b> 900	Securities 832	<b>Trust</b> 0.66	Golden Bar Securitisation SRL 6.816% due 22/09/2043 € 7.516% due 22/09/2043	310 310		0.28 0.28		KN 10,000	588	0.47
<b>Jupiter Mortgage PLC</b> 8.971% due 20/07/2060	£ 900	1,145	0.92	Home Equity Asset Trust 6.130% due 25/04/2036 \$	738		0.28	3.750% due 07/02/2034 5.500% due 18/09/2028	€ 220 150	210 171	0.17 0.14
<b>Lehman XS Trust</b> 5.830% due 25/11/2035	\$ 432	384	0.31	Long Beach Mortgage Loan Trust 5.790% due 25/10/2036	758		0.19	6.375% due 18/09/2033 Russia Government Interna	150 ational Bond	175	0.14
Mansard Mortgages PLC 5.690% due 15/10/2048	£ 414	517	0.41	5.930% due 25/12/2036 6.070% due 25/02/2036	625 357	224	0.18 0.23	5.250% due 23/06/2047 ^ South Africa Government I	\$ 200	71 Rond	0.06
Morgan Stanley Capital Trust 6.859% due 15/07/2035	\$ 450	446	0.36	Morgan Stanley Capital, Inc. Trust 6.025% due 25/01/2036	900	719	0.57	10.500%	AR 35,760	2,047	1.64
Newgate Funding PLC 5.509% due 01/12/2050 Residential Accredit Loans, Inc.	£ 334	411	0.33	New Century Home Equity Loan Tr 6.205% due 25/10/2035	700	592	0.47	Turkey Government Intern 5.250% due 13/03/2030	\$ 1,000	920	0.73
6.000% due 25/09/2035	\$ 222	185	0.15	Structured Asset Investment Loan 6.445% due 25/05/2035	711		0.50	5.750% due 11/05/2047	250	197 <b>7,041</b>	0.16 <b>5.62</b>
Stratton Mortgage Funding PLC 8.221% due 20/07/2060	£ 440	561	0.45	Structured Asset Securities Corp. N 5.760% due 25/07/2036	viortgage 670 _		0.52		SHARES		
Tower Bridge Funding PLC 0.000% due 20/01/2066 (a)	450	575	0.46		_	6,243	4.99	COMMON STOCKS COMMUNICATION SERVI	CES		
<b>Trinity Square PLC</b> 7.970% due 15/07/2059	500	633	0.51	SOVEREIGN ISSUES  Argentina Government Internation	nal Bond			Intelsat Emergence S.A. (b)(g)	937	27	0.02
WaMu Mortgage Pass-Through 4.549% due 25/07/2037	Certifica \$ 516	431	0.34	0.750% due 09/07/2030 3.500% due 09/07/2041	160 272	93	0.05	Total Transferable Securitie	s <u>\$</u>	135,928	108.60
		18,364	14.67	3.625% due 09/07/2035 4.250% due 09/01/2038	179 63	61 25	0.05 0.02	INVESTMENT FUNDS			
ASSET-BACKED SECURITIES				Bonos de la Tesoreria de la Republ 4.500% due 01/03/2026 CLP	lica en Pe 50,000		0.04	COLLECTIVE INVESTMENT	SCHEMES		
<b>AREIT LLC</b> 7.470% due 17/08/2041	500	500	0.40	Israel Government International B	'	1,131		PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV			
Argent Securities, Inc. Asset-Ba Pass-Through Certificates	cked			Mexico Government International 2.750% due 27/11/2031 (c) MXN	<b>Bond</b> 7.982	116	0.33	Fund (e)	12,383	123	0.10
7.270% due 25/11/2034	400	364	0.29	4.000% due 30/11/2028 (c)	7,982 8,939		0.33	Total Investment Funds	<u>\$</u>	123	0.10

#### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2024	1	\$ 0	0.00
Euro-Bund 10-Year Bond March Futures	Long	03/2024	1	2	0.00
U.S. Treasury 10-Year Note March Futures	Long	03/2024	5	10	0.01
				\$ 12	0.01
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 12	0.01

# CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

**INTEREST RATE SWAPS** 

#### CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1) Unrealised **Fixed Deal** Maturity Notional Appreciation/ % of Index/Tranches **Receive Rate** Date Amount(2) (Depreciation) Net Assets CDX.EM-36 5-Year Index 1.000% 20/12/2026 460 (1) 0.00 \$ CDX.EM-38 5-Year Index CDX.EM-40 5-Year Index 1.000 20/12/2027 900 0.00 1.000 20/12/2028 1,400 0.00 5.000 CDX.HY-41 5-Year Index 20/12/2028 4,257 (26)(0.02)\$ (25) (0.02)

Pay/ Receive		I		n 2 1	Unrealised	0/ 5
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000%	16/06/2028	¥ 130.000	\$ (3)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2028	490,000	(10)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.200	15/12/2041	30.000	, O	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	27,400	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	\$ 450	(4)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/12/2052	800	(7)	(0.01)

# Schedule of Investments Income Fund II (Cont.)

Pay/ Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive(3)	1-Day USD-SOFR Compounded-OIS	2.350%	17/01/2025	\$ 900	\$ (1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.450	20/12/2024	3,800	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	1,750	5	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	200	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	100	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	9,850	47	0.04
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	100	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	1,900	(12)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	200	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.610	12/12/2032	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	17,600	101	0.08
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	1,800	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	8,300	22	0.02
Receive(3)	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	3,400	(27)	(0.02)
Pay	1-Year BRL-CDI	10.512	04/01/2027	BRL 10,200	0	0.00
Pay	6-Month EUR-EURIBOR	2.100	11/04/2024	€ 100	1	0.00
Pay	6-Month EUR-EURIBOR	2.100	13/04/2024	200	2	0.00
Pay	6-Month EUR-EURIBOR	2.100	17/05/2024	100	1	0.00
Pay	6-Month EUR-EURIBOR	2.250	28/04/2024	100	1	0.00
Pay	6-Month EUR-EURIBOR	2.250	03/05/2024	100	1	0.00
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	100	1	0.00
Receive(3)	6-Month EUR-EURIBOR	3.000	20/03/2034	1,100	(5)	(0.01)
Receive(3)	6-Month EUR-EURIBOR	3.250	20/03/2029	400	(2)	0.00
Pay	28-Day MXN-TIIE	9.295	30/10/2028	MXN 19,400	1	0.00
					\$ 103	0.08
Total Centr	ally Cleared Financial Derivative Instruments				\$ 78	0.06

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### **WRITTEN OPTIONS** INTEREST RATE SWAPTIONS **Expiration** Pay/Receive Exercise Notional Fair % of Floating Rate Index **Counterparty Description** Floating Rate Rate Date Amount<sup>(1)</sup> Premium Value **Net Assets** DUB Call - OTC 1-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.790% 08/04/2024 100 \$ (1) \$ 0 0.00 Put - OTC 1-Year Interest Rate Swap 3-Month USD-LIBOR 2.790 08/04/2024 100 0.00 Pay (1) GLM Call - OTC 1-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.697 02/04/2024 100 (1) 0 0.00 Put - OTC 1-Year Interest Rate Swap 3-Month USD-LIBOR 2.697 02/04/2024 100 (1) (2) (0.01)Pay \$ (4) \$ (3) (0.01)

<sup>(1)</sup> Notional Amount represents the number of contracts.

CREDIT DE	REDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)										
		Fixed Deal	Bankoviko	Notional	Duamiuma	Unrealised Appreciation/	Fair	0/ -4			
		rixed Deal	Maturity	Notional	Premiums		Fair	% of			
Counterparty	Reference Entity	Receive Rate	Date	Amount <sup>(2)</sup>	Paid/(Received)	(Depreciation)	Value	Net Assets			
MYC	South Africa Government International Bond	1.000%	20/12/2026	\$ 200	\$ (9)	\$ 8	\$ (1)	0.00			

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

# FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 993	\$ 1,257	\$ 0	\$ (9)	\$ (9)	(0.01)
	01/2024	\$ 941	¥ 138,828	45	0	45	0.04
	02/2024	29	CNY 204	0	0	0	0.00
	03/2024	CNH 775	\$ 10 <u>7</u>	0	(2)	(2)	0.00
DDC	03/2024	IDR 82,763	5	0	0	0	0.00
BPS	01/2024	€ 135 HKD 2	146 0	0	(3)	(3)	0.00
	01/2024 01/2024	HKD 2 \$ 937	¥ 138,000	42	0	42	0.00 0.03
	01/2024	3 957 99	TRY 2,928	0	0	0	0.00
	01/2024	ZAR 31,398	\$ 1,695	0	(19)	(19)	(0.01)
	02/2024	TWD 594	19	Ö	(1)	(1)	0.00
	02/2024	\$ 51	CNY 364	Ö	0	0	0.00
	03/2024	TWD 3,984	\$ 127	0	(5)	(5)	0.00
	03/2024	\$ 8	IDR 127,761	0	0	0	0.00
BRC	01/2024	HKD 3	\$ 0	0	0	0	0.00
	01/2024	\$ 792	¥ 115,000	24	0	24	0.02
	01/2024	263	TRY 7,825	0	(1)	(1)	0.00
	03/2024	HKD 77	\$ 10	0	0	0	0.00
CDV	04/2024	\$ 860	TRY 27,647	0	(12)	(12)	(0.01)
CBK	01/2024 01/2024	BRL 3,499 MXN 6,836	\$ 719 388	0	(2) (14)	(2) (14)	0.00 (0.01)
	01/2024	\$ 194	HKD 1,515	0	0	0	0.00
	01/2024	ZAR 5.868	\$ 308	0	(12)	(12)	(0.01)
	02/2024	\$ 2,628	BRL 13,482	143	0	143	0.11
	04/2024	719	3,534	3	Ö	3	0.00
GLM	01/2024	BRL 396	\$ 80	0	(1)	(1)	0.00
	01/2024	MXN 977	56	0	(2)	(2)	0.00
	02/2024	BRL 23	4	0	0	0	0.00
	03/2024	\$ 11	IDR 171,704	0	0	0	0.00
JPM	02/2024	82	BRL 401	1	0	1	0.00
	03/2024	541	2,674	6	0	6	0.01
MDC	03/2024	292	TWD 9,076	9	0	9	0.01
MBC	01/2024	€ 6,197	\$ 6,813	0	(34)	(34)	(0.03)
	01/2024 01/2024	£ 72 ¥ 156.000	91 1.095	0	(1) (13)	(1) (13)	0.00 (0.01)
	03/2024	TWD 4,635	1,093	0	(7)	(7)	(0.01)
	03/2024	\$ 208	HKD 1,617	0	0	0	0.00
MYI	01/2024	AUD 4.180	\$ 2,853	0	0	0	0.00
	01/2024	£ 30	38	0	0	0	0.00
	02/2024	\$ 30	CNY 213	0	0	0	0.00
	03/2024	IDR 941,334	\$ 61	0	0	0	0.00
	03/2024	\$ 37	IDR 570,536	0	0	0	0.00
SCX	03/2024	HKD 2,183	\$ 280	0	0	0	0.00
CCD	03/2024	\$ 7	IDR 112,046	0	0	0	0.00
SSB	01/2024	BRL 3,897	\$ 805	3	0	3	0.00
	01/2024	CLP 51,719	59	0	(1)	(1)	0.00
	01/2024 01/2024	HKD 10 \$ 784	1 BRL 3,897	0 18	0	0 18	0.00 0.01
UAG	01/2024	£ 8,989	\$ 11,378	0	(82)	(82)	(0.07)
0/10	01/2024	L 0,303	۱۱٫۵٬۱۱ پ		. ,	. ,	, ,
				\$ 294	\$ (221)	\$ 73	0.06

# HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the E Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 3,292	AUD 4,965	\$ 97	\$ 0	\$ 97	0.09
BOA	01/2024	221	334	7	0	7	0.01
BPS	01/2024	AUD 354	\$ 236	0	(6)	(6)	(0.01)
CBK	01/2024	309	204	0	(8)	(8)	(0.01)
	01/2024	\$ 123	AUD 180	0	0	0	0.00
MBC	01/2024	1,290	1,945	38	0	38	0.03
UAG	01/2024	1,587	2,391	46	0	46	0.04
				\$ 188	\$ (14)	\$ 174	0.15

As at 31 December 2023, the E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to Delivered		ncy to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	\$	267	€	245	\$ 3	\$ 0	\$ 3	0.00
CBK	01/2024	€	26	\$	29	0	0	0	0.00
MBC	01/2024		98		106	0	(1)	(1)	(0.01)
	01/2024	\$	1,983	€	1,803	10	0	10	0.01
MYI	01/2024		1,956		1,779	10	0	10	0.01
UAG	01/2024		1,776		1,615	8	0	8	0.01
						\$ 31	\$ (1)	\$ 30	0.02

# Schedule of Investments Income Fund II (Cont.)

As at 31 December 2023, the E Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 26	\$ 32	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$ 1,031	£ 814	7	0	7	0.01
BPS	01/2024	1,031	812	5	0	5	0.00
BRC	01/2024	17	13	0	0	0	0.00
CBK	01/2024	£ 137	\$ 173	0	(2)	(2)	0.00
	01/2024	\$ 151	£ 119	1	0	1	0.00
GLM	01/2024	£ 996	\$ 1,269	0	(1)	(1)	0.00
MBC	01/2024	58	74	0	0	0	0.00
	01/2024	\$ 25	£ 20	0	0	0	0.00
MYI	01/2024	£ 23	\$ 29	0	0	0	0.00
	01/2024	\$ 38	£ 30	0	0	0	0.00
SCX	01/2024	5,626	4,448	44	0	44	0.04
SSB	01/2024	£ 560	\$ 705	0	(9)	(9)	(0.01)
	01/2024	\$ 3,605	£ 2,857	37	0	37	0.03
UAG	01/2024	5,625	4,444	41	0	41	0.03
				\$ 135	\$ (12)	\$ 123	0.10

Not Unrealised

As at 31 December 2023, the E Class JPY (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 42	¥ 6,219	\$ 2	\$ 0	\$ 2	0.00
BRC	01/2024	10	1,535	1	0	1	0.00
GLM	01/2024	67	9,805	3	0	3	0.00
MYI	01/2024	52	7,726	2	0	2	0.00
UAG	01/2024	85	12,484	3	0	3	0.01
				\$ 11	\$ 0	\$ 11	0.01
Total OTC Financial Deriva	tive Instruments					\$ 407	0.33

# **SECURITIES SOLD SHORT**

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 4.500% due 01/01/2054	\$ 600	\$ (582)	(0.47)
Total Securities Sold Short		\$ (582)	(0.47)
Total Investments		\$ 135,966	108.63
Other Current Assets & Liabilities		\$ (10,806)	(8.63)
Net Assets		\$ 125,160	100.00

# NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Security did not produce income within the last twelve months.
- (c) Principal amount of security is adjusted for inflation.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Restricted Securities (31 December 2022: 0.04%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Intelsat Emergence S.A.	24/02/2021	\$ 77	\$ 27	0.02

(h) Security with an aggregate fair value of \$3,529 (31 December 2022: \$Nil) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$1,462 (31 December 2022: \$961) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$31 (31 December 2022: \$61) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

#### Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 135,326	\$ 602	\$ 135,928
Investment Funds	123	0	0	123
Financial Derivative Instruments(3)	2	495	0	497
Securities Sold Short	0	(582)	0	(582)
Totals	\$ 125	\$ 135,239	\$ 602	\$ 135,966

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 56,688	\$ 282	\$ 56,970
Investment Funds	1,740	0	0	1,740
Financial Derivative Instruments(3)	(4)	316	0	312
Totals	\$ 1,736	\$ 57,004	\$ 282	\$ 59,022

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions <sup>(1)</sup>	% of Net Assets
MSC	5.600%	19/12/2023	03/01/2024	\$ (2,181)	\$ (2,183)	(1.74)
	5.710	19/12/2023	04/01/2024	(1,389)	(1,389)	(1.11)
Total Sale-Buyback Financing Transactions					\$ (3,572)	(2.85)

<sup>(1)</sup> Payable for sale-buyback transactions includes \$1 of deferred price drop.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

	As at 31-Dec-2023			As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	
AZD	\$ 97	\$ 0	\$ 97	\$ 3	\$ 0	\$ 3	
BOA	50	0	50	(65)	0	(65)	
BPS	16	0	16	(73)	0	(73)	
BRC	12	0	12	(5)	0	(5)	
CBK	109	0	109	24	0	24	
DUB	(1)	0	(1)	(2)	0	(2)	
GLM	(3)	0	(3)	(36)	30	(6)	
JPM	16	0	16	N/A	N/A	N/A	
MBC	(8)	0	(8)	22	0	22	
MYC	(1)	31	30	(8)	31	23	
MYI	12	0	12	(10)	0	(10)	
SCX	44	0	44	27	0	27	
SSB	48	0	48	N/A	N/A	N/A	
UAG	16	0	16	3	0	3	

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	44.99	55.36
Transferable securities dealt in on another regulated market*	63.19	45.23
Other transferable securities	0.42	0.03
Investment funds	0.10	3.07
Financial derivative instruments dealt in on a regulated market	0.01	0.00
Centrally cleared financial derivative instruments	0.06	0.76
OTC financial derivative instruments	0.33	(0.21)
Securities sold short	(0.47)	N/A
Sale-buyback financing transactions	(2.85)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	0.96	1.71
Corporate Bonds & Notes	18.65	12.97
U.S. Government Agencies	43.99	19.84
U.S. Treasury Obligations	19.70	35.05
Non-Agency Mortgage-Backed Securities	14.67	17.43
Asset-Backed Securities	4.99	10.35
Sovereign Issues	5.62	3.23
Common Stocks	0.02	0.04
Rights	N/A	0.00
Investment Funds	0.10	3.07
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.01	0.01
Written Options		
Options on Exchange-Traded Futures Contracts	N/A	(0.01)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Sell Protection	(0.02)	0.28
Interest Rate Swaps	0.08	0.48
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	(0.01)	(0.08)
Options on Securities	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.01)
Forward Foreign Currency Contracts	0.06	(0.27)
Hedged Forward Foreign Currency Contracts	0.28	0.15
Securities Sold Short	(0.47)	N/A
Other Current Assets & Liabilities	(8.63)	(4.24)
Net Assets	100.00	100.00

Company   Section   Sect	PAR	FAIR % OF VALUE NET		% OF NET
Section   Sect	DESCRIPTION (000S)		DESCRIPTION (000S) (000S) ASSETS DESCRIPTION (000S) (000S) AS	
Control   Cont			Topalar 7155 Moregage 1 ass 111 bagin 11 ase	0 67
1,000   1,00			0.875% due 15/01/2029 1,413 1,353 0.54 Residential Asset Securities Corp. Trust	5.07
Page Resilient   1939   2018			1,0000/ dua 15/03/2046 3,077 3,530 1,00 3.73076 tute 23/09/2030 744 720 0	
Page Registred IA   1.000		58 0.02	1.000% due 15/02/2048 437 353 0.14 Securitized Asset Packed Paccinables LLC Trust	J.U I
2007-06-10-10-10-10-10-10-10-10-10-10-10-10-10-		744 0 20	1.375% due 15/07/2033 1,418 1,376 0.54 1.375% due 25/12/2036 1,694 1,533 0	
2.2006   10.0000   10.000			1.500% due 15/02/2053 828 752 0.30 Wells Fargo Home Equity Asset-Backed Securities Tru	
None   Company			1.025 /0 due 15/10/2027 (g) 12,040 11,500 4.72	
1,000% due 01/10/2053   13,65   540   0.61		0 000	2.125% due 15/02/2040 71 73 0.03	
2007-96			05 Q05 22 Q5	
Problem   Pro			0.250% due 21/11/2032 AUD 2.864 1.763 0	0 70
\$\ \text{\$0.000} \text{\$\frac{0.000}{\text{\$0.000}} \text{\$\frac{0.0000}{\text{\$0.000}} \text{\$\frac{0.0000}{\text{\$0.000}} \text{\$\frac{0.0000}{\text{\$0.0000}} \text{\$\frac{0.0000}{\text{\$0.00000}} \text{\$\frac{0.0000}{\text{\$0.00000}} \text{\$\frac{0.0000}{\text{\$0.00000}} \text{\$\frac{0.0000}{\text{\$0.00000}} \text{\$\frac{0.0000}{\text{\$0.00000}} \text{\$\frac{0.00000}{\text{\$0.00000}} \text{\$\frac{0.00000}{\text{\$0.000000}} \$\frac{0.00000000000000000000000000000000000			NON-AGENCY MORTGAGE-BACKED SECURITIES 0.750% due 21/11/2027 733 494 0	0.19
1.000% due 01/01/20053   6.06   6.72   0.38   2.000% due 01/01/20053   494   6   0.00   3.500% due 01/01/20053   494   6   0.00   3.500% due 01/01/20053   2.40   37   0.10   3.500% due 01/01/20053   3.50   4.00   3.500% due 01/01/20053   3.50   4.00   3.500% due 01/01/20054   3.50   0.10   3.500% due 01/01/20054   3.50   0.10   3.500% due 01/01/20054   3.00   0.10   3.500% due 01/01/2005		770 0 24	1211 Avenue of the Americas frust	).34
1500% do c011002053			Ranc of America Alternative Loan Trust  0.500% due	
5.00% due   0.0002033   2.347   337   0.137   3.00   0.108   2.000   0.000200297   1.393   1.53   0.008   0.000000000000000000000000000	1.500% due 01/10/2053 8,066	972 0.38	6.000% dua 25/06/2046 171 145 0.06 01/12/2050 (d) CAD 244 148 0	0.06
Section   Sect			Banc of America Funding Trust 01/12/2047 (d) 2.251 1.620 (	0.64
Realized   Dammark A/S   1,000% doi:10/10/2009   3,100   3,000   4,000   1,000% doi:10/10/2009   3,100   3,000   4,000   1,000   3,000   1,000% doi:10/2009   3,000   1,000% doi:10/2009   3,000% doi:10/2009   4,000   4,000   1,000   5,000% doi:10/2009   4,000   4,000   1,000   5,000% doi:10/2009   4,000   4,			6 000% due 25/03/2034 50 58 0.02 France Government International Bond	
1,000% due 01/10/2055		260 0.14	0.100% due	0.40
1.00% tild 0.1107/2033			0.100 / 0 ddc	0.00
Section   Continue				J.86
Petrobras Global Finance BV   7.250% due 17/03/2044   \$ 157			HarborView Mortgage Loan Trust 25/07/2038 (d) 987 1,022 0	0.40
Petrobras Global Finance BV   7.250% due 1/03/20244		6,989 2.76	6.572% due 20/06/2055 47 42 0.02 25/07/2030 (d) 1.616 1.840 (d)	0.73
Petrobras Global Finance BV	LITILITIES		4.5000/duc 1.000/duc	0.02
\$\frac{1}{\text{1.57}} \text{   \$\frac{1}{\text{5.67}} \tex			23/07/2040 (u) 45 50 0	J.UZ
U.S. GOVERNMENT AGENCIES  U.S. GOVERNMENT AGENCIES  S859% due 2007/2036 \$ 120 105 0.04 1.400% due 1.505/2036 (0) 2,279 2,333 0.93 2.505% due 2007/2036 \$ 120 105 0.04 1.400% due 1.400% due 1.505/2036 (0) 1.0,295 11,193 4.42 2.305 0.00 2.00 2.00 2.00 2.00 2.00 2.00 2.		164 0.07	3.614% due 10/02/2032 2,000 1,829 0.72 0.100% due	
Sequeia Mortgage Trust   5,00% due 1,00% due 1,00% due 2,007,00% due 2,007,00% due 2,00% due 2	Total Corporate Bonds & Notes	7,153 2.83		2.37
Freddic Mac	U.S. GOVERNMENT AGENCIES		Seguoja Mortgage Trust 15/05/2030 (d) 2,279 2,353 C	0.93
SASS due 1506/2047   657   638   0.25   5.000% due 25010/2058   2,230   2,093   0.85   1509/2026 (d)   1,189   1,317   0.55   0.66   0.188% due 20010/2072   1,680   1,675   0.66   0.67   0.000% due 25010/2058   1   1   1   0.000   0.100% due 25010/2058   0.20010/2073   3,820   8,711   3,44   0.488% due 20005/2073   305   307   0.12   0.489% due 2508/2045   1,69   1,523   0.60   0.489% due 20005/2073   305   307   0.12   0.498% due 2508/2045   1,69   1,523   0.60   0.409% due 2508/2045   1,69   1,			3.672 % dae 20/07/2030 \$ 120 103 0.04 26/05/2025 (d) 10 295 11 193 4	4.42
Malw Mortgage Pass-Through Certificates Trust   1.00   1.009/024/01   1.009/024/01   2.001/12073   1.009/024/01   2.001/12073   1.009/024/01   2.001/12073   1.009/024/01   2.001/12073   1.009/024/01   2.001/12073   1.009/024/01   2.001/12073   1.009/024/01   2.001/12073   1.009/024/01   2.001/12073   1.009/024/01   2.001/12073   2.001/12073   1.009/024/01   2.001/12073   2.0		638 0.25	2.500% due 5.001.2005	
5.29% due 25/08/2034   5.29   5.29% due 25/08/2034   5.69   5.60   5.00   5.00% due 1.003/2024 (d) ¥ 434,070   3.104   1.23   5.264% due 20/08/2068   91   89   0.03   5.48% due 20/08/2073   3.05   3.07   0.12   5.00% due 21/08/2073   3.00   3.00% due 21/08/2073   3.00% due 2		1.675 0.66	Wally Mortgage Page Through Cortificator Trust	J.52
2.001/20/3		1,075 0.00	5.907% due 25/09/2033 1 1 0.00 0.100% due	
6.438% due 20105/2073 305 307 0.12 6.438% due 2011/2072 1,897 1,915 0.76 6.438% due 2011/2072 1,897 1,915 0.76 6.438% due 2011/2072 1,897 1,915 0.76 6.439% due 0110/2072 2,961 2,802 1.11 6.500% due 010/02/052 2,961 2,802 1.11 6.500% due 010/02/053 982 0.95 0.38  Uniform Mortgage-Backed Security, TBA 4,000% due 010/10/2054 11,900 11,261 4.45 6.500% due 010/02/054 5,800 5,741 2.27 6.5000% due 010/02/054 5,800 3,918 1.55 6.000% due 01/02/02054 1,800 11,982 4,73 6.5000% due 01/02/02054 1,800 1,80			C 4000/ due 25/09/2045 1 610 1 522 0 60 10/03/2024 (d) \$ 434,070 3,104 1	1.23
Hinform Mortgage-Backed Security 4,000% due 01/08/2052 2,961 2,802 1.11 4,500% due 01/08/2052 982 952 0.88 Uniform Mortgage-Backed Security, TBA 4,000% due 01/01/2054 11,900 11,261 4.45 4,500% due 01/02/2054 14,600 14,163 5.59 5,000% due 01/02/2054 3,900 3,918 1.55 5,000% due 01/02/2054 11,800 11,982 4.73 6,500% due 01/02/2054 18,800 11,982 4.73 6,500% due 15/04/2025 2,144 2,068 0.82 0.125% due 15/04/2025 2,144 2,068 0.82 0.125% due 15/04/2026 2,816 2,681 1.06 0.125% due 15/04/2026 193 183 0.07 0.125% due 15/04/2026 (3 13 8.49 13,154 5.19 0.125% due 15/04/2026 (3 13 8.49 13,154 5.19 0.125% due 15/04/2027 763 717 0.28 0.125% due 15/04/2027 763 717 0.28 0.125% due 15/04/2027 763 717 0.28 0.125% due 15/04/2030 880 434 0.17 0.125% due 15/04/2030 880 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 887 7,804 3.08 0.125% due 15/04/2031 889 7,804 3.08 0.125% due 15/04/2031 889 7,804 3.08 0.125% due 15/04/2031 889 7,804 3.08 0.125% due 15/04/2031 889 7,804 3.08 0.125% due 15/04/2031 889 7,804 3.08 0.125% due 15/04/2031			<b>10,970 4.33</b> 10/03/2028 (d) 975,291 7,271 2	2.87
Ameriquest Mortgage Securities, Inc. Asset-Backed   Securities   Mortgage Securities	·	1,915 0.76	0.100% due ASSET-BACKED SECURITIES 10/03/2029 (d) 1 687 753 12 612 4	4.98
4.50% due 01/07/2052 982 952 0.38  Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054 11,900 11,261 4.45 4.500% due 01/01/2054 15,800 5,741 2.27 5.500% due 01/02/2054 4,500 5,741 2.27 5.500% due 01/02/2054 3,900 3,918 1.55 6.000% due 01/02/2054 1,800 11,930 4,714 1.86 6.500% due 01/02/2054 4,500 6,868 27.20  U.S. TREASURY OBLIGATIONS		2 802 1 11	Spain Government International Rond	
Uniform Mortgage-Backed Security, TBA 4,000% due 01/01/2054 11,900 11,261 4.45 4,000% due 01/01/2054 15,800 5,741 2.27 5,500% due 01/02/2054 3,900 3,918 1.55 6,000% due 01/02/2054 11,800 11,982 4.73 6,500% due 01/02/2054 12,000 11,800 11,982 4.73 6,500% due 01/02/2054 12,000 11,800 11,	4.500% due 01/07/2052 982		Pass-Through Certificates 0.000% due 30/11/2027 (d) € 10.993 12.117 //	<i>1</i> 72
4.500% due 01/02/2054		11 261 4 45	6.250% due 25/05/2034 33 33 0.01 0.700% due	+.70
Solidad   17/02/2054   5,800   5,741   2,27   5,500% due 01/02/2054   3,900   3,918   1,55   5,560% due 25/09/2036   89   85   0.03   0.125% due 01/02/2054   11,800   11,982   4,73   4,714   1,86   68,868   27.20   68,868   28.20   27.20			5/100/ L 3F/02/2025	
6.000% due 01/02/2054		5,741 2.27	1.450 /0 ddc 51/10/2027 500 515 0	J. 1J
Pass-Through Certificates			51125 / 6 ddc	0 17
U.S. TREASURY OBLIGATIONS  U.S. Treasury Inflation Protected Securities (d) 0.125% due 15/04/2025		4,714 1.86	0.4050/ 1	J. 1 /
U.S. TREASURY OBLIGATIONS  U.S. Treasury Inflation Protected Securities (d) 0.125% due 15/04/2025	_	68,868 27.20	6.415% due 25/10/2034 131 126 0.05 22/11/2036 (d) 174 215 0	0.08
U.S. Treasury Inflation Protected Securities (d) 0.125% due 15/04/2025 0.2144 0.2068 0.125% due 15/04/2026 0.125% due 15/07/2026 0.13,849 0.125% due 15/01/2036 0.125% due 15/01/2036 0.125% due 15/01/2036 0.125% due 15/01/2036 0.125% due 15/01/2036 0.125% due 15/01/2036 0.125% due 15/01/2036 0.125% due 15/01/2030 0.125% due 15/01/2030 0.125% due 15/01/2030 0.125% due 15/01/2030 0.125% due 15/01/2031 0.125% due 15/01/2032 0.250% due 15/01/2031 0.125% due 15/01/2032 0.250% due 15/01/2031 0.250% due 25/01/2031 0.250% due 25/01/2031 0.250% due 25/01/2031 0.250% due 25/01/2031 0.250% due 25/01	U.S. TREASURY OBLIGATIONS		22/03/2030 (d) 202 440 0	0.18
0.125% due 15/04/2026	U.S. Treasury Inflation Protected Securities	; (d)	U.125% due	n 70
0.125% due 15/07/2026 (g) 13,849 13,154 5.19			C 2700/ -lu- 25/04/2020 000 005 0 24	J. / O
0.125% due 15/10/2026 (g) 13,849 13,154 5.19 6.250% due 25/09/2035 64 63 0.02 22/03/2046 (d) 1,936 2,070 0.82 0.125% due 15/04/2027 763 717 0.28 0.125% due 15/07/2030 120 108 0.04 0.125% due 15/07/2030 480 434 0.17 0.125% due 15/07/2031 (h) 13,546 12,050 4.76 0.125% due 15/07/2031 (b) 13,546 12,050 4.76 0.125% due 15/07/2031 (b) 13,546 12,050 4.76 0.125% due 15/07/2032 8,879 7,804 3.08 0.125% due 15/02/2051 827 513 0.20 0.125% due 15/02/2052 663 407 0.16 0.125% due 15/02/2052 663 407 0.16 0.25% due 15/02/2050 120 78 0.03 0.375% due 15/02/2057 1,898 1,804 0.71 0.375% due 15/07/2027 1,898 1,804 0.71 0.375% due 15/07/2027 1,898 1,804 0.71 0.500% due 15/07/2027 1,203	the state of the s			ე.27
0.125% due 15/07/2030	0.125% due 15/10/2026 (g) 13,849	13,154 5.19		0.82
0.125% due 15/07/2031 (h) 13,546 12,050 4.76 (6.325% due 25/08/2034 118 116 0.05 0.125% due 15/07/2031 (h) 13,546 12,050 4.76 (6.325% due 25/08/2034 118 116 0.05 0.125% due 15/07/2032 8,879 7,804 3.08 HSI Asset Securitization Corp. Trust 0.125% due 15/02/2051 827 513 0.20 5.790% due 25/05/2037 12 12 0.00 0.625% due 0.22/03/2051 (d) 488 496 0.20 0.125% due 15/02/2052 663 407 0.16 JPMorgan Mortgage Acquisition Trust 0.250% due 15/02/2050 120 78 0.03 0.375% due 15/02/2057 1,898 1,804 0.71 0.375% due 15/07/2027 1,898 1,804 0.71 0.375% due 15/07/2027 11,043 10,496 4.15 0.625% due 15/07/2028 2,245 2,125 0.84 0.625% due 15/07/2038 2,245 2,125 0.85 0.625% due 15/07/2036 1,675 1,646 0.65 0.750% due 0.625%			40/00/00404/10	0 77
0.125% due 15/07/2051 827 513 0.20 5.790% due 25/05/2037 12 12 0.00 0.625% due 0.625% due 0.625% due 0.625% due 15/07/2027 11,043 10,496 4.75 0.500% due 15/07/2027 11,043 10,496 4.75 0.625% due 15/07/2028 2,245 2,215 0.84 0.625% due 15/07/2032 6,248 5,712 2.26 0.625% due 15/07/2033 13 10 0.00 488 496 0.20 0.625% due 0	0.125% due 15/07/2030 480	434 0.17	10the Equity Asset 11ust	J. / /
0.125% due 15/02/2052 663 407 0.16 0.25% due 15/02/2050 120 78 0.03 0.375% due 15/02/2077 1,898 1,804 0.71 0.375% due 15/07/2027 11,043 10,496 4.15 0.500% due 15/07/2028 2,245 2,125 0.84 0.625% due 15/07/2028 129 125 0.05 0.625% due 15/07/2032 6,248 5,712 2.26 0.625% due 15/07/2033 13 10 0.00 5.790% due 25/12/2034 619 603 0.24 0.00 0.00 0.00 0.25% due 25/07/2030 1.20 0.00 0.625% due 0.5/07/2030 0.625% due 0.5/07/2030 0.625% due 0.5/07/2030 0.625% due 0.625%			HSI Asset Securitization Corp. Trust 22/03/2051 (d) 488 496 0	ე.20
0.250% due 15/02/2050 120 78 0.03 5.950% due 25/07/2036 1,675 1,646 0.65 22/11/2042 (d) 889 1,102 0.43 0.375% due 15/07/2027 1,898 1,804 0.71 0.5075% due 15/07/2027 11,043 10,496 4.15 6.130% due 25/01/2035 99 96 0.04 22/11/2047 (d) 2,273 2,773 1.09 0.505% due 15/07/2028 2,245 2,125 0.84 0.625% due 15/07/2032 6,248 5,712 2.06 Park Place Securities, Inc. Asset-Backed Pass-Through Certificates 7.270% due 25/12/2034 619 603 0.24 4.125% due 22/07/2030 556 894 0.35 85.246 33.66	0.125% due 15/02/2051 827	513 0.20	5./90% due 25/05/2037 12 12 0.00 22/03/2040 (d) 262 331 C	0.13
0.375% due 15/01/2027 1,898 1,804 0.71 0.375% due 15/07/2027 11,043 10,496 4.15 6.130% due 25/01/2035 99 96 0.04 0.625% due 15/01/2026 129 125 0.05 0.625% due 15/07/2032 6,248 5,712 2.26 0.625% due 15/02/2043 13 10 0.00 Morgan Stanley ABS Capital, Inc. Trust 6.130% due 25/01/2035 99 96 0.04 22/11/2047 (d) 2,273 2,773 1.09 0.750% due 22/11/2047 (d) 2,273 2,773 1.09 0.750% due 22/11/2027 (d) 2,064 2,776 1.10 0.625% due 15/07/2032 6,248 5,712 2.26 7.270% due 25/12/2034 619 603 0.24 0.25				0.43
0.375% due 15/07/2027 11,043 10,496 4.15 6.130% due 25/01/2035 99 96 0.04 22/11/2047 (d) 2,273 2,773 1.09 0.500% due 15/01/2026 129 125 0.05 Park Place Securities, Inc. Asset-Backed Pass-Through Certificates 7.270% due 25/12/2034 619 603 0.24 4.125% due 22/07/2030 556 89.4 0.35 85.246 33.66	0.375% due 15/01/2027 1,898	1,804 0.71	Morgan Stanley ABS Capital, Inc. Trust 0.750% due	
0.625% due 15/01/2026 129 125 0.05 0.625% due 15/07/2032 6,248 5,712 2.26 0.625% due 15/02/2043 13 10 0.00 Pass-Through Certificates 7.270% due 25/12/2034 619 603 0.24 22/11/2027 (d) 2,064 2,776 1.10 4.125% due 22/07/2030 556 894 0.35 85.246 33.66			1 250% duo	1.09
0.625% due 15/07/2032 6,248 5,712 2.26 7.270% due 25/12/2034 619 603 0.24 4.125% due 22/07/2030 556 894 0.35 85.246 33.66	0.625% due 15/01/2026 129	125 0.05	Pass-Through Certificates 22/11/2027 (d) 2,064 2,776 1	
			7.270% due 25/12/2034 619 603 0.24 4.125% due 22/07/2030 556 894 C	
			03,240 33	7.00

# Schedule of Investments Inflation Multi-Asset Fund (cont.)

DESCRIPTION   SMARES   QUOS   ASSITS   DESCRIPTION   QUOS   QUOS   QUOS	0.09 0.10 0.35
Consumer DiscretionAry	0.10
Capri Holdings, Inc.   A   0   0.02   Brixmor Property Group, Inc.   2,765   64   0.03   Camden Property Trust   2,502   249   0.10   0.04   0.02   0.05   0.00   0.04   0.05	0.10
Hiton Worldwide Holdings, Inc.   S50   0.0   0.04   Marriott International, Inc. 'A'   250   249   0.10   5.860% due 10/01/20/24   250   249   249   250   250   2	0.10
Marriot International, Inc. 'A' 380 86 0.03 226 0.09 (COPT Defense Properties 1,749 45 0.02 5500% due 19/01/2024 250 249 Crown Castle, Inc. 1,440 166 0.07 AT+T, Inc. CubeSmart 3,325 154 0.06 5.700% due 19/01/2024 900 889 CIGNS Brands, Inc. (a) 1,300 29 0.01 Digital Realty Trust, Inc. 4,653 626 0.25 (Equito, Kinc. 1,460 1,176 0.46 5.500% due 19/01/2024 250 249 Equiphix, Inc. 1,460 1,176 0.46 5.500% due 19/01/2024 250 249 Equiphix, Inc. 2,664 398 0.16 5.500% due 19/01/2024 250 249 Equiphix, Inc. 2,664 398 0.16 5.500% due 19/01/2024 250 249 Equiphix, Inc. 2,664 395 0.16 Equiphix, Inc. 3,664 395 0.16 Equiphix, Inc. 4,650 395 0.16 Equiphix, Inc. 4,650 395 0.16 Equiphix, Inc. 4,650 395 0.16 Equiphix, Inc. 4,650 395 0.16 Equiphix, Inc. 4,650 395 0.16 Equiphix, Inc. 4,650 395 0.16 Equiphix, Inc. 5,570 3,000 due 30/01/2024 250 249 Equiphix, Inc. 6,668 351 0.14 South Equiphix, Inc. 2,570 3,000 due 30/01/2024 250 249 Equiphix, Inc. 6,668 351 0.14 South Equiphix, Inc. 6,668 351 0.14 South Equiphix, Inc. 6,668 351 0.14 South Equiphix, Inc. 6,668 351 0.14 South Equiphix, Inc. 6,668 351 0.14 South Equiphix, Inc. 6,668 351 0.14 South Equiphix, Inc. 6,668 351 0.14 South Equiphix, Inc. 6,668 351 0.14 South Equiphix, Inc. 6,668 351 0.14 South Equiphix, Inc. 6,668 351 0.14 South Equiphix, Inc. 8,668 351 0.14 South Equiphix,	0.10
CONSUMER STAPLES   CubeSmart   3,325   154   0,06   CubeSmart   3,325   10,14   0,15   0,06   CubeSmart   3,225   0,24   0,05   0,06   CubeSmart   3,225	0.35
CONSUMER STAPLES  Sovos Brands, Inc. (a) 1,300	0.35
Sovos Brands, Inc. (a)   1,300   29   0.01   0.01   0.01   0.01   0.02   0.01   0.01   0.02   0.01   0.02   0.01   0.02	
Description   1,300   29   0.01   0.01   0.02   0	0.40
Equinix, Inc.   1,460   1,176   0.46   1,776   1,776   1,	0.10
Hess Corp.   400   58   0.02   249   250   249   250   249   250   249   250   249   250   249   250   249   250   249   250   249   250   249   250   249   250   249   250   249   250	0.10
Equity Residential   6,450   395   0.16	0.10
Pioneer Natural Resources Co.   200   45   0.02   103   0.04   250   250   250   249   250   249   250   249   250   249   250   249   250   249   250   249   250   249   250   249   250   249   250   249   250   250   249   250   2	0110
Table   First Industrial Realty Trust, Inc.   1,393   223   0.09   1,000   4,000   25   0.01   1,000	0.10
HEALTH CARE   Amedisys, Inc. (a)	
Properties, Inc. (a)   400   38   0.01   Cerevel Therapeutics Holdings, Inc. (a)   1,100   47   0.02   ImmunoGen, Inc. (a)   1,300   38   0.02   InvenTrust Properties Corp.   1,308   250   0.01   InvenTrust Properties Corp.   3,367   85   0.03   0.02   InvenTrust Properties Corp.   3,367   85   0.03   0.04   InvenTrust Properties Corp.   3,367   85   0.03   0.05   0.05   0.04   InvenTrust Properties Corp.   3,367   85   0.03   0.05   0.05   0.04   InvenTrust Properties Corp.   3,367   85   0.03   0.05   0.05   0.04   InvenTrust Properties Corp.   3,367   85   0.03   0.05   0.0	0.10
Cerevel Therapeutics Holdings, Inc. (a)	
Healthpeak Properties, Inc.   11,757   233   0.09   230   0.00   250   0.00	0.10
Inc. (a)	0.40
National States Steel Corp.   1,100   53   0.02   1,100   53   0.02   1,100   53   0.02   1,100   53   0.02   1,100	0.10
RayzeBio, Inc. (a)   100   32   0.01   100   32   0.01   100   32   0.01   100   32   0.01   100   32   0.01   100   25   0.01   100   25   0.01   100   25   0.01   100   1	0.10
RayzeBio, Inc. (a)	0.10
INFORMATION TECHNOLOGY   Splunk, Inc. (a)   400   61   0.03   0.02   Mid-America Apartment Communities, Inc.   316   43   0.02   5.640% due 03/01/2024   250   2	0115
Communities, Inc.   316   43   0.02   316   43   0.02   316   43   0.02   316   31	0.10
National Storage Affiliates Trust	1.63
MATERIALS   Park Hotels & Resorts, Inc.   11,538   177   0.07	
Park Hotels & Resorts, Inc.	
Value   Valu	0.11
Public Storage   2,443   745   0.29	0.11
Howard Hughes Holdings, Inc. (a) 1,891 162 0.06  UTILITIES  PNM Resources, Inc. 324 13 0.01 827 0.33  Regency Centers Corp. 1,453 97 0.04  Retail Opportunity Investments Corp. 7,800 110 0.04  Rexford Industrial Realty, Inc. 4,066 228 0.09  Rexford Industrial Realty, Inc. 23,571 276 0.11  PIMCO Select Funds	1.74
Howard Hughes Holdings, Inc. (a) 1,891 162 0.06  UTILITIES  PNM Resources, Inc. 324 13 0.01 827 0.33  Regency Centers Corp. 1,453 97 0.04  Regency Centers Corp. 7,800 110 0.04  Retail Opportunity Investments Corp. 7,800 110 0.04  Rexford Industrial Realty, Inc. 4,066 228 0.09  REMOVED TO THE INVESTMENT SCHEMES 1000 1100 0.04  REMOVED TO THE INVESTMENT SCHEMES 1000 0.01  PIMCO Select Funds	114.24
WILLITIES  Retail Opportunity Investments Corp.  Rexpord Industrial Realty, Inc.  Report Industr	
PNM Resources, Inc. 324 13 0.01 827 0.33 Rexford Industrial Realty, Inc. 4,066 228 0.09 COLLECTIVE INVESTMENT SCHEMES PIMCO Select Funds	
827 0.33 RLJ Lodging Trust 23,571 276 0.11 PIMCO Select Funds	
021 0.33	
Pyman Hospitality nls - DIMCO	
PREFERRED SECURITIES  Properties, Inc. 2,558 282 0.11 US Dollar Short- SBA Communications Corp. 1,114 283 0.11 Term Floating NAV	
Nationwide Building Society Fund (f) 187 197 1 865	0.74
10.250% 813 135 0.05 Similar roberty group, inc. 6,100 870 0.34	
DEAL ESTATE INVESTMENT TRUSTS	
Invesco Physical	F 0 .
Alexandria real Estate	5.84
405 405 007	/ E0
A750 227 000	4.58
Allertean Hollies 4 Nett A 11,510 414 0.10	10.42
2447 222 000 Total Investment Funds \$ 29.356	11.16
Americal Realty Plus, Inc. 3,337 100 0.07	
Apartment Income REIT Corp. 4,071 141 0.06	

# REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
SSB	2.600%	29/12/2023	02/01/2024	\$ 364	U.S. Treasury Notes 0.250% due 31/07/2025	\$ (371)	\$ 364	\$ 364	0.14
Total Repurcha	se Agreeme	ents				\$ (371)	\$ 364	\$ 364	0.14

<sup>(1)</sup> Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 3-Year Note March Futures	Short	03/2024	8	\$ (6)	0.00
Australia Government 10-Year Bond March Futures	Short	03/2024	1	(2)	0.00

				Unrealised	
		Expiration	# of	Appreciation/	% of
Description	Туре	Month	Contracts	(Depreciation)	Net Assets
Euro-Bobl March Futures	Short	03/2024	17	\$ (36)	(0.01)
Euro-BTP Italy Government Bond March Futures	Long	03/2024	40	191	0.07
Euro-BTP Italy Government Bond March Futures	Short	03/2024	51	(51)	(0.02)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	57	(1)	0.00
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	23	(291)	(0.12)
Euro-OAT France Government 10-Year Bond March Futures	Long	03/2024	63	259	0.10
Euro-Schatz March Futures	Short	03/2024	171	(128)	(0.05)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	44	101	0.04
U.S. Treasury 5-Year Note March Futures	Short	03/2024	374	(903)	(0.36)
U.S. Treasury 10-Year Note March Futures	Long	03/2024	109	18	0.01
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	50	(256)	(0.10)
U.S. Treasury 30-Year Bond March Futures	Short	03/2024	78	(714)	(0.28)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	41	(530)	(0.21)
United Kingdom Long Ğilt March Futures	Long	03/2024	55	244	0.10
				\$ (2,105)	(0.83)

WRITTEN OPTIONS						
FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS						
Description	Exercise Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - ICE Euribor April 2024 Futures	\$ 96.750	12/04/2024	185	\$ (125)	\$ (125)	(0.05)
Total Financial Derivative Instruments Dealt in on a Regulated Market					\$ (2,230)	(0.88)

# CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

ay/ eceive oating ate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Asse
eceive	1-Day GBP-SONIO Compounded-OIS	0.500%	16/03/2042	£ 2,200	\$ 83	0.03
ay	1-Day GBP-SONIO Compounded-OIS	1.500	15/06/2052	6,500	(1,906)	(0.75)
eceive <sup>(1)</sup>	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054	4,000	(666)	(0.26)
ay <sup>(1)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	3,500	284	0.11
eceive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	16/06/2031	¥ 50,000	15	0.01
eceive	1-Day JPY-MUTKCALM Compounded-OIS	0.450	20/03/2029	154,390	47	0.02
eceive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/12/2031	77,000	7	0.00
eceive	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	1,950,000	(73)	(0.03
eceive	1-Day USD-SOFR Compounded-OIS	1.840	21/11/2028	\$ 3,100	286	0.11
ау	1-Day USD-SOFR Compounded-OIS	1.888	21/11/2053	600	(193)	(0.08
eceive	1-Day USD-SOFR Compounded-OIS	2.237	21/11/2053	2,300	448	0.18
ау	1-Day USD-SOFR Compounded-OIS	2.340	21/11/2028	11,200	(638)	(0.25
ceive <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	10,900	644	0.25
ay <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	24,600	(535)	(0.21
y(1)	1-Day USD-SOFR Compounded-OIS	3.900	22/03/2026	10,400	17	0.01
ceive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	66,900	(228)	(0.09
у	1-Day USD-SOFR Compounded-OIS	4.606	31/10/2025	29,600	340	0.13
y	1-Day USD-SOFR Compounded-OIS	4.611	31/10/2025	5,500	64	0.03
ceive	1-Day USD-SOFR Compounded-OIS	4.868	22/12/2025	10,400	(108)	(0.04
ceive	6-Month EUR-EURIBOR	0.190	04/11/2052	€ 200	87	0.03
ceive	6-Month EUR-EURIBOR	0.195	04/11/2052	200	100	0.04
ceive	6-Month EUR-EURIBOR	0.197	08/11/2052	400	174	0.07
y	6-Month EUR-EURIBOR	0.650	12/04/2027	600	(39)	(0.02
ý	6-Month EUR-EURIBOR	0.650	11/05/2027	300	(18)	(0.0)
ý	6-Month EUR-EURIBOR	0.700	11/04/2027	300	(19)	(0.0
ý	6-Month EUR-EURIBOR	1.000	13/05/2027	600	(30)	(0.0
ý	6-Month EUR-EURIBOR	1.000	18/05/2027	200	(10)	0.00
ceive <sup>(1)</sup>	6-Month EUR-EURIBOR	2.750	20/03/2054	11,180	(1,594)	(0.63
V	6-Month EUR-EURIBOR	2.879	15/08/2032	8,400	256	0.10
y(1)	6-Month EUR-EURIBOR	3.000	20/03/2034	35,010	2,523	1.00
ceive <sup>(1)</sup>	6-Month EUR-EURIBOR	3.500	20/03/2026	40,400	(713)	(0.28
у	CPTFEMU	2.356	15/11/2033	1,800	44	0.02
ceive	CPTFEMU	2.359	15/08/2030	1,400	26	0.0
у	CPTFEMU	2.363	15/11/2033	1,100	26	0.0
ý	CPTFEMU	2.390	15/11/2033	1,000	26	0.0
ceive	CPTFEMU	2.470	15/07/2032	1,100	19	0.0
ceive	CPTFEMU	2.548	15/11/2053	400	(13)	(0.0)
у	CPTFEMU	2.590	15/12/2052	500	17	0.01
eive	CPTFEMU	2.600	15/05/2032	2,400	37	0.0
ceive	CPTFEMU	2.620	15/11/2053	200	(12)	0.00
У	CPTFEMU	2.680	15/04/2053	2,100	163	0.06
y V	CPTFEMU	2.682	15/10/2053	300	24	0.0
, y	CPTFEMU	2.700	15/04/2053	2,300	147	0.06
ceive	CPTFEMU	2.720	15/06/2032	4,200	(37)	(0.01
y	CPTFEMU	2.736	15/10/2053	500	45	0.02
y V	CPTFEMU	2.763	15/09/2053	1,100	117	0.05

# Schedule of Investments Inflation Multi-Asset Fund (cont.)

Pay/ Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive	CPTFEMU	2.965%	15/05/2027	€ 10,700	\$ 224	0.09
Receive	CPTFEMU	2.980	15/06/2027	9,900	27	0.01
Receive	CPTFEMU	3.000	15/05/2027	1,900	35	0.01
Receive	CPTFEMU	3.130	15/05/2027	2,100	24	0.01
Pay	CPURNSA	1.280	19/05/2030	\$ 600	(39)	(0.02)
Receive	CPURNSA	1.794	24/08/2027	850	60	0.02
Receive	CPURNSA	1.798	25/08/2027	300	21	0.01
Receive	CPURNSA	1.890	27/08/2027	500	36	0.01
Pay	CPURNSA	1.954	03/06/2029	750	(55)	(0.02)
Pay	CPURNSA	2.165	16/04/2029	500	(38)	(0.02)
Receive	CPURNSA	2.314	26/02/2026	400	30	0.01
Pay	CPURNSA	2.353	09/05/2028	300	(24)	(0.01)
Pay	CPURNSA	2.360	09/05/2028	450	(36)	(0.01)
Pay	CPURNSA	2.364	10/05/2028	460	(36)	(0.01)
Pay	CPURNSA	2.379	09/07/2028	300	(24)	(0.01)
Receive	CPURNSA	2.419	05/03/2026	700	52	0.02
Receive	CPURNSA	2.703	25/05/2026	300	23	0.01
Receive	CPURNSA	2.768	13/05/2026	500	38	0.01
Receive	CPURNSA	2.813	14/05/2026	300	23	0.01
Pay	FRCPXTOB	1.280	15/11/2034	€ 200	(35)	(0.01)
Pay	FRCPXTOB	1.590	15/02/2028	180	(25)	(0.01)
Pay	UKRPI	3.480	15/01/2030	£ 800	(178)	(0.07)
Pay	UKRPI	3.566	15/03/2036	500	(90)	(0.04)
Pay	UKRPI	3.850	15/09/2024	400	(90)	(0.04)
Receive	UKRPI	4.143	15/10/2032	400	(1)	0.00
Receive	UKRPI	4.288	15/02/2032	2,500	165	0.07
Receive	UKRPI	4.595	15/08/2032	4,600	(247)	(0.10)
Receive	UKRPI	4.615	15/02/2027	4,900	229	0.09
Receive	UKRPI	4.735	15/12/2026	400	45	0.02
Receive	UKRPI	5.200	15/06/2024	1,300	67	0.03
Receive	UKRPI	5.330	15/06/2024	1,800	87	0.03
Receive	UKRPI	6.600	15/05/2024	800	43	0.02
					\$ (455)	(0.18)
Total Cent	trally Cleared Financial Derivative Instruments				\$ (455)	(0.18)

<sup>(1)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

<sup>\*</sup> A zero balance may reflect actual amounts rounding to less than one thousand.

WKII IEN U	PHONS							
INFLATION-C	APPED OPTIONS							
		Initial		Expiration	Notional		Fair	% of
Counterparty	Description	Index	Floating Rate	Date	Amount <sup>(1)</sup>	Premium	Value	Net Assets
GLM	Cap - OTC CPALEMU	\$ 100.151	Maximum of [(Final Index/Initial Index -1) - 3.000%]	22/06/2035	300	f /1.4\	¢ /11\	(0.01)
			or ()	///Uh//U35	300	<b>§</b> (14)	7 (11)	(0.01)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BPS	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.700%	13/02/2024	19,300	\$ (84)	\$ (286)	(0.11)
FAR	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.760	16/01/2024	15,800	(73)	(223)	(0.09)
GLM	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.900	20/03/2024	20,800	(100)	(116)	(0.05)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	4,000	(52)	(87)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	4,000	(52)	(20)	(0.01)
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	22,800	(288)	(465)	(0.18)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	22,800	(288)	(126)	(0.05)
MYC	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.758	16/01/2024	3,200	(15)	(45)	(0.02)
							\$ (952)	\$ (1,368)	(0.54)

<sup>(1)</sup> Notional Amount represents the number of contracts.

### CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	tional ount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	CMBX.NA.AAA.10 Index	0.500%	17/11/2059	\$ 200	\$ (6)	\$ 6	\$ 0	0.00
MYC	CMBX.NA.AAA.10 Index	0.500	17/11/2059	800	(26)	26	0	0.00
SAL	CMBX.NA.AAA.12 Index	0.500	17/08/2061	200	0	(1)	(1)	0.00
UAG	CMBX.NA.AAA.10 Index	0.500	17/11/2059	400	(12)	12	0	0.00
					\$ (44)	\$ 43	\$ (1)	0.00

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

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

INTEREST RA	ATE SWAPS								
Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
MYC	Receive	CPURNSA	1.800%	20/07/2026	\$ 600	\$ 0	\$ (89)	\$ (89)	(0.04)
	Receive	CPURNSA	1.805	20/09/2026	50	0	(7)	(7)	0.00
	Receive	CPURNSA	1.810	19/07/2026	500	0	(73)	(73)	(0.03)
						\$ 0	\$ (169)	\$ (169)	(0.07)

TOTAL RETU	JRN SWAPS	ON INDICES								
Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
CBK	Receive	TRNGLU Index	2,377	1-Month USD-LIBOR less						
				a specified spread	\$ 11,726	10/07/2024	\$ 0	\$ (32)	\$ (32)	(0.01)
JPM	Receive	JMABDEWU Index	1,627	0.053%	263	15/02/2024	0	(1)	(1)	0.00
	Receive	JMABNIU5 Index	95,050	0.000	17,075	15/02/2024	0	(153)	(153)	(0.06)
MAC	Receive	PIMCODBV Index	43,741	0.600	5,688	16/01/2024	0	30	30	0.01
	Receive	PIMCODBU Index	213,477	0.150	33,758	15/03/2024	(4)	(204)	(208)	(0.08)
							\$ (4)	\$ (360)	\$ (364)	(0.14)

TOTAL RET	JRN SWAPS	ON SECURITIES								
Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Pay	Exxon Mobil Corp.	465	1-Month USD-LIBOR						
MYI	Pay	Chevron Corp.	410	plus a specified spread 1-Month USD-LIBOR	\$ 46	16/10/2024	\$ 0	\$ 0	\$ 0	0.00
	)			plus a specified spread	61	24/04/2024	0	0	0	0.00
							\$ 0	\$ 0	\$ 0	0.00

Counterparty	Settlement Month	Currency to be Delivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
ВОА	01/2024	£ 10,278	\$	13,011	\$ 0	\$ (92)	\$ (92)	(0.04)
	02/2024	\$ 1,238	CNY	8,749	0	(1)	(1)	0.00
	03/2024	CNH 29,439	\$	4,095	0	(63)	(63)	(0.02)
	03/2024	\$ 423	INR	35,363	1	0	1	0.00
	06/2024	2,593	KRW	3,331,080	0	0	0	0.00
BPS	01/2024	CAD 8,499	\$	6,280	0	(166)	(166)	(0.07)
	01/2024	DKK 26,216		3,865	0	(21)	(21)	(0.01)
	01/2024	€ 36,605		39,940	0	(505)	(505)	(0.20)
	01/2024	£ 2,063		2,616	0	(13)	(13)	(0.01)
	01/2024	HUF 18,014		51	0	(1)	(1)	0.00
	01/2024 01/2024	¥ 174,300 KRW 65,689		1,185 50	0	(53) (1)	(53) (1)	(0.02) 0.00
	01/2024	PLN 560		133	0	(1)	(9)	0.00
	01/2024	\$ 309	DKK	2,100	2	(9)	(9)	0.00
	01/2024	ş 309 149	€	135	0	0	0	0.00
	01/2024	149	HUF	351	0	0	0	0.00
	01/2024	50	IDR	773,309	0	0	0	0.00
	01/2024	1,891	ZAR	35,052	23	Ö	23	0.01
	02/2024	CNY 3,210	\$	451	0	(2)	(2)	0.00
	02/2024	\$ 995	CNÝ	7,065	š	0	3	0.00
	02/2024	867	TWD	27,561	44	0	44	0.02
	03/2024	IDR 2,443,193	\$	153	0	(5)	(5)	0.00
	03/2024	TWD 3,717		118	0	(5)	(5)	0.00
	03/2024	\$ 1,469	INR	122,832	2	0	2	0.00
BRC	01/2024	CHF 37	\$	42	0	(2)	(2)	0.00
	01/2024	KRW 64,615		50	0	0	0	0.00
	01/2024	MXN 2,156		124	0	(3)	(3)	0.00
	01/2024	\$ 1,068	MXN	18,744	33	0	33	0.01
	01/2024	2,486	PLN	10,872	278	0	278	0.11
	01/2024	2,008	TRY	61,127	32	0	32	0.01
	01/2024	50	ZAR	924	1	0	1	0.00
	03/2024	TRY 2,342	\$	75	0	0	0	0.00
	03/2024	\$ 1,149		17,869,073	9	0	9	0.00
CDV	03/2024	1	THB	30	0	0	0	0.00
CBK	01/2024	BRL 8,875	\$	1,823	0	(4)	(4)	0.00
	01/2024 01/2024	COP 950,253 DKK 1,315		241	0	(4)	(4)	0.00 0.00
	01/2024	DKK 1,315 HUF 2,352		192 7	0	(3) 0	(3) 0	0.00
	01/2024	IDR 771,427		50	0	0	0	0.00
	01/2024	¥ 58,000		408	0	(4)	(4)	0.00

# Schedule of Investments Inflation Multi-Asset Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	MXN 6,628	\$ 376	\$ 0	\$ (14)	\$ (14)	(0.01)
	01/2024	\$ 190	CHF 166	7	0	7	0.00
	01/2024	478	COP 1,904,395	13 13	0	13	0.01
	01/2024 01/2024	346 ZAR 855	ZAR 6,580 \$ 45	0	0 (1)	13 (1)	0.01 0.00
	02/2024	CNY 2,018	280	0	(5)	(5)	0.00
	03/2024	\$ 50	IDR 771,625	0	0	0	0.00
	03/2024	644	ILS 2,346	9	Õ	9	0.00
	03/2024	304	PEN 1,143	4	0	4	0.00
	04/2024	1,823	BRL 8,965	8	0	8	0.00
	06/2024	KRW 1,326,248	\$ 1,016	0	(16)	(16)	(0.01)
DUB	01/2024	64,985	50	0	0	0	0.00
	03/2024	\$ 3,293	SGD 4,359	23	0	23	0.01
· A D	06/2024	800 CNIV 017	KRW 1,041,676	11	0	11	0.00
AR	02/2024	CNY 917	\$ 128	0	(2) 0	(2) 0	0.00
GLM	01/2024 01/2024	CAD 66 DKK 31,916	50 4,708	0	(23)	(23)	0.00 (0.01)
	01/2024	HUF 49,512	133	0	(10)	(10)	0.00
	01/2024	¥ 411,943	2,802	0	(122)	(122)	(0.05)
	01/2024	\$ 1,885	BRL 9,494	70	0	70	0.03
	01/2024	4,171	MXN 73,168	130	Õ	130	0.05
	01/2024	ZAR 952	\$ 50	0	(2)	(2)	0.00
	03/2024	IDR 46,381	3	0	0	0	0.00
	06/2024	KRW 1,330,993	1,024	0	(12)	(12)	0.00
PM	01/2024	HUF 69,340	198	0	(3)	(3)	0.00
	01/2024	\$ 50	IDR 769,350	0	0	0	0.00
	01/2024	50	KRW 64,807	0	0	0	0.00
	02/2024 03/2024	1,550 IDR 71,066	BRL 7,601 \$ 5	12 0	0	12 0	0.00 0.00
	03/2024	\$ 440	\$ 5 INR 36,816	1	0	1	0.00
	03/2024	2,279	TWD 70,862	69	0	69	0.00
	06/2024	KRW 64,252	\$ 50	0	0	0	0.00
ИВС	01/2024	AUD 3,878	2,570	Ö	(77)	(77)	(0.03)
.5 0	01/2024	£ 215	272	Ö	(2)	(2)	0.00
	01/2024	HUF 1	0	0	O´	O´	0.00
	01/2024	\$ 492	£ 388	3	0	3	0.00
	01/2024	1,181	HUF 433,259	68	0	68	0.03
	03/2024	TRY 6,062	\$ 194	0	0	0	0.00
	03/2024	TWD 370	12	0	(1)	(1)	0.00
4)/1	03/2024	\$ 785	PHP 43,917	8	0	8	0.00
1YI	01/2024 01/2024	HUF 3,299 PLN 519	\$ 9 130	0	0	0	0.00 0.00
	01/2024	PLN 519 \$ 1,674	DKK 11,400	15	(2) 0	(2) 15	0.00
	01/2024	\$ 1,074 837	€ 757	1	(2)	(1)	0.00
	01/2024	1,862	MYR 8,690	34	0	34	0.01
	01/2024	20	SGD 26	0	Ö	0	0.00
	01/2024	ZAR 2,525	\$ 135	0	(3)	(3)	0.00
	02/2024	\$ 2,494	CNY 17,662	3	0	3	0.00
	03/2024	1,758	IDR 27,059,536	0	(3)	(3)	0.00
D.C.	06/2024	461	KRW 599,027	6	0	6	0.00
BC	04/2024	6	MXN 107	0	0	0	0.00
CX	01/2024	399	¥ 58,100	14	0	14	0.01
	01/2024	580 282	MXN 10,184 SEK 2,929	19 9	0	19 9	0.01 0.00
	01/2024 01/2024	282 365	SEK 2,929 ZAR 6,920	13	0	13	0.00
	03/2024	TWD 96,494	\$ 3,102	0	(95)	(95)	(0.04)
	03/2024	\$ 396	HKD 3,086	0	0	0	0.04)
	03/2024	3,000	INR 250,894	5	0	5	0.00
	03/2024	1,972	THB 68,156	38	Ö	38	0.01
OG	02/2024	772	RON 3,542	14	0	14	0.01
	03/2024	TWD 3,952	\$ 125	0	(6)	(6)	0.00
SB	01/2024	\$ 629	CLP 556,000	7	0	7	0.00
OR	01/2024	¥ 2,330,009	\$ 15,884	0	(653)	(653)	(0.26)
AG	01/2024	BRL 614	124	0	(2)	(2) 3	0.00
	01/2024	\$ 87	MXN 1,528	3	0	3	0.00
	01/2024	145	ZAR 2,762	6	0	6	0.00
	03/2024	THB 4,468	\$ 129	0	(3)	(3)	0.00
	03/2024	\$ 1,560	CZK 34,726	0	(9)	(9)	0.00
				\$ 1,064	\$ (2,025)	\$ (961)	(0.38)

# HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the E Class AUD (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to livered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	75	AUD	113	\$ 2	\$ 0	\$ 2	0.00
BPS	01/2024	AUD	1	\$	1	0	0	0	0.00
CBK	01/2024	\$	0	KRW	87	0	0	0	0.00
MBC	01/2024		40	AUD	60	1	0	1	0.00
UAG	01/2024		57		85	2	0	2	0.00
						\$ 5	\$ 0	\$ 5	0.00

As at 31 December 2023, the Institutional EUR (Partially Hedged) Accumulation, E Class EUR (Partially Hedged) Accumulation and E Class EUR (Partially Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 1,660	\$ 1,814	\$ 1	\$ (21)	\$ (20)	(0.01)
	01/2024	\$ 1,704	€ 1,561	22	0	22	0.01
CBK	01/2024	€ 1,522	\$ 1,659	0	(24)	(24)	(0.01)
MBC	01/2024	863	935	0	(18)	(18)	(0.01)
	01/2024	\$ 37,845	€ 34,421	187	0	187	0.07
MYI	01/2024	37,729	34,327	199	0	199	0.08
UAG	01/2024	8,776	7,978	39	0	39	0.02
				\$ 448	\$ (63)	\$ 385	0.15

As at 31 December 2023, the Institutional GBP (Partially Hedged) Accumulation and E Class GBP (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Curren be Deli			rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$	146	£	115	\$ 1	\$ 0	\$ 1	0.00
BPS	01/2024		237		187	1	0	1	0.00
CBK	01/2024	KRW 3	3,045	\$	2	0	0	0	0.00
DUB	01/2024	£	5		7	0	0	0	0.00
MBC	01/2024	\$	4	£	3	0	0	0	0.00
MYI	01/2024	£	6	\$	8	0	0	0	0.00
	01/2024	\$	1	£	1	0	0	0	0.00
NGF	01/2024	£	7	\$	9	0	0	0	0.00
RYL	01/2024		142		179	0	(2)	(2)	0.00
SCX	01/2024	\$ 1	1,425	£	1,127	12	0	12	0.01
UAG	01/2024	£	3	\$	3	0	0	0	0.00
	01/2024	\$ 1	1,369	£	1,082	10	0	10	0.00
						\$ 24	\$ (2)	\$ 22	0.01

As at 31 December 2023, the Administrative SGD (Hedged) Income II and E Class SGD (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty         Settlement Month         Currency to be Delivered         Currency to be Received         Unrealised Appreciation         Unrealised (Depreciation)         Appreciation/ (Depreciation)           BOA         01/2024         \$ 234         SGD 312         \$ 3         \$ 0         \$ 3           GLM         01/2024         2         3         0         0         0         0           JPM         01/2024         187         249         2         0         2           MBC         01/2024         SGD 32         \$ 24         0         0         0	% of Net Assets 0.00 0.00 0.00
BOA       01/2024       \$ 234       \$GD       312       \$ 3       \$ 0       \$ 3         GLM       01/2024       2       3       0       0       0         JPM       01/2024       187       249       2       0       2	0.00 0.00
GLM 01/2024 2 3 0 0 0 0 JPM 01/2024 187 249 2 0 2	0.00
JPM 01/2024 187 249 2 0 2	
	0.00
MPC 01/2024 CCD 22 ¢ 24 0 0 0	
NIDC 01/2024 300 32 \$ 24 0 0 0	0.00
02/2024 20 15 0 0 0	0.00
MYI 01/2024 \$ 1,219 SGD 1,626 14 0 14	0.01
02/2024 SGD 23 \$ 17 0 0 0	0.00
TOR 01/2024 \$ 1,325 SGD 1,768 15 0 15	0.01
02/2024 SGD 17 \$ 13 0 0 0	0.00
\$ 34         \$ 0       \$ 34	0.02
Total OTC Financial Derivative Instruments \$ (2,428)	(0.96)
Total Investments \$ 312,811	123.52
Other Current Assets & Liabilities \$ (59,563)	(23.52)
Net Assets \$ 253,248	100.00

### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Security did not produce income within the last twelve months.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Securities with an aggregate fair value of \$15,168 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (h) Security with an aggregate fair value of \$1,225 (31 December 2022: \$Nil) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$4,010 (31 December 2022: \$5,919) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$2,460 (31 December 2022: \$2,260) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

# Schedule of Investments Inflation Multi-Asset Fund (cont.)

#### Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 15,799	\$ 273,301	\$ 204	\$ 289,304
Investment Funds	28,256	0	0	28,256
Repurchase Agreements	0	364	0	364
Financial Derivative Instruments(3)	54	(5,167)	0	(5,113)
Totals	\$ 44,109	\$ 268,498	\$ 204	\$ 312,811

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 8,543	\$ 311,578	\$ 0	\$ 320,121
Investment Funds	68,975	0	0	68,975
Repurchase Agreements	0	40,720	0	40,720
Financial Derivative Instruments <sup>(3)</sup>	1,933	2,088	0	4,021
Totals	\$ 79,451	\$ 354,386	\$ 0	\$ 433,837

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
GRE	5.520%	14/12/2023	04/01/2024	\$ (11,818)	\$ (11,850)	(4.68)
	5.520	18/12/2023	04/01/2024	(3,206)	(3,213)	(1.27)
<b>Total Reverse Repurchase Agreements</b>					\$ (15,063)	(5.95)

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

	Borrowing	Settlement	Maturity	Borrowing	Sale-Buyback Financing	% of
Counterparty	Rate	Date	Date	Amount	Transactions	Net Assets
TDM	5.530%	19/12/2023	02/01/2024	\$ (1,226)	\$ (1,229)	(0.49)
Total Sale-Buyback Financing Transactions					\$ (1,229)	(0.49)

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#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>
AZD	\$ 2	\$ 0	\$ 2	\$ 1	\$ 0	\$ 1
BOA	(151)	0	(151)	441	(240)	201
BPS	(990)	1,250	260	(230)	620	390
BRC	348	(370)	(22)	170	170	340
CBK	(53)	(1,080)	(1,133)	430	(240)	190
DUB	34	0	34	(119)	0	(119)
FAR	(225)	0	(225)	N/A	N/A	N/A
GLM	(203)	0	(203)	557	(550)	7
GST	(591)	560	(31)	(118)	260	142
JPM	(73)	0	(73)	40	400	440
MAC	(178)	0	(178)	192	0	192
MBC	169	(360)	(191)	375	(200)	175
MYC	(214)	260	46	(176)	260	84
MYI	262	(480)	(218)	(336)	550	214
RBC	N/A	N/A	N/A	(21)	0	(21)
RYL	(2)	10	8	N/A	N/A	N/A
SAL	(1)	0	(1)	(2)	0	(2)
SCX	15	0	15	2,207	(260)	1,947
SOG	8	0	8	66	0	66
SSB	7	0	7	N/A	N/A	N/A
TOR	(638)	380	(258)	1	0	1
UAG	46	0	46	475	(530)	(55)

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	79.26	53.86
Transferable securities dealt in on another regulated market*	34.78	24.35
Other transferable securities	0.20	1.21
Investment funds	11.16	17.11
Repurchase agreements	0.14	10.10
Financial derivative instruments dealt in on a regulated market	(0.88)	0.49
Centrally cleared financial derivative instruments	(0.18)	(0.47)
OTC financial derivative instruments	(0.96)	0.98
Reverse repurchase agreements	(5.95)	N/A
Sale-buyback financing transactions	(0.49)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	2.83	3.02
U.S. Government Agencies	27.20	10.47
U.S. Treasury Obligations	33.95	29.26
Non-Agency Mortgage-Backed Securities	4.33	4.06
Asset-Backed Securities	4.24	3.00
Sovereign Issues	33.66	20.01
Common Stocks	0.33	0.37
Preferred Securities	0.05	0.14
Real Estate Investment Trusts	5.91	1.75
Short-Term Instruments	1.74	7.34
Investment Funds	11.16	17.11
Repurchase Agreements	0.14	10.10
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.83)	0.49
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	(0.05)	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.00
Interest Rate Swaps	(0.18)	(0.47)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	N/A	0.14
Written Options .		
Credit Default Swaptions on Credit Indices	N/A	0.00
Inflation-Capped Options	(0.01)	(0.01)
Interest Rate Swaptions	(0.54)	(0.23)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Interest Rate Swaps	(0.07)	(0.04)
Total Return Swaps on Indices	(0.14)	(0.20)
Total Return Swaps on Securities	0.00	N/A
Forward Foreign Currency Contracts	(0.38)	0.33
Hedged Forward Foreign Currency Contracts	0.18	0.99
Other Current Assets & Liabilities	(23.52)	(7.63)
Net Assets	100.00	100.00

		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET			PAR	FAIR VALUE	% OF NET
DESCRIPTION  TRANSFER ARI E CECURITIES		(000S)	(000S)	ASSETS	DESCRIPTION	(000S)	(000S)	ASSETS	DESCRIPTION		(000S)	(000S)	ASSETS
TRANSFERABLE SECURITIES  CORPORATE BONDS & NO	TES				NatWest Markets PLC 3.479% due 22/03/2025	\$ 4,000 \$	3,921	0.48	6.800% due 14/10/2025  Eversource Energy		,900 \$	1,949	0.24
BANKING & FINANCE					Pricoa Global Funding 4.200% due 28/08/2025	2,700	2,673	0.33	0.800% due 15/08/2025 Georgia Power Co.		,000	2,797	0.35
ABN AMRO Bank NV 6.575% due 13/10/2026		2,500 \$	2,542	0.31	Santander Holdings USA, Inc. 3.450% due 02/06/2025	2,700	2,625	0.32	6.135% due 08/05/2025 Pacific Gas & Electric Co.		,600	1,604	0.20
American Honda Finance Corp 5.000% due 23/05/2025	).	2,400	2,408		Santander UK Group Holdings 6.833% due 21/11/2026	<b>PLC</b> 2,300	2,344	0.29	3.150% due 01/01/2026 4.950% due 08/06/2025	,	,300 ,500 _	3,167 2,485	0.39
6.034% due 10/01/2025 Asian Development Bank	740	1,400	1,401		SOCAR Turkey Enerji AS Via Sto 7.230% due 17/03/2026	eas Funding 4,000	<b>DAC</b> 3,970	0.49	Total Corporate Bonds & Notes		_	<b>21,399</b> 212,459	2. <b>65</b>
Banco de Sabadell S.A.		46,000	2,456		Societe Generale S.A. 2.625% due 22/01/2025	2,500	2,424	0.30	U.S. GOVERNMENT AGEN	CIES	_		
2.625% due 24/03/2026 Bank of Nova Scotia		3,500	3,792		Standard Chartered PLC 1.822% due 23/11/2025	2,600	2,505	0.31	Fannie Mae		446	00	0.04
5.450% due 12/06/2025 Barclays PLC	\$	1,800	1,810	0.22	Sumitomo Mitsui Financial Gro 5.464% due 13/01/2026		3,333		0.000% due 25/04/2040 (a)(b) 1.000% due 25/01/2043		116 39	88 33	0.01
5.304% due 09/08/2026 7.325% due 02/11/2026		3,500 1,400	3,488 1,447		Sumitomo Mitsui Trust Bank Lt 3.629% due 06/04/2026		2,229	0.28	3.716% due 01/01/2035 3.964% due 01/01/2035 4.279% due 01/12/2034		2 15 12	2 15 12	0.00 0.00 0.00
<b>BNP Paribas S.A.</b> 4.705% due 10/01/2025		2,300	2,300	0.28	Swedbank AB 3.356% due 04/04/2025	\$ 4,000	3,918	0.48	4.550% due 01/03/2035 5.154% due 01/12/2034		1 3	1 3	0.00
<b>BPCE S.A.</b> 6.612% due 19/10/2027		2,000	2,060	0.25	Toronto-Dominion Bank 3.879% due 13/03/2026	,	•		5.456% due 01/05/2038 5.692% due 25/07/2037		498 16	512 15	0.06
Canadian Imperial Bank of Co 3.250% due 31/03/2027		'	3,791		Toyota Motor Credit Corp.	€ 6,700	7,537	0.93	5.802% due 25/12/2036 - 25/03/2044	1	,327	1,309	0.16
<b>Capital One Financial Corp.</b> 4.166% due 09/05/2025		4,000	3.971		5.900% due 22/08/2024 UBS AG	\$ 2,400	2,402	0.30	5.862% due 25/09/2035 5.865% due 01/10/2027		109 ,959	108 1,948	0.01 0.24
4.985% due 24/07/2026	Þ	3,800	- , -	0.49	5.800% due 11/09/2025 UBS Group AG	2,200	2,226	0.28	5.953% due 01/07/2035 5.972% due 01/08/2035		2 94	2 96	0.00
Citigroup, Inc. 6.075% due 25/01/2026 (d)		2,900	2,884	0.36	2.193% due 05/06/2026 4.125% due 24/09/2025	2,400 800	2,284 783	0.28	6.128% due 01/06/2043 6.129% due 01/07/2042		17 15	16 15	0.00
Corsair International Ltd. 8.802% due 28/01/2027	€	2,600	2,872	0.36	4.703% due 05/08/2027 Wells Fargo & Co.	1,600	1,578	0.20	6.179% due 01/09/2041 7.081% due 01/01/2035		39 4	38 4	0.01
Coventry Building Society 2.625% due 07/12/2026		200	219	0.03	3.908% due 25/04/2026 4.808% due 25/07/2028	2,700 4,000	2,648 3,973	0.33	Freddie Mac 0.000% due 15/05/2037 (a)(b)		40	36	0.01
<b>CPI Property Group S.A.</b> 2.750% due 12/05/2026		2,200	2,035	0.25		_	147,974	18.27	0.650% due 22/10/2025 0.680% due 06/08/2025	11,	,500 ,300	21,938 10,625	2.71
Credit Suisse AG 3.700% due 21/02/2025	\$	4,000	3,921	0.48	INDUSTRIALS Amgen, Inc.				0.800% due 28/10/2026 2.000% due 15/11/2026		,000 279	6,360 277	0.79
Credit Suisse Schweiz AG 3.390% due 05/12/2025	€	1,200	1,328	0.16	5.150% due 02/03/2028 5.250% due 02/03/2025	500 2,600	512 2,607	0.06 0.32	2.920% due 25/01/2026 3.000% due 01/01/2027 3.318% due 25/04/2025	,	,000 56 ,000	973 54 977	0.12 0.01 0.12
Cromwell Ereit Lux Finco SARI 2.125% due 19/11/2025	L	1,975	2,060	0.25	<b>Boeing Co.</b> 1.950% due 01/02/2024	3,500	3,489	0.43	3.590% due 25/01/2025 4.150% due 01/01/2035		,566 ,566	3,510 4	0.12 0.43 0.00
CTP NV 0.500% due 21/06/2025		2,300	2,396		CommonSpirit Health 1.547% due 01/10/2025	2,900	,	0.33	4.209% due 01/12/2034 4.804% due 01/01/2035		3	3	0.00
Danske Bank A/S 3.773% due 28/03/2025	\$	4.000	3,980		Continental Resources, Inc. 2.268% due 15/11/2026	2.900	2.670	0.33	5.488% due 01/07/2035 5.773% due 15/02/2037		8 15	8 15	0.00
Deutsche Bank AG	Ą	,			CRH America, Inc. 3.875% due 18/05/2025	2,700	2,644		5.775% due 25/09/2024 5.903% due 15/09/2041		791 4	790 4	0.10
3.961% due 26/11/2025 6.119% due 14/07/2026 6.620% due 16/11/2027		4,000 2,000 1,500	3,935 2,020 1,454	0.25	Daimler Truck Finance North A 6.167% due 13/12/2024		,		5.935% due 25/07/2026 5.945% due 25/10/2026		271 258	271 257	0.03
Equinix, Inc.					Expedia Group, Inc.	,		0.35	6.021% due 01/09/2035 6.212% due 25/02/2045		26 59	26 55	0.00
2.625% due 18/11/2024  Federation des Caisses Desjar		-			5.000% due 15/02/2026 Hyundai Capital America	3,393	3,391	0.42	6.500% due 25/07/2043 <b>Ginnie Mae</b>		72	74	0.01
5.860% due 30/11/2026 GA Global Funding Trust		1,300	1,657		1.000% due 17/09/2024 6.532% due 04/08/2025	3,000 1,400	2,905 1,400	0.36 0.17	4.000% due 20/06/2027 5.840% due 20/04/2069		8 161	161 161	0.00
3.850% due 11/04/2025 Goldman Sachs Group, Inc.	\$	3,500	3,432		Penske Truck Leasing Co. LP 1.700% due 15/06/2026	3,300	3,035	0.37	5.899% due 20/06/2065 6.088% due 20/10/2072		591 ,601	589 1,587	0.07
5.798% due 10/08/2026 HSBC Holdings PLC		2,500	2,525	0.31	Renesas Electronics Corp. 2.170% due 25/11/2026	2,800	2,557	0.32	6.137% due 20/10/2065 6.138% due 20/04/2072 6.237% due 20/05/2066	,	7 ,507 ,062	7 1,473 1,056	0.00 0.18 0.13
6.956% due 14/08/2027 HSBC USA, Inc.		2,900	2,916	0.36	SK Hynix, Inc. 1.000% due 19/01/2024	2,900	2,894	0.36	6.238% due 20/01/2073 6.288% due 20/09/2073		,002 821 ,772	817 1,769	0.10
5.625% due 17/03/2025 ING Groep NV		800	804	0.10	<b>TD SYNNEX Corp.</b> 1.250% due 09/08/2024	4,300	4,192	0.52	6.337% due 20/04/2066 6.338% due 20/05/2073	1,	,771 ,022	1,763 2,024	0.22 0.25
3.869% due 28/03/2026 JPMorgan Chase & Co.		4,000	3,923	0.48	VMware LLC 1.000% due 15/08/2024	2,700	2,623	0.32	6.438% due 20/05/2073 6.487% due 20/02/2062		,399	4,423	0.55
6.070% due 22/10/2027 Manulife Financial Corp.		1,900	1,955	0.24	<b>WRKCo, Inc.</b> 3.750% due 15/03/2025	2,700	2,651	0.33	6.498% due 20/11/2072 6.508% due 20/11/2072		,289 ,564	8,368 9,661	1.03 1.19
4.150% due 04/03/2026	n les	1,500	1,483	0.18		_	43,086	5.32	6.525% due 20/07/2067 6.687% due 20/08/2070	5, 2,	,159 ,468	5,188 2,509	0.64 0.31
Mitsubishi UFJ Financial Group 5.541% due 17/04/2026	p, inc.	1,900	1,905	0.24	UTILITIES AES CORP.				6.838% due 20/08/2071 Uniform Mortgage-Backed So		,003 y	1,009	0.13
Morgan Stanley 6.138% due 16/10/2026		2,700	2,751	0.34	AES Corp. 1.375% due 15/01/2026	3,200	2,962	0.37	3.000% due 01/12/2026 - 01/04/2052	21,	,278	19,138	2.36
National Bank of Canada 3.500% due 25/04/2028	€	2,000	2,263	0.28	Constellation Energy Generation 3.250% due 01/06/2025	2,600	2,528	0.31	3.500% due 01/07/2047 4.000% due 01/10/2047	28,	,616 19	26,514 18	3.28 0.00
NatWest Group PLC 7.472% due 10/11/2026	\$	1,300	1,346	0.17	Enel Finance International NV 2.650% due 10/09/2024	4,000	3,907	0.48	5.000% due 01/02/2025 - 01/08/2053	1,	,268	1,257	0.16

DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS	DESCRIPTION	FAIR PAR VALUE (000S) (000S)		DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.000% due 01/04/2035 -				Ripon Mortgages PLC			Jubilee CLO DAC	(0003)	(0003)	ASSETS
01/01/2041 \$ 6.500% due 01/12/2035 - 01/01/2036	848 \$	§ 886 7	0.11	Sequoia Mortgage Trust	, ,	0.62	4.575% due 15/04/2030 Madison Park Euro Fur	€ 3,778 \$	4,149	0.51
Uniform Mortgage-Backed Sec 4.000% due 01/01/2054	curity, TBA 19,600	18,545	2.29	5.892% due 20/06/2036 6.272% due 20/10/2027 Stratton Mortgage Funding PLC		0.02	4.715% due 15/01/2032	2,700	2,939	0.36
4.500% due 01/02/2054 5.000% due 01/01/2054	42,600 70,400	41,324 69,678	5.10 8.60	6.121% due 20/07/2060 £ 2		0.39	Marble Point CLO Ltd. 6.837% due			
5.500% due 01/02/2054	6,300 _	6,329 <b>276,596</b>	0.78 <b>34.15</b>	Structured Adjustable Rate Mortga 4.351% due 25/01/2035 \$ Structured Asset Mortgage Investm	124 122	0.02	18/12/2030 Nassau Ltd.	\$ 3,053	3,054	0.38
U.S. TREASURY OBLIGATIO	NS			5.970% due 19/07/2035 Thornburg Mortgage Securities Tru	13 12	0.00	6.805% due 15/10/2029	517	517	0.06
U.S. Treasury Notes 0.250% due 31/05/2025 0.375% due 31/01/2026 (e)	27,900 139,800	26,280 129,181		6.150% due 25/04/2043  Towd Point Mortgage Funding PLC		0.00	OCP Euro CLO DAC 5.873% due 20/01/2033	€ 2,000	2,209	0.27
2.875% due 15/05/2032 4.250% due 31/12/2024 (f)	1,800 65,300	1,669 64,955	0.21 8.02	6.570% due 20/05/2045	4,545 5,803	0.29 0.72 0.35	Octagon Loan Funding 6.809% due		2.405	0.42
4.250% due 31/05/2025 (f) 4.375% due 15/08/2026 (e)	19,800 26,200	19,730 26,381	2.44 3.26	WaMu Mortgage Pass-Through Cer	tificates Trust		18/11/2031 Palmer Square Europe	\$ 3,400 an Loan Fundi	3,405 ng DAC	0.42
4.375% due 30/11/2028 4.750% due 31/07/2025 (e)	31,200 39,300	31,931 39,484	3.94 4.88	6.150% due 25/01/2045 \$ 6.412% due 25/06/2042		0.05 0.00	4.685% due 15/10/2031	€ 2,346	2,551	0.31
4.875% due 30/11/2025 5.000% due 31/08/2025 (e)	27,600 47,600	27,888 48,045	3.44 5.93	Warwick Finance Residential Mortg 6.170% due 21/12/2049 £		0.13	4.695% due 15/07/2031	1,973	2,153	0.27
5.000% due 30/09/2025 (e)	42,000	42,432 <b>457,976</b>	5.24 <b>56.55</b>	Wells Fargo-RBS Commercial Mortg 3.995% due 15/05/2047 \$ 4		0.52	5.602% due 15/11/2032	3,138	3,466	0.43
NON-AGENCY MORTGAGE	- BACKED			,	44,489		Saranac CLO Ltd. 7.233% due			
Banc of America Mortgage Tru		JECOIII II		ASSET-BACKED SECURITIES				\$ 2,041	2,044	0.25
5.267% due 25/07/2034 5.274% due 25/08/2034	11 202	9 193	0.00	Ameriquest Mortgage Securities, In Pass-Through Certificates			5.746% due 25/10/2029	132	132	0.02
Bear Stearns Adjustable Rate I 4.746% due 25/07/2034	Mortgage 114	Trust 105	0.01	6.490% due 25/10/2034 Ares European CLO DAC	780 771	0.10	Tikehau CLO DAC 4.844% due	.52	.52	0.02
5.125% due 25/01/2035 5.652% due 25/01/2034	6 6	5 6	0.00		3,100 3,370	0.42	04/08/2034	€ 2,300	2,511	0.31
Bear Stearns ALT-A Trust 5.446% due 25/12/2033	25	24	0.00		3,000 3,273	0.40	Toro European CLO DA 4.812% due 15/02/2034	3,200	3,487	0.43
5.790% due 25/02/2034 Benchmark Mortgage Trust	46	43	0.01	4.836% due 25/11/2029	432 477	0.06	4.908% due 12/01/2032	2,500	2,740	0.43
3.965% due 10/04/2051 Citigroup Global Markets Mor	866 taane Seci	844 urities Inc	0.10		2,638 2,877	0.36	Venture CLO Ltd. 6.777% due	2,300	2,140	0.54
7.000% due 25/12/2018  Citigroup Mortgage Loan Trus	1	1	0.00		2,384 2,605	0.32		\$ 1,574	1,574	0.19
7.780% due 25/10/2035	13	13	0.00	<b>BNPP AM Euro CLO DAC</b> 4.822% due 22/07/2032	3,000 3,271	0.40	SOVEREIGN ISSUES	-	89,103	11.00
Countrywide Alternative Loan 6.000% due 25/10/2033	9	9	0.00	<b>Bridgepoint CLO DAC</b> 5.175% due 15/01/2034	3,400 3,729	0.46	Brazil Letras do Tesour	o Nacional		
Countrywide Home Loan Mort 4.765% due 25/11/2034	28	25	0.00	<b>Carbone CLO Ltd.</b> 6.817% due 20/01/2031 \$ 3	3,155 3,157	0.39	0.000% due 01/01/2024 (b) BF	RL 24,700	5,085	0.63
5.003% due 20/02/2035 DBGS Mortgage Trust	7		0.00	Carlyle Euro CLO DAC 4.665% due 15/01/2031 € 2	2,182 2,386	0.29	0.000% due 01/07/2024 (b)	71,800	14,066	1.74
6.254% due 15/06/2033 Eurosail PLC	2,800	2,573	0.32	Carlyle Global Market Strategies Eu	uro CLO Ltd.	0.35		-	19,151	2.37
6.289% due 13/06/2045 £ Formentera Issuer PLC	3,458	4,381	0.54	Catamaran CLO Ltd.		0.29	Total Transferable Secu	rities 5	1,099,774	135.80
6.020% due 28/07/2047 Great Hall Mortgages PLC	2,266	2,885	0.36	CBAM Ltd.			INVESTMENT FUNDS	;		
5.812% due 18/06/2039 \$ GSR Mortgage Loan Trust	267	265	0.03	6.684% due 17/04/2031 CIFC Funding Ltd.		0.06	PIMCO Funds: Global	IENT SCHEME	S	
4.836% due 25/09/2035 6.000% due 25/03/2032	67 0	63 0	0.01	6.844% due 16/11/2030 Countrywide Asset-Backed Certifica	ates Trust	0.25	Investors Series plc US Short-Term			
IndyMac Mortgage Loan Trust 5.950% due 25/04/2035			0.03	6.520% due 25/11/2034 Credit Suisse First Boston Mortgage		0.03	Fund (c) PIMCO Select Funds	3,382,522	34,231	4.23
Morgan Stanley Capital Trust		213		5.077% due 25/01/2032 Fortress Investment Group LLC		0.00	plc - PIMCO US Dolla Short-Term Floating			
6.559% due 15/07/2035 Morgan Stanley Mortgage Loa		4,225	0.52			0.87	NAV Fund (c)	3,121	31 <b>34,262</b>	0.00 4.23
5.332% due 25/10/2034 MortgageIT Trust	248		0.03		2,500 2,734	0.34	EXCHANGE-TRADED I	- FUNDS		
6.110% due 25/02/2035  Opteum Mortgage Acceptance	54 Corp. Ass	51 set-Backed	0.01	6.797% due 20/07/2031 \$ 2	2,650 2,652	0.33	PIMCO ETFs plc - PIMCO	)		
Pass-Through Certificates 6.030% due 25/12/2035	250	231	0.03	Greystone Commercial Real Estate 6.656% due 15/09/2037		0.06	US Dollar Short Maturity UCITS ETF (	c) 484,660 _	48,331	5.97
Prime Mortgage Trust 5.870% due 25/02/2034	2	1	0.00		2,987 3,248	0.40	Total Investment Funds	5	82,593	10.20
Primrose Residential DAC 4.626% due 24/03/2061 €	2,629	2,895	0.36	<b>Harvest CLO DAC</b> 4.566% due 26/06/2030	1,985 2,169	0.27				

# Schedule of Investments Low Average Duration Fund (cont.)

# REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 1,044	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (1,065)	\$ 1,044	\$ 1,044	0.13
	5.330	29/12/2023	02/01/2024	58,700	U.S. Treasury Notes 1.500% due 30/11/2028	(59,874)	58,700	58,700	7.25
JPS	5.490	02/01/2024	03/01/2024	100	U.S. Treasury Notes 4.125% due 31/01/2025	(102)	100	100	0.01
SAL	5.480	02/01/2024	03/01/2024	40,900	U.S. Treasury Notes 0.375% due 15/07/2024	(41,782)	40,900	40,906	5.05
Total Repurchase Agreements						\$ (102,823)	\$ 100,744	\$ 100,750	12.44

<sup>(1)</sup> Includes accrued interest.

# FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Short	03/2024	91	\$ (192)	(0.02)
Japan Government 10-Year Bond March Futures	Short	03/2024	36	(308)	(0.04)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	833	1,389	0.17
U.S. Treasury 5-Year Note March Futures	Long	03/2024	258	604	0.08
U.S. Treasury 10-Year Note March Futures	Short	03/2024	720	(2,570)	(0.32)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	524	(2,368)	(0.29)
				\$ (3,445)	(0.42)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (3,445)	(0.42)

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U	.S. MUNICIPAL ISSUES - SEI	LL PROTECTION	(1)		
	F 10 1			Unrealised	0/ 5
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets
Ford Motor Credit Co. LLC	5.000%	20/12/2024	\$ 1,000	\$ 2	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000%	17/03/2024	¥ 5,680,000	\$ 13	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.380	18/06/2028	90,000	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	\$ 53,500	(141)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	26,600	(20)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.340	23/02/2030	2,900	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	1,100	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	1,200	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	40,700	23	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	14,800	(115)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	1,800	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.233	13/09/2024	11,800	(22)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.250	14/09/2024	12,600	(22)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.715	13/09/2024	22,500	(15)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.750	14/09/2024	12,600	(7)	0.00
Pay	3-Month NZD-BBR	4.000	14/06/2024	NZD 279,100	83	0.01
Pay	3-Month NZD-BBR	4.500	13/09/2024	8,800	70	0.01
					\$ (142)	(0.02)
Total Cent	rally Cleared Financial Derivative Instruments				\$ (140)	(0.02)

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

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

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

						Unrealised		
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount <sup>(2)</sup>	Paid/(Received)	(Depreciation)	Value	Net Assets
BOA	South Africa Government International Bond	1.000%	20/12/2026	\$ 2,000	\$ (94)	\$ 81	\$ (13)	0.00
CBK	South Africa Government International Bond	1.000	20/12/2026	5,600	(270)	235	(35)	(0.01)
MYC	Colombia Government International Bond	1.000	20/06/2027	1,900	(108)	109	1	0.00
	Colombia Government International Bond	1.000	20/12/2027	2,300	(205)	193	(12)	0.00
	South Africa Government International Bond	1.000	20/12/2026	4,200	(195)	169	(26)	0.00
					\$ (872)	\$ 787	\$ (85)	(0.01)

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

FUKWAKL	FUKEIGN	CURRENCY	CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 921	\$ 1,170	\$ 0	\$ (4)	\$ (4)	0.00
	01/2024	NZD 2,180	1,328	0	(52)	(52)	(0.01)
	01/2024	\$ 2,762	¥ 407,621	131	0	131	0.02
BPS	01/2024	€ 680	\$ 739	0	(13)	(13)	0.00
	01/2024	£ 3,512	4,454	0	(23)	(23)	0.00
	01/2024	\$ 473	ZAR 8,774	6	0	6	0.00
	02/2024	2	CNY 14	0	0	0	0.00
CBK	01/2024	13,520	BRL 65,831	32	0	32	0.00
	01/2024	1,560	£ 1,228	5	0	5	0.00
	03/2024	54	ILS 197	1	0	1	0.00
	04/2024	BRL 66,497	\$ 13,520	0	(56)	(56)	(0.01)
GLM	01/2024	93,000	18,356	0	(789)	(789)	(0.10)
	01/2024	MXN 1,134	65	0	(2)	(2)	0.00
	01/2024	\$ 19,464	BRL 95,432	199	(18)	181	0.02
	07/2024	BRL 71,800	\$ 14,496	0	(26)	(26)	0.00
JPM	01/2024	68,032	14,094	89	0	89	0.01
	03/2024	CNH 482	67	0	(1)	(1)	0.00
	04/2024	\$ 14,094	BRL 68,719	0	(64)	(64)	(0.01)
MBC	01/2024	¥ 65,200	\$ 457	0	(5)	(5)	0.00
	01/2024	ZAR 104,098	5,447	0	(239)	(239)	(0.03)
MYI	01/2024	\$ 24	€ 21	0	0	0	0.00
	01/2024	897	£ 712	12	0	12	0.00
	01/2024	1,050	¥ 154,841	49	0	49	0.01
	02/2024	1	CNY 10	0	0	0	0.00
RYL	01/2024	919	NZD 1,479	17	0	17	0.00
TOR	01/2024	1,736	¥ 254,637	71	0	71	0.01
UAG	01/2024	€ 84,476	\$ 92,921	0	(417)	(417)	(0.05)
	01/2024	£ 19,078	24,144	0	(178)	(178)	(0.02)
	01/2024	\$ 2,352	ZAR 44,892	100	0	100	0.01
				\$ 712	\$ (1,887)	\$ (1,175)	(0.15)

# HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 913	\$ 999	\$ 0	\$ (9)	\$ (9)	0.00
	01/2024	\$ 635	€ 582	8	0	8	0.00
CBK	01/2024	€ 96	\$ 105	0	(1)	(1)	0.00
	01/2024	\$ 8	€ 7	0	0	0	0.00
MBC	01/2024	€ 99	\$ 108	0	(1)	(1)	0.00
	01/2024	\$ 15,718	€ 14,296	78	0	78	0.01
MYI	01/2024	15,642	14,232	82	0	82	0.01
UAG	01/2024	15,546	14,133	70	0	70	0.01
				\$ 238	\$ (11)	\$ 227	0.03

# Schedule of Investments Low Average Duration Fund (Cont.)

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 829	£ 653	\$ 4	\$ 0	\$ 4	0.00
BPS	01/2024	2,087	1,643	8	(1)	7	0.00
BRC	01/2024	£ 5,888	\$ 7,500	0	(6)	(6)	0.00
	01/2024	\$ 32	£ 26	0	0	, O	0.00
CBK	01/2024	£ 114	\$ 144	0	(1)	(1)	0.00
	01/2024	\$ 560	£ 445	8	0	8	0.00
DUB	01/2024	9,185	7,263	74	0	74	0.01
FAR	01/2024	£ 1,159	\$ 1,468	0	(9)	(9)	0.00
GLM	01/2024	\$ 249	£ 196	0	0	0	0.00
MBC	01/2024	£ 5,900	\$ 7,515	0	(7)	(7)	0.00
	01/2024	\$ 170	£ 134	1	0	1	0.00
MYI	01/2024	9,551	7,590	125	0	125	0.01
RYL	01/2024	£ 5,888	\$ 7,499	0	(7)	(7)	0.00
SCX	01/2024	\$ 9,710	£ 7,677	77	0	77	0.01
SSB	01/2024	7,028	5,570	72	0	72	0.01
UAG	01/2024	9,709	7,672	71	0	71	0.01
				\$ 440	\$ (31)	\$ 409	0.05

**Total OTC Financial Derivative Instruments** 

\$ (624) (0.08)

#### **SECURITIES SOLD SHORT**

DESCRIPTION	PAR (0005)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 3.000% due 01/02/2054 3.000% due 01/03/2054 3.500% due 01/02/2054	\$ 11,500 13,000 31,000	\$ (10,185) (11,528) (28,472)	(1.26) (1.42) (3.52)
Total Securities Sold Short		\$ (50,185)	(6.20)
Total Investments		\$ 1,228,717	151.72
Other Current Assets & Liabilities		\$ (418,872)	(51.72)
Net Assets		\$ 809,845	100.00

### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Principal only security.
- (b) Zero coupon security.
- (c) Affiliated to the Fund.
- (d) Restricted Securities (31 December 2022: 0.26%):

		Maturity	Acquisition		Fair	% of	
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets	
Citigroup, Inc.	6.075%	25/01/2026	18/01/2022	\$ 2,900	\$ 2,884	0.36	

- (e) Securities with an aggregate fair value of \$271,704 (31 December 2022: \$143,852) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (f) Securities with an aggregate fair value of \$43,703 (31 December 2022: \$4,050) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$5,856 (31 December 2022: \$16,925) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$1,641 (31 December 2022: \$5,301) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,099,282	\$ 492	\$ 1,099,774
Investment Funds	34,262	48,331	0	82,593
Repurchase Agreements	0	100,744	0	100,744
Financial Derivative Instruments(3)	(500)	(3,709)	0	(4,209)
Securities Sold Short	0	(50, 185)	0	(50, 185)
Totals	\$ 33,762	\$ 1,194,463	\$ 492	\$ 1,228,717

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$0	\$ 1,234,805	\$ 801	\$ 1,235,606
Investment Funds	37,618	48,013	0	85,631
Repurchase Agreements	0	956	0	956
Financial Derivative Instruments <sup>(3)</sup>	1,960	(9,079)	0	(7,119)
Securities Sold Short	0	(76,949)	0	(76,949)
Totals	\$ 39,578	\$ 1,197,746	\$ 801	\$ 1,238,125

Queted Drices

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
STR	5.540% 5.660	02/01/2024 29/12/2023	03/01/2024 02/01/2024	\$ (256,904) (268,565)	\$ (256,904) (268,691)	(31.72) (33.18)
Total Reverse Repurchase Agreements				( , , , , , , , , , , , , , , , , , , ,	\$ (525,595)	(64.90)

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions <sup>(1)</sup>	% of Net Assets
MSC	5.710% 5.740	19/12/2023 19/12/2023	04/01/2024 04/01/2024	\$ (24,470) (19,788)	\$ (24,482) (19,797)	(3.02) (2.45)
Total Sale-Buyback Financing Transactions					\$ (44,279)	(5.47)

<sup>(1)</sup> Payable for sale-buyback transactions includes \$21 of deferred price drop.

### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
BOA	\$ 66	\$ 0	\$ 66	\$ (1,233)	\$ 1,360	\$ 127
BPS	(24)	0	(24)	(2,779)	2,650	(129)
BRC	(6)	0	(6)	8	0	8
CBK	(47)	0	(47)	903	(890)	13
CLY	N/A	N/A	N/A	(22)	0	(22)
DUB	74	0	74	N/A	N/A	N/A
FAR	(9)	0	(9)	N/A	N/A	N/A
GLM	(636)	501	(135)	(802)	751	(51)
JPM	24	0	24	97	(190)	(93)
MBC	(173)	30	(143)	1,204	(980)	224
MYC	(37)	260	223	(1,239)	510	(729)
MYI	268	(390)	(122)	(103)	30	(73)
RBC	N/A	N/A	N/A	(1)	0	(1)
SAL	N/A	N/A	N/A	(4)	0	(4)
RYL	10	0	10	N/A	N/A	N/A
SCX	77	(110)	(33)	277	(230)	47
SSB	72	0	72	N/A	N/A	N/A
TOR	71	0	71	5	(10)	(5)
UAG	(354)	850	496	215	0	215

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	84.32	70.91
Transferable securities dealt in on another regulated market*	51.48	43.49
Other transferable securities	N/A	0.78
Investment funds	10.20	7.98
Repurchase agreements	12.44	0.09
Financial derivative instruments dealt in on a regulated market	(0.42)	0.21
Centrally cleared financial derivative instruments	(0.02)	(0.55)
OTC financial derivative instruments	(0.08)	(0.32)
Securities sold short	(6.20)	(7.17)
Reverse repurchase agreements	(64.90)	(13.50)
Sale-buyback financing transactions	(5.47)	(0.38)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	26.24	28.04
U.S. Government Agencies	34.15	22.99
U.S. Treasury Obligations	56.55	47.28
Non-Agency Mortgage-Backed Securities	5.49	6.37
Asset-Backed Securities	11.00	9.23
Sovereign Issues	2.37	N/A
Short-Term Instruments	N/A	1.27
Investment Funds	10.20	7.98
Repurchase Agreements	12.44	0.09
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.42)	0.21
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.07)
Interest Rate Swaps	(0.02)	(0.48)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	N/A	0.03
Written Options		
Interest Rate Swaptions	N/A	(0.19)
Options on Securities	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.01)	(0.07)
Forward Foreign Currency Contracts	(0.15)	(0.27)
Hedged Forward Foreign Currency Contracts	0.08	0.18
Securities Sold Short	(6.20)	(7.17)
Other Current Assets & Liabilities	(51.72)	(15.42)
Net Assets	100.00	100.00

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	(	PAR 000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES					Bank of America N.A. 5.526% due 18/08/2026	¢ 1	000 \$	1 010	0.11	Danske Bank A/S 6.259% due 22/09/2026	¢	2 000 \$	2 05/	∩ 21
LOAN PARTICIPATIONS AN	ND A	ASSIGN	MENTS		Bank of Nova Scotia			1,019	0.11	Deutsche Bank AG	Þ	3,000 \$	3,054	0.51
<b>Delos Aircraft DAC</b> 7.348% due 31/10/2027	\$	240	\$ 241	0.02	0.250% due 01/11/2028  Banque Federative du Credit Mu	_	400	384	0.04	1.375% due 03/09/2026 1.447% due 01/04/2025 (f)	€ \$	300 1,600	318 1,581	0.03
CORPORATE BONDS & NO	TES				4.875% due 25/09/2025		,000	3,825	0.39	2.129% due 24/11/2026 (f)	7	500	469	0.05
BANKING & FINANCE					Barclays PLC 2.885% due 31/01/2027	€	300	326	0.03	6.720% due 18/01/2029 6.819% due 20/11/2029		2,000 600	2,096 632	0.22
Abanca Corp. Bancaria S.A.	C	400	40.4	0.04	3.375% due 02/04/2025		400	441	0.05	Deutsche Boerse AG 3.875% due 28/09/2026	€	2,000	2,258	U 23
0.500% due 08/09/2027 ABN AMRO Bank NV	€	400	404	0.04	7.285% due 13/09/2027 BGC Group, Inc.	\$ O	,500	6,524	0.07	Digital Euro Finco LLC	C	,	•	
3.625% due 10/01/2026 6.339% due 18/09/2027	¢	700 2,500	780 2,556	0.08	8.000% due 25/05/2028  Blackstone Private Credit Fund		400	418	0.04	2.500% due 16/01/2026 EPR Properties		300	323	0.03
Aegon Bank NV	Þ	2,300	,		2.350% due 22/11/2024		900		0.09	4.500% due 01/06/2027	\$	1,500	1,416	0.15
0.625% due 21/06/2024  AerCap Ireland Capital DAC	€	3,300	3,587	0.37	4.700% due 24/03/2025 BNP Paribas S.A.		700	689	0.07	<b>EQT AB</b> 2.375% due 06/04/2028	€	400	418	0.04
2.875% due 14/08/2024	\$	700	687	0.07	2.125% due 23/01/2027 2.219% due 09/06/2026		300 500	322 1,433	0.03	Equinix, Inc.				
AIB Group PLC 3.625% due 04/07/2026	€	300	332	0.03	3.375% due 09/01/2025		,883	4,784	0.49	0.250% due 15/03/2027 Equitable Financial Life Globa	l Fur	400 ndina	402	0.04
Aircastle Ltd.					3.800% due 10/01/2024 BPCE S.A.		500	500	0.05	5.500% due 02/12/2025		3,200	3,203	0.33
5.250% due 11/08/2025 6.500% due 18/07/2028	\$	1,805 500	1,780 510	0.18 0.05	0.500% due 15/09/2027 1.652% due 06/10/2026		400 300		0.04 0.03	European Union 2.000% due 04/10/2027	€	12,200	13,279	1.37
Ally Financial, Inc.		2.000	2.002	0.21	3.625% due 17/04/2026	€	600	669	0.07	Extra Space Storage LP	¢	400	410	0.04
5.800% due 01/05/2025 6.848% due 03/01/2030		2,000 500	2,003 514	0.21	5.975% due 18/01/2027  Brandywine Operating Partnersl		,800	2,824	0.29	5.700% due 01/04/2028 F&G Global Funding	\$	400	410	0.04
AMCO - Asset Management C 4.625% due 06/02/2027		<b>pA</b> 1,400	1,591	0.16	3.950% due 15/11/2027 7.800% due 15/03/2028	mp Li	600 300		0.06 0.03	2.300% due 11/04/2027		1,000	900	0.09
American Honda Finance Corp		1,400	1,551	0.10	CaixaBank S.A.		300	304	0.03	Fastighets AB Balder 1.125% due 29/01/2027	€	1,500	1,421	0.15
5.000% due 23/05/2025	\$	1,800	1,806	0.19	4.625% due 16/05/2027	€	300	338	0.04	First American Financial Corp. 4.600% due 15/11/2024	\$	200	102	0.02
American Tower Corp. 1.450% due 15/09/2026		4,000	3,647		Cantor Fitzgerald LP 4.500% due 14/04/2027	\$	600		0.06	Ford Motor Credit Co. LLC	٠			
2.400% due 15/03/2025 3.650% due 15/03/2027		800 900		0.08	7.200% due 12/12/2028 Charles Schwab Corp.		500	513	0.05	1.744% due 19/07/2024 2.386% due 17/02/2026	€	100 300		0.01
5.250% due 15/07/2028 5.800% due 15/11/2028		1,000 4,800	1,017 4,991		0.750% due 18/03/2024 5.916% due 13/05/2026	2	,600 200	2,574	0.27 0.02	3.021% due 06/03/2024 3.250% due 15/09/2025		800 200		0.09
Ares Capital Corp.		•			5.924% due 18/03/2024	1,	,500	1,500		4.535% due 06/03/2025	£	600	754	0.08
2.875% due 15/06/2027 7.000% due 15/01/2027		800 2,000	732 2,058	0.08	Citigroup, Inc. 2.014% due 25/01/2026 (f)	2	.000	1,923	0.20	4.542% due 01/08/2026 4.675% due 01/12/2024	\$ €	500 1,100	484 1,218	0.05
Ares Management Corp.					3.290% due 17/03/2026 (f)		,200	3,117		4.950% due 28/05/2027 Freedom Mortgage Corp.	\$	500	488	0.05
6.375% due 10/11/2028 ASB Bank Ltd.		2,400	2,518	0.26	Clydesdale Bank PLC 5.820% due 22/09/2028	£ 1	,100	1,402	0.14	12.000% due 01/10/2028		300	328	0.03
4.500% due 16/03/2027	€	300	342	0.04	Commerzbank AG 4.625% due 21/03/2028	€	300	330	0.04	<b>FS KKR Capital Corp.</b> 1.650% due 12/10/2024		800	772	0.08
Asian Development Bank 6.125% due 15/08/2025	£	4,000	5,219	0.54	5.250% due 25/03/2029	C	400		0.05	2.625% due 15/01/2027 7.875% due 15/01/2029		400 400	359	0.04
Assured Guaranty U.S. Holding 6.125% due 15/09/2028	-	<b>nc.</b> 500	525	0.05	Commonwealth Bank of Austral 3.768% due 31/08/2027		,000	2,273	0.23	GA Global Funding Trust		400	424	0.04
Athene Global Funding	>	300			5.071% due 14/09/2028	\$ 1	,350	1,381		1.000% due 08/04/2024 Gaci First Investment Co.		1,400	1,380	0.14
2.500% due 24/03/2028 6.108% due 24/05/2024		2,053 2,500	1,825 2,498		Consumers Securitization Fundir 5.550% due 01/03/2028		500	1,507	0.16	4.750% due 14/02/2030		1,200	1,201	0.12
<b>Aviation Capital Group LLC</b>			,		Cooperatieve Rabobank UA 2.625% due 22/07/2024		300	205	0.03	General Motors Financial Co., 0.600% due 20/05/2027	Inc. €	400	404	0.04
4.375% due 30/01/2024 5.500% due 15/12/2024		800 700		0.08	Corebridge Financial, Inc.					5.150% due 15/08/2026		1,400	1,795	
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027		1,600	1.419	0.15	3.650% due 05/04/2027 CPI Property Group S.A.	1,	,800	1,733	0.18	Goldman Sachs Group, Inc. 1.948% due 21/10/2027	\$	4,300	3,935	0.40
3.950% due 01/07/2024		1,400	1,382	0.14	2.750% due 12/05/2026	€ 1	,200	1,110	0.11	3.272% due 29/09/2025 3.850% due 08/07/2024		2,700 2,000	2,655 1,983	
6.375% due 04/05/2028  Banca Monte dei Paschi di Sie	na (	500 SnA	510	0.05	Credit Acceptance Corp. 9.250% due 15/12/2028	\$	500	534	0.06	6.079% due 24/01/2025		1,600	1,599	0.16
1.875% due 09/01/2026	€	900		0.10	Credit Agricole S.A.		200			6.484% due 24/10/2029 Golub Capital BDC, Inc.		2,000	2,124	0.22
2.625% due 28/04/2025 3.625% due 24/09/2024		500 4,100	4,499	0.06 0.46	0.500% due 24/06/2024 6.316% due 03/10/2029		,300 250	2,500 262	0.26	7.050% due 05/12/2028		400	420	0.04
Banco BPM SpA 3.875% due 18/09/2026		2,600	2,926	0.30	Credit Suisse AG 0.250% due 05/01/2026	€	300	311	0.03	Goodman U.S. Finance Three I 3.700% due 15/03/2028	.LC	3,200	2,981	0.31
Banco BTG Pactual S.A.			2,320	0.50	4.750% due 09/08/2024	\$	300	298	0.03	Groupe Bruxelles Lambert NV 1.875% due 19/06/2025	€	1,700	1,837	N 19
4.500% due 10/01/2025 Banco de Sabadell S.A.	\$	500	492	0.05	7.950% due 09/01/2025 Cromwell Ereit Lux Finco SARL	3	,000	3,068	0.32	Hamburg Commercial Bank A				
5.125% due 10/11/2028	€	600	698	0.07	2.125% due 19/11/2025	€ 1	,600	1,669	0.17	4.875% due 17/03/2025 6.250% due 18/11/2024		1,700 2,000	1,885 2,216	
Banco Santander Chile 2.700% due 10/01/2025	\$	500	487	0.05	Crown Castle, Inc. 3.650% due 01/09/2027	\$	200		0.02	HSBC Holdings PLC	¢	1 000	052	0.10
Banco Santander S.A.	•				3.700% due 15/06/2026 4.800% due 01/09/2028	2	600 ,163	579 2,136	0.06 0.22	2.099% due 04/06/2026 3.019% due 15/06/2027		1,000 1,300	1,419	0.10 0.15
6.527% due 07/11/2027 6.607% due 07/11/2028		2,400 1,000	2,483 1,066		CTP NV					4.583% due 19/06/2029 Hudson Pacific Properties LP	\$	3,000	2,911	0.30
<b>Bank of America Corp.</b> 2.015% due 13/02/2026		1,100	1,057	0.11	0.500% due 21/06/2025 0.625% due 27/09/2026		100 400	398	0.01	5.950% due 15/02/2028		900	797	0.08
2.375% due 19/06/2024		10,200	11,185	1.15	0.750% due 18/02/2027 0.875% due 20/01/2026		,500 ,100	1,477 2,153		ING Belgium S.A. 3.375% due 31/05/2027	€	2,300	2,592	0.27
5.080% due 20/01/2027 5.933% due 15/09/2027	\$	2,300 1,500	2,296 1,531		<b>DAE Sukuk Difc Ltd.</b> 3.750% due 15/02/2026	¢	700		0.07	ING Groep NV				
					J./ JU /U UUC 1J/UZ/ZUZU	Þ	700	0/4	0.07	2.125% due 23/05/2026		300	324	0.03

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
Intesa Sanpaolo SpA 0.625% due 24/02/2026 5.017% due 26/06/2024	€ 300 \$ \$ 2.200	312 2,178		Nissan Motor Acceptance Co. L 1.125% due 16/09/2024	LC \$ 1,400 \$	1,351	0.14	Synchrony Financial 4.375% due 19/03/2024	\$ 600	\$ 598	0.06
7.000% due 21/11/2025  Jackson National Life Global Fu	600		0.06	Nomura Holdings, Inc. 1.653% due 14/07/2026 1.851% due 16/07/2025	500 500		0.05 0.05	<b>Synovus Bank</b> 5.625% due 15/02/2028	500	481	0.05
1.750% due 12/01/2025 Jefferies Financial Group, Inc.	1,000		0.10	2.648% due 16/01/2025 5.386% due 06/07/2027	200		0.02	<b>Toronto-Dominion Bank</b> 3.765% due 08/09/2026 5.768% due 10/09/2024	€ 5,000 \$ 410	5,638 410	0.58 0.04
5.875% due 21/07/2028 Jones Lang LaSalle, Inc.	700		0.07	<b>NongHyup Bank</b> 0.875% due 28/07/2024	2,500	2,439	0.25	Toyota Motor Credit Corp. 5.900% due 22/08/2024	2,250	2,252	0.23
6.875% due 01/12/2028 JPMorgan Chase & Co.	1,000	1,060	0.11	Nordea Bank Abp 1.125% due 16/02/2027	€ 900	935	0.10	<b>TP ICAP Finance PLC</b> 2.625% due 18/11/2028	£ 600	641	0.07
1.090% due 11/03/2027 2.083% due 22/04/2026	€ 300 \$ 2,700	2,587		Nova Kreditna Banka Maribor o 1.875% due 27/01/2025	<b>d.d.</b> 600	660	0.07	<b>Truist Bank</b> 2.150% due 06/12/2024	\$ 3,000	2,915	0.30
3.782% due 01/02/2028 4.452% due 05/12/2029 4.851% due 25/07/2028	2,875 3,271 2,400		0.29 0.33	<b>Nykredit Realkredit A/S</b> 1.375% due 12/07/2027	3,000	3,104	0.32	<b>U.S. Bancorp</b> 4.653% due 01/02/2029	1,000	985	0.10
5.299% due 24/07/2029 6.018% due 10/12/2025	5,200 1,600		0.54	Pacific Life Global Funding 1.375% due 14/04/2026	\$ 1,700	1,572	0.16	<b>UBS AG</b> 5.125% due 15/05/2024 (e)	300	298	0.03
JPMorgan Chase Bank N.A. 5.110% due 08/12/2026	1,750	1,766		Principal Life Global Funding 5.787% due 23/08/2024	500	500	0.05	<b>UBS Group AG</b> 1.494% due 10/08/2027	2,300	2,079	0.21
KBC Group NV	·	·		Protective Life Global Funding 1.170% due 15/07/2025	1,000	943	0.10	3.869% due 12/01/2029 4.488% due 12/05/2026	2,350 3,500	2,217 3,449	0.23
4.500% due 06/06/2026 5.796% due 19/01/2029	€ 300 \$ 1,420	335 1,445	0.03 0.15	1.646% due 13/01/2025	1,000	962	0.10	4.550% due 17/04/2026	1,600	1,580	0.16
LeasePlan Corp. NV				4.714% due 06/07/2027 ONB Finance Ltd.	3,300	3,284	0.34	6.246% due 22/09/2029 6.373% due 15/07/2026	2,000 3,000	2,088 3,036	
2.875% due 24/10/2024 Lloyds Banking Group PLC	1,500	1,467	0.15	1.375% due 26/01/2026	300	278	0.03	6.442% due 11/08/2028 UniCredit SpA	2,235	2,322	
4.500% due 11/01/2029 5.985% due 07/08/2027	€ 300 \$ 1,900	345 1,935	0.04	<b>Realty Income Corp.</b> 4.700% due 15/12/2028	1,000	1,008	0.10	2.200% due 22/07/2027	€ 300	320	0.03
Logicor Financing SARL	\$ 1,500	1,333	0.20	Retail Opportunity Investments			0.04	5.850% due 15/11/2027 VICI Properties LP	2,000	2,342	0.24
0.750% due 15/07/2024	€ 400		0.04	6.750% due 15/10/2028 RGA Global Funding	400	421	0.04	4.250% due 01/12/2026	\$ 800	770	0.08
1.625% due 15/07/2027 2.250% due 13/05/2025	800 300		0.08	6.000% due 21/11/2028	1,000	1,038	0.11	4.500% due 01/09/2026 5.625% due 01/05/2024	400 700	387 698	0.04
Lseg Netherlands BV 0.000% due 06/04/2025 (b) 4.125% due 29/09/2026	1,000 2,400	1,059 2,721		<b>Royal Bank of Canada</b> 4.125% due 05/07/2028 5.850% due 18/03/2027	€ 2,600 £ 2,600	2,966 3,314		<b>Virgin Money UK PLC</b> 4.625% due 29/10/2028	€ 1,200	1,325	0.14
LSEGA Financing PLC 1.375% due 06/04/2026	\$ 1,600	1,476		Sagax AB 2.250% due 13/03/2025	£ 2,200	2,366		Volkswagen Financial Service 5.500% due 07/12/2026	£ 3,000	3,879	0.40
MassMutual Global Funding		·		Sagax Euro MTN NL BV 1.625% due 24/02/2026	1,500	1,573		6.500% due 18/09/2027 <b>Vonovia SE</b>	500	667	0.07
4.500% due 10/04/2026 6.344% due 10/07/2026	1,000 6,000	6,037	0.10 0.62	Santander Holdings USA, Inc. 6.499% due 09/03/2029	\$ 4,000	4.136		0.375% due 16/06/2027 Vornado Realty LP	€ 1,500	1,483	0.15
Metropolitan Life Global Fundi 0.375% due 09/04/2024	€ 2,100	2,298		Santander UK Group Holdings I	PLC	,		2.150% due 01/06/2026 Wells Fargo & Co.	\$ 275	248	0.03
4.000% due 05/04/2028 Mitsubishi HC Capital, Inc.	300	342	0.04	1.532% due 21/08/2026 6.833% due 21/11/2026	1,200 2,400	1,120 2,446		1.000% due 02/02/2027 3.000% due 23/10/2026	€ 400 \$ 2,700	411 2,565	0.04 0.26
5.080% due 15/09/2027 Mitsubishi UFJ Financial Group,	\$ 1,200 , <b>Inc</b> .	1,201	0.12	<b>SBA Tower Trust</b> 1.631% due 15/05/2051	1,900	1,698	0.17	4.540% due 15/08/2026 5.574% due 25/07/2029	1,600 8,400		0.16
3.195% due 18/07/2029 3.273% due 19/09/2025	3,000 € 2,300	2,759 2,525		Sberbank of Russia Via SB Capi 5.125% due 29/10/2022 ^	1,400		0.01	Wells Fargo Bank N.A. 5.550% due 01/08/2025	200	202	0.02
Mizuho Financial Group, Inc. 5.628% due 13/06/2028	£ 2,100	2,780	0.29	5.250% due 23/05/2023 ^(e)  SELP Finance SARL	500		0.00	Westpac Banking Corp. 3.703% due 16/01/2026	€ 300	335	0.03
Morgan Stanley 4.656% due 02/03/2029	€ 2,100	2,410		3.750% due 10/08/2027 Shinhan Bank Co. Ltd.	€ 300		0.03	<b>Weyerhaeuser Co.</b> 4.750% due 15/05/2026	\$ 2,200	2,191	0.23
5.449% due 20/07/2029 6.007% due 24/01/2025	\$ 500 455	454	0.05	0.250% due 16/10/2024 1.183% due 29/09/2025	1,100 AUD 800	1,181 513	0.12 0.05	Yorkshire Building Society 0.500% due 01/07/2028	€ 400	387	0.04
6.138% due 16/10/2026 Morgan Stanley Bank N.A.	100	102	0.01	Sirius Real Estate Ltd. 1.125% due 22/06/2026	€ 1,200	1,199	0.12	ZF Finance GmbH			
4.754% due 21/04/2026 5.882% due 30/10/2026	3,000 2,000	2,999 2,057		SLM Corp. 3.125% due 02/11/2026	\$ 600		0.06	2.750% due 25/05/2027	1,500	1,581 <b>426,303</b>	
Mutual of Omaha Cos. Global F 5.450% due 12/12/2028		1,022		SMBC Aviation Capital Finance	DAC			INDUSTRIALS	•		
National Bank of Canada	1,000	1,022	0.11	3.550% due 15/04/2024 Societe Generale S.A.	3,330	3,308	0.34	ABB Finance BV			
5.880% due 06/08/2024 Nationale-Nederlanden Bank N	1,500	1,500	0.15	0.750% due 25/01/2027 1.488% due 14/12/2026	€ 400 \$ 5,500	407 5,066	0.04	0.625% due 31/03/2024 Air Canada Pass-Through Tru	2,100 ist	2,301	0.24
3.625% due 16/10/2026	€ 2,000	2,256	0.23	Standard Chartered PLC				3.750% due 15/06/2029	\$ 638	588	0.06
Nationwide Building Society 4.500% due 01/11/2026	400		0.05	0.991% due 12/01/2025 1.214% due 23/03/2025	1,000 500	497	0.10 0.05	Alaska Airlines Pass-Through 4.800% due 15/02/2029	459	447	0.05
6.557% due 18/10/2027 Nationwide Mutual Insurance (	\$ 4,000 Co.	4,143	0.43	6.170% due 09/01/2027 Sumitomo Mitsui Banking Corp	300	305	0.03	<b>Altice France S.A.</b> 5.125% due 15/07/2029	400	312	0.03
7.936% due 15/12/2024 NatWest Group PLC	550	550	0.06	0.010% due 10/09/2025 Sumitomo Mitsui Financial Gro	€ 5,000	5,219	0.54	American Airlines Pass-Throu 3.575% due 15/07/2029	ugh Trust 467	436	0.04
5.847% due 02/03/2027 7.472% due 10/11/2026	2,000 1,200	2,018 1,243		3.040% due 16/07/2029 5.716% due 14/09/2028	\$ 3,000	2,734 622	0.28 0.06	3.600% due 22/03/2029 American Medical Systems E	1,628 urope BV	1,525	0.16
NatWest Markets PLC 1.000% due 28/05/2024	€ 1,300	1,419		Svenska Handelsbanken AB 1.418% due 11/06/2027	300		0.03	0.750% due 08/03/2025 1.375% due 08/03/2028	€ 3,000 300	3,204 311	0.33 0.03
NE Property BV 1.875% due 09/10/2026	1,500	1,517		Synchrony Bank 5.400% due 22/08/2025	1,400	1,380		Amgen, Inc. 5.150% due 02/03/2028	\$ 1,000	1,024	0.11
	1,500	1,517	0.10		1, 100	.,500	J. 1 T	5.250% due 02/03/2025	2,500	2,507	

DESCRIPTION	P.A (000		NET	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
Arcadis NV		, , ,		Dell International LLC	, ,			John Lewis PLC			
4.875% due 28/02/2028 Asahi Group Holdings I		0 \$ 2,750	0.28	4.900% due 01/10/2026 Delta Air Lines, Inc.	\$ 500 \$	501	0.05	6.125% due 21/01/2025 Kenvue, Inc.	£ 200 S	<b>)</b> 254	0.03
0.010% due 19/04/2024 0.155% due 23/10/2024	1,20 50		0.13 0.06	2.900% due 28/10/2024 Devon Energy Corp.	2,100	2,046	0.21	5.500% due 22/03/2025 Kering S.A.	\$ 2,600	2,623	0.27
Ashtead Capital, Inc. 1.500% due 12/08/2026	\$ 40		0.04	5.250% due 15/10/2027	600	604	0.06	5.125% due 23/11/2026	£ 2,600	3,383	0.35
Assa Abloy AB				eBay, Inc. 5.900% due 22/11/2025	4,000	4,067	0.42	Kinder Morgan Energy Partners 4.250% due 01/09/2024	\$ 600	595	0.06
3.750% due 13/09/2026 Astrazeneca Finance LL			0.19	Enbridge, Inc. 5.900% due 15/11/2026	4,300	4,416	0.45	Kraft Heinz Foods Co. 2.250% due 25/05/2028	€ 300	321	0.03
4.875% due 03/03/2028 Aurizon Network Pty. L	\$ 60 td.	0 612	0.06	Energy Transfer LP 5.550% due 15/02/2028	4,000	4,083	0.42	L3Harris Technologies, Inc. 5.400% due 15/01/2027	\$ 2,900	2,962	0.30
3.125% due 01/06/2026 BAE Systems Holdings,	€ 60	0 657	0.07	6.050% due 01/12/2026 Eni SpA	1,000	1,029	0.11	Las Vegas Sands Corp. 3.500% due 18/08/2026	1,700	1,622	
3.850% due 15/12/2025 Baxter International, In	\$ 1,10	0 1,077	0.11	4.750% due 12/09/2028 Entergy Louisiana LLC	1,000	1,001	0.10	Lenovo Group Ltd.	·	•	
5.853% due 29/11/2024	2,38	9 2,384	0.25	0.950% due 01/10/2024	1,400	1,355	0.14	5.875% due 24/04/2025 Marriott International, Inc.	600		0.06
<b>Bayer AG</b> 0.050% due 12/01/2025	€ 50	0 531	0.05	<b>EQM Midstream Partners LP</b> 4.000% due 01/08/2024	75	74	0.01	5.550% due 15/10/2028 Marvell Technology, Inc.	5,500	5,676	0.58
<b>Bayer U.S. Finance LLC</b> 6.125% due 21/11/2026	\$ 1,80	0 1,831	0.19	<b>Equifax, Inc.</b> 5.100% due 01/06/2028	600	605	0.06	2.450% due 15/04/2028 Mattel, Inc.	1,800	1,625	0.17
Becton Dickinson Euro 0.334% due 13/08/2028	Finance SARL € 40	0 390	0.04	Expedia Group, Inc. 6.250% due 01/05/2025	2,015	2,036	0.21	3.375% due 01/04/2026	900	857	0.09
BHP Billiton Finance Ltd 3.250% due 24/09/2027	d. 30		0.03	Flex Ltd. 6.000% due 15/01/2028	1,700	1,757		McDonald's Corp. 3.625% due 28/11/2027	€ 1,000	1,129	0.12
BMW Canada, Inc. 4.760% due 10/02/2025				Gatwick Funding Ltd.	·	•	0.08	Medtronic Global Holdings S.C. A 0.375% due 15/10/2028	400	393	0.04
BMW Finance NV	.,	·	0.27	6.125% due 02/03/2028 GE HealthCare Technologies, Inc.				Meta Platforms, Inc. 3.500% due 15/08/2027	\$ 1,650	1,607	0.17
3.875% due 04/10/2028 BMW U.S. Capital LLC	€ 40	0 462	0.05	5.550% due 15/11/2024 Glencore Funding LLC	\$ 2,400	2,402		Motability Operations Group PL 0.125% due 20/07/2028	.c € 400	390	0.04
1.250% due 12/08/2026 Booking Holdings, Inc.	\$ 50	0 458	0.05	4.000% due 27/03/2027 Global Payments, Inc.	1,500	1,458	0.15	Mundys SpA 1.625% due 03/02/2025	1,300	1,397	
0.100% due 08/03/2025 4.000% due 15/11/2026	€ 30 80		0.03	4.950% due 15/08/2027 GN Store Nord A/S	2,000	2,004	0.21	National Fuel Gas Co.		•	
Carrier Global Corp. 4.375% due 29/05/2025	1,20		0.14	0.875% due 25/11/2024	€ 1,500	1,588	0.16	5.500% due 01/10/2026 <b>NetApp, Inc</b> .	\$ 1,000	1,002	
CDW LLC	·	·		Haleon Netherlands Capital BV 1.250% due 29/03/2026	3,700	3,924	0.40	3.300% due 29/09/2024 Netflix, Inc.	200	197	0.02
2.670% due 01/12/2026 4.125% due 01/05/2025	\$ 1,80 1,14		0.17 0.12	Haleon U.S. Capital LLC 3.375% due 24/03/2027	\$ 750	722	0.07	3.625% due 15/05/2027 NextEra Energy Operating Partn	€ 300 ners I P	336	0.03
Cellnex Finance Co. S.A 1.000% due 15/09/2027	 € 2,00	0 2,026	0.21	<b>HCA, Inc.</b> 5.625% due 01/09/2028	2,000	2,048	0.21	3.875% due 15/10/2026 4.250% due 15/07/2024	\$ 700 2,400	667 2,374	0.07
Central Japan Railway 2.200% due 02/10/2024	<b>Co.</b> \$ 3,30	0 3,223	0.33	<b>HEICO Corp.</b> 5.250% due 01/08/2028	400	409	0.04	Nordson Corp. 5.600% due 15/09/2028	1,000	1,038	
CGI, Inc. 1.450% due 14/09/2026	2,70	0 2,450	0.25	<b>Heineken NV</b> 3.625% due 15/11/2026	€ 1,300			NTT Finance Corp.	•	•	
Chanel Ceres PLC 0.500% due 31/07/2026	€ 1,90		0.20	Holding d'Infrastructures de Trar 0.625% due 14/09/2028	sport SAS	U	0.04	4.142% due 26/07/2024 4.239% due 25/07/2025	1,800 2,100	1,789 2,078	0.21
Charter Communication	ns Operating LLC			Home Depot, Inc.	400			4.372% due 27/07/2027 Occidental Petroleum Corp.	300		0.03
6.150% due 10/11/2026 7.289% due 01/02/2024	\$ 3,80 25		0.40 0.03	2.875% due 15/04/2027 HPHT Finance Ltd.	\$ 600	574	0.06	6.375% due 01/09/2028  Open Text Corp.	1,600	1,683	0.17
Cheniere Energy, Inc. 4.625% due 15/10/2028	5,26	9 5,147	0.53	2.875% due 05/11/2024  Huntington Ingalls Industries, Industries	700	686	0.07	6.900% due 01/12/2027 Oracle Corp.	3,200	3,329	0.34
China Modern Dairy Ho 2.125% due 14/07/2026	oldings Ltd. 1,40	0 1,243	0.13	3.844% due 01/05/2025 Hyatt Hotels Corp.	1,200	1,176	0.12	1.650% due 25/03/2026 (f) Ovintiv, Inc.	1,900	1,773	0.18
CK Hutchison Internation 4.750% due 21/04/2028	onal Ltd. 1,80	0 1,804	0.19	1.800% due 01/10/2024 4.850% due 15/03/2026	800 300		0.08	5.650% due 15/05/2025	1,500	1,508	0.16
CommonSpirit Health 2.760% due 01/10/2024	10	0 98	0.01	Hyundai Capital America 0.875% due 14/06/2024		1,564		<b>PepsiCo, Inc.</b> 4.450% due 15/05/2028	1,300	1,324	0.14
Concentrix Corp. 6.650% due 02/08/2026	1,20		0.13	1.500% due 15/06/2026 2.750% due 27/09/2026	1,600 500 1,900		0.05	Pfizer Investment Enterprises Pt 4.450% due 19/05/2028	e. <b>Ltd.</b> 900	900	0.09
Continental Resources,	Inc.			5.800% due 26/06/2025 6.000% due 11/07/2025	500 1,400		0.05	Philip Morris International, Inc. 2.875% due 03/03/2026	€ 300	329	0.03
2.268% due 15/11/2026 Cox Communications, I			0.05	Illumina, Inc.				Pioneer Natural Resources Co. 5.100% due 29/03/2026	\$ 1,000	1,008	0.10
5.450% due 15/09/2028 <b>CPUK Finance Ltd.</b>	1,00	0 1,021	0.11	5.800% due 12/12/2025 IMCD NV	1,500	1,506		<b>Qorvo, Inc.</b> 1.750% due 15/12/2024	2,550	2,448	
5.876% due 28/08/2027 CSL Finance PLC	£ 1,00	0 1,307	0.13	2.125% due 31/03/2027 Imperial Brands Finance PLC	€ 2,700	2,859	0.29	Regal Rexnord Corp.			
3.850% due 27/04/2027 <b>DAE Funding LLC</b>	\$ 80	0 779	0.08	3.500% due 26/07/2026 6.125% due 27/07/2027	\$ 500 1,595	477 1,639	0.05 0.17	6.050% due 15/02/2026 Renesas Electronics Corp.	500		0.05
1.625% due 15/02/2024 2.625% due 20/03/2025	90 30		0.09	Informa PLC 2.125% due 06/10/2025	€ 300	322	0.03	1.543% due 26/11/2024 Republic Services, Inc.	4,100	3,947	0.41
Daimler Truck Finance	North America LL	.c		InterContinental Hotels Group PI 1.625% due 08/10/2024			0.09	3.375% due 15/11/2027 Ritchie Bros Holdings, Inc.	300	288	0.03
5.125% due 19/01/2028 5.200% due 17/01/2025	1,30 1,10		0.13 0.11	3.375% due 08/10/2028 International Distributions Service	£ 800		0.10	6.750% due 15/03/2028 Robert Bosch GmbH	800	825	0.08
<b>Danfoss Finance BV</b> 0.125% due 28/04/2026	€ 2,00	0 2,054	0.21	5.250% due 14/09/2028	€ 1,000	1,147	0.12	3.625% due 02/06/2027	€ 400	452	0.05

DESCRIPTION	PAR (000S)	FAIR VALUE (000S) A	% OF NET SSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (0005)	FAIR VALUE (000S)	NET
Sabine Pass Liquefaction LLC 5.000% due 15/03/2027	\$ 568 \$	571 (		Texas Instruments, Inc. 4.600% due 15/02/2028	\$ 1,000 \$	1,017		Black Hills Corp.	\$ 2,073	
5.750% due 15/05/2024	415	415 (		Thames Water Utilities Finance		1,017	0.10	Brooklyn Union Gas Co.	\$ 2,013	0.21
<b>Safran S.A.</b> 0.125% due 16/03/2026	€ 300	311 (	0.03	0.875% due 31/01/2028 4.000% due 18/04/2027	€ 200 1,800	189 1,925	0.02	3.407% due 10/03/2026 617  CenterPoint Energy Houston Electric LLC	589	0.06
Sage Group PLC				TransDigm, Inc.				5.200% due 01/10/2028 4,200	4,337	0.45
3.820% due 15/02/2028 Sandoz Finance BV	1,000	1,138 (	).12	6.750% due 15/08/2028 Transurban Finance Co. Pty. Lt	\$ 1,300	1,332	0.14	Columbia Pipelines Holding Co. LLC 6.042% due 15/08/2028 2,000	2,066	0.21
3.970% due 17/04/2027	800	902 (	0.09	4.125% due 02/02/2026	1,900	1,857	0.19	6.055% due 15/08/2026 2,000 1,000	1,024	
Sands China Ltd. 2.550% due 08/03/2027	\$ 3,200	2,911 (	0.30	Ubisoft Entertainment S.A. 0.878% due 24/11/2027	€ 700	660	0.07	Constellation Energy Generation LLC 5.600% due 01/03/2028 700	721	0.07
4.300% due 08/01/2026 5.375% due 08/08/2025	2,600	2,498 (	0.26	Union Pacific Corp.	G 700	000	0.07	Consumers Energy Co.		
5.650% due 08/08/2028	900 1,200	888 ( 1,191 (	0.09	4.750% due 21/02/2026 United Airlines Pass-Through T	\$ 1,800	1,812	0.19	4.900% due 15/02/2029 1,900 <b>DTE Electric Co.</b>	1,935	0.20
Sartorius Finance BV 4.250% due 14/09/2026	€ 2,000	2,261 (	1 23	4.300% due 15/02/2027	498	483	0.05	1.900% due 01/04/2028 1,000	900	0.09
Sealed Air Corp.	C 2,000			5.875% due 15/04/2029 United Airlines, Inc.	647	656	0.07	<b>Duke Energy Corp.</b> 3.100% due 15/06/2028 € 300	327	0.03
1.573% due 15/10/2026	\$ 1,900	1,712 (	0.18	4.375% due 15/04/2026	1,400	1,365	0.14	4.300% due 15/03/2028 \$ 1,000	987	0.10
<b>SEB S.A.</b> 1.375% due 16/06/2025	€ 500	532 (		Var Energi ASA 7.500% due 15/01/2028	1,700	1,804	0.19	5.000% due 08/12/2025 3,800 East Ohio Gas Co.	3,809	0.39
1.500% due 31/05/2024 Sherwin-Williams Co.	200	218 (	0.02	Venture Global LNG, Inc.	1,700	1,004	0.15	1.300% due 15/06/2025 1,800	1,703	0.18
4.250% due 08/08/2025	\$ 1,600	1,584 (	0.16	8.125% due 01/06/2028	2,300	2,325	0.24	<b>EDP - Energias de Portugal S.A.</b> 2.875% due 01/06/2026 € 300	329	0.03
Siemens Energy Finance BV 4.250% due 05/04/2029	€ 500	540 (	0.06	VMware LLC 4.500% due 15/05/2025	1,600	1,585	0.16	Electricite de France S.A.		
Sika Capital BV	G 300			Volkswagen Group of America 4.350% due 08/06/2027	Finance LLC 800	785	0.08	3.750% due 05/06/2027 4,200 EnBW International Finance BV	4,734	0.49
3.750% due 03/11/2026 Silfin NV	2,300	2,585 (	0.27	6.366% due 07/06/2024	3,000	3,004	0.08	2.500% due 04/06/2026 300		0.03
2.875% due 11/04/2027	2,300	2,384 (	0.25	Walgreens Boots Alliance, Inc. 3.450% due 01/06/2026	300	285	0.03	3.625% due 22/11/2026 2,000 Enel Finance America LLC	2,251	0.23
Sixt SE 1.750% due 09/12/2024	2,100	2,279 (	1 22	Warnermedia Holdings, Inc.	300	203	0.05	7.100% due 14/10/2027 \$ 200	214	0.02
SK Hynix, Inc.	2,100	2,213	J.23	3.755% due 15/03/2027	1,200	1,150	0.12	Enel Finance International NV 0.000% due 17/06/2024 (b) € 800	868	0.09
1.000% due 19/01/2024	\$ 1,300	1,297 (	0.13	Weir Group PLC 2.200% due 13/05/2026	4,700	4,372	0.45	1.375% due 12/07/2026 \$ 1,000 2.650% due 10/09/2024 4,200	911 4,103	0.09
<b>Sky Ltd.</b> 2.500% due 15/09/2026	€ 300	327 (	0.03	6.875% due 14/06/2028 Werfen S.A.	£ 400	538	0.06	EP Infrastructure A/S	4,103	0.42
Smurfit Kappa Acquisitions ULC 2.875% due 15/01/2026	300	327 (	J U3	4.625% due 06/06/2028	€ 900	1,015	0.10	1.659% due 26/04/2024 € 600 1.698% due 30/07/2026 2,000	654 1,990	
Societa per Azioni Esercizi Aero		SpA		West Fraser Timber Co. Ltd. 4.350% due 15/10/2024	\$ 200	197	0.02	Evergy Missouri West, Inc.	1,550	0.20
3.500% due 09/10/2025	200	217 (	0.02	Western Midstream Operating				5.150% due 15/12/2027 \$ 2,000	2,014	0.21
<b>Stryker Corp.</b> 0.250% due 03/12/2024	1,000		0.11	3.100% due 01/02/2025 Westinghouse Air Brake Techn	2,600	2,532	0.26	<b>Eversource Energy</b> 5.450% due 01/03/2028 1,200	1,234	0.13
3.375% due 11/12/2028 Studio City Co. Ltd.	900	1,009 (	0.10	3.200% due 15/06/2025	562	544	0.06	<b>Florida Power &amp; Light Co.</b> 5.050% due 01/04/2028 700	716	0.07
7.000% due 15/02/2027	\$ 2,800	2,757 (	0.28	3.450% due 15/11/2026 Williams Cos., Inc.	450	431	0.04	Georgia Power Co.		
Studio City Finance Ltd. 6.000% due 15/07/2025	600	588 (	0.06	5.400% due 02/03/2026	1,000	1,010	0.10	6.135% due 08/05/2025 200 India Green Energy Holdings	201	0.02
Suez SACA				<b>Woodside Finance Ltd.</b> 3.650% due 05/03/2025	600	587	0.06	5.375% due 29/04/2024 250	248	0.03
1.875% due 24/05/2027 Suntory Holdings Ltd.	€ 300	317 (	).03	Worldline S.A.				Interstate Power & Light Co. 4.100% due 26/09/2028 900	874	0.09
2.250% due 16/10/2024	\$ 1,100	1,071 (	0.11	4.125% due 12/09/2028 Worley Financial Services Pty.	€ 400	439	0.05	Ipalco Enterprises, Inc.		
Swedish Match AB 0.875% due 23/09/2024	€ 500	539 (	0.06		JD 2,600	1,810	0.19	3.700% due 01/09/2024 1,348 ITC Holdings Corp.	1,327	0.14
Syngenta Finance NV				Worley U.S. Finance Sub Ltd. 0.875% due 09/06/2026	€ 1,500	1,550	0.16	4.950% due 22/09/2027 850	855	0.09
3.375% due 16/04/2026 T-Mobile USA, Inc.	300	330 (	0.03	Wynn Macau Ltd.	G 1,500			<b>Jersey Central Power &amp; Light Co.</b> 4.700% due 01/04/2024 1,083	1,079	0.11
2.250% due 15/02/2026	\$ 1,100 450	1,043 (		4.875% due 01/10/2024 Zimmer Biomet Holdings, Inc.	\$ 2,100	2,075	0.21	KeySpan Gas East Corp.	,	
3.500% due 15/04/2025 4.800% due 15/07/2028	1,800	441 ( 1,816 (	0.19	5.350% due 01/12/2028	1,300	1,340	0.14	2.742% due 15/08/2026 1,600 Lorca Telecom Bondco S.A.	1,493	0.15
4.950% due 15/03/2028  Take-Two Interactive Software,	500	507 (	0.05	<b>Zoetis, Inc.</b> 5.400% due 14/11/2025	1,700	1,715	0.18	4.000% due 18/09/2027 € 600	649	0.07
3.300% due 28/03/2024	35	35 (	0.00	5.400 /0 ddc 14/11/2025		74,101		Midwest Connector Capital Co. LLC 3.900% due 01/04/2024 \$ 505	502	0.05
<b>Tapestry, Inc.</b> 7.000% due 27/11/2026	1,000	1,037 (	0.11	UTILITIES				Mississippi Power Co.		
Targa Resources Corp.	•			AES Corp.				3.950% due 30/03/2028 2,495 5.736% due 28/06/2024 3,090	2,427 3,088	
5.200% due 01/07/2027 TD SYNNEX Corp.	2,500	2,514 (	0.26	1.375% due 15/01/2026 5.450% due 01/06/2028	1,000 1,100	926 1,119	0.10	National Rural Utilities Cooperative Finan	ce Corp.	
1.250% due 09/08/2024	2,000	1,950 (		Ameren Corp.	1,100	1,113	0.12	5.703% due 18/10/2024 975 NextEra Energy Capital Holdings, Inc.	9/6	0.10
1.750% due 09/08/2026 TDF Infrastructure SASU	900	816 (	0.08	5.700% due 01/12/2026	1,800	1,842	0.19	2.200% due 02/12/2026 AUD 2,500	1,587	
5.625% due 21/07/2028	€ 300	348 (	0.04	<b>Ameren Illinois Co.</b> 3.800% due 15/05/2028	1,000	974	0.10	6.449% due 21/03/2024 \$ 500 NGPL PipeCo LLC	500	0.05
Teleperformance SE 5.250% due 22/11/2028	200	231 (	0.02	American Electric Power Co., In 5.200% due 15/01/2029	nc. 1,600	1,623	0.17	4.875% due 15/08/2027 3,170	3,115	0.32
Tennessee Gas Pipeline Co. LLC				Appalachian Power Co.	1,000	1,023	0.17	<b>Niagara Mohawk Power Corp.</b> 3.508% due 01/10/2024 1,000	983	0.10
7.000% due 15/10/2028  TenneT Holding BV	\$ 1,396	1,514 (	טו .ע	3.300% due 01/06/2027	600	569	0.06	ONEOK, Inc.	1 504	0.10
3.875% due 28/10/2028	€ 600	693 (	0.07	<b>Avangrid, Inc.</b> 3.150% due 01/12/2024	500	489	0.05	4.550% due 15/07/2028 1,600 5.650% due 01/11/2028 2,800	1,581 2,901	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (000S)	FAIR % OF VALUE NET (000S) ASSETS	PAR VALUE N
Pacific Gas & Electric Co. 3.150% due 01/01/2026 3.300% due 15/03/2027	\$ 1,000 300	281	0.10	U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Security 4.500% due 01/08/2052 \$ 5,165 \$	5,011 0.52	Italy Buoni Poliennali Del Tesoro         0.000% due       01/04/2026 (b)       € 2,700 \$ 2,801 0.0
3.300% due 01/12/2027 3.400% due 15/08/2024 3.450% due 01/07/2025 3.500% due 15/06/2025	1,300 100 100 1,700	1,215 98 97 1,648	0.13 0.01 0.01 0.17	5.000% due 01/02/2053 3,695 <b>Uniform Mortgage-Backed Security, TBA</b> 3.500% due 01/01/2054 6,800	3,659 0.38 6,243 0.64	Mexico Government International Bond 3.000% due 03/12/2026 (c) MXN 127,706 7,005 0.
3.750% due 15/02/2024 4.950% due 08/06/2025 Pennsylvania Electric Co.	550 2,000	548 1,988	0.06 0.20	5.000% due 01/02/2054 600 6.000% due 01/02/2054 12,100	53,487 5.50 594 0.06 12,287 1.26 2,152 0.22	Republic of Germany         2.500% due         13/03/2025       € 6,700       7,373       0.
4.150% due 15/04/2025 Perusahaan Perseroan Persero	1,950 PT Perusa	1,913 ahaan	0.20	· · · · · · · · · · · · · · · · · · ·	83,433 8.58	South Africa Government International Bond 10.500% due 21/12/2026 ZAR 139,500 7,986 0.8
Listrik Negara 4.125% due 15/05/2027 Potomac Electric Power Co.	1,200	1,168	0.12	U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (		Spain Government International Bond 0.000% due
3.600% due 15/03/2024  Public Service Enterprise Grou		1,256	0.13	0.250% due 15/01/2025 1,819 2.375% due 15/01/2025 1,632 U.S. Treasury Notes	1,765 0.18 1,620 0.17	31/01/2028 (b) € 4,100 4,092 0.0  United Kingdom Gilt 1.625% due
2.875% due 15/06/2024 5.875% due 15/10/2028 San Diego Gas & Electric Co.	2,900 1,400	2,864 1,468	0.29	4.125% due 31/01/2025 (g) 13,700	13,617 1.40 17,028 1.75	22/10/2028 £ 7,200 <u>8,500 0.8</u> 83,182 8.9
2.500% due 15/05/2026	226	216	0.02		34,030 3.50	SHARES
<b>Sempra</b> 3.300% due 01/04/2025	3,100	3,027	0.31	NON-AGENCY MORTGAGE-BACKED SECU	RITIES	COMMON STOCKS
Southern California Edison Co. 0.975% due 01/08/2024 4.200% due 01/06/2025	800 2,200	779 2,176	0.08 0.22	GSR Mortgage Loan Trust 4.836% due 25/09/2035 2 Morgan Stanley Mortgage Loan Trust	2 0.00	FINANCIALS  Stearns Holdings  LLC 'B' (a) 43,861 0 0.0
5.300% due 01/03/2028 5.850% due 01/11/2027	1,500 100	1,541 105	0.16 0.01	5.971% due 25/11/2034 2 6.289% due 25/09/2034 253	2 0.00 253 0.03	WARRANTS
6.266% due 01/04/2024 <b>Southern Power Co.</b> 0.900% due 15/01/2026	557 3,000	557 2,765	0.06	WaMu Mortgage Pass-Through Certificates 7 6.157% due 25/01/2033 4 6.262% due 25/01/2047 164	Trust 3 0.00 145 0.01	Guaranteed Rate, Inc Exp. 31/12/2060 211 0 0.0
<b>Sprint LLC</b> 7.125% due 15/06/2024	125	126	0.01	_	405 0.04	(000S)
State Grid Overseas Investmen	nt BVI Ltd.			ASSET-BACKED SECURITIES		SHORT-TERM INSTRUMENTS SHORT-TERM NOTES
0.797% due 05/08/2026 <b>System Energy Resources, Inc.</b> 2.140% due 09/12/2025	€ 500 \$ 1,150	1,071	0.05	Bumper NL BV 4.529% due 22/03/2035 € 4,000  Morgan Stanley ABS Capital, Inc. Trust	4,426 0.45	American Honda Finance Corp. 5.967% due
<b>Tampa Electric Co.</b> 3.875% due 12/07/2024	800	793	0.08	6.090% due 25/12/2035 \$ 266  OCP Euro CLO DAC	257 0.03	07/06/2024 \$ 2,950 2,952 0 Yango Justice International Ltd. 5.300% due
TDC Net A/S 5.056% due 31/05/2028 Telecom Italia SpA	€ 2,000	2,300	0.24	5.873% due 20/01/2033 € 1,000	1,105 0.11 5,788 0.59	11/01/2022 \ 200 1 0.0  Total Short-Term Instruments 2,953 0.3
7.875% due 31/07/2028	1,200	1,476	0.15	SOVEREIGN ISSUES		Total Transferable Securities \$ 1,024,085 105.2
Teollisuuden Voima Oyj 1.125% due 09/03/2026	300	313	0.03		27,271 2.80	SHARES INVESTMENT FUNDS
Trans-Allegheny Interstate Lin 3.850% due 01/06/2025	\$ 1,305	1,279	0.13	<b>Belgium Government International Bond</b> 0.800% due 22/06/2028 € 2,500	2,598 0.27	COLLECTIVE INVESTMENT SCHEMES
Verizon Communications, Inc. 6.218% due 20/03/2026 Vistra Operations Co. LLC	447	447	0.05	Cassa Depositi e Prestiti SpA 5.750% due 05/05/2026 \$ 2,000	1,999 0.21	PIMCO Select Funds plc - PIMCO US Dollar
3.550% due 15/07/2024	3,325	3,279	0.34	<b>CDP Financial, Inc.</b> 4.250% due 25/07/2028 2,000 \$	1,997 0.20	Short-Term Floating NAV Fund (d) 1,623,396 16,177 1.0
WEC Energy Group, Inc. 4.750% due 09/01/2026	1,500	1,495 112,510	0.15 <b>11.56</b>	<b>CPPIB Capital, Inc.</b> 4.250% due 20/07/2028 1,050	1,053 0.11	PIMCO Specialty Funds Ireland p.l.c PIMCO China Bond Fund (d) 5,163 70 0.0
Total Corporate Bonds & Notes		812,914		France Government International Bond 0.000% due 25/03/2025 (b) € 9,000	9,603 0.99	Total Investment Funds \$ 16,247 1.6
MUNICIPAL BONDS & NOTES				<b>Israel Government International Bond</b> 5.000% due 30/10/2026 800	904 0.09	4 19/217
State Board of Administration Revenue Notes, Series 2020		orp., Florid	a			
1.258% due 01/07/2025	1,200	1,139	0.12			

# REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 678	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (692)	\$ 678	\$ 678	0.07
Total Repurcha	se Agreeme	ents				\$ (692)	\$ 678	\$ 678	0.07

<sup>(1)</sup> Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

<sup>\*</sup> A zero balance may reflect actual amounts rounding to less than one thousand.

# Schedule of Investments Low Duration Global Investment Grade Credit Fund (Cont.)

<b>Description</b>	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Short	03/2024	16	\$ 37	0.01
Euro-Bobl March Futures	Long	03/2024	45	96	0.01
U.S. Treasury 5-Year Note March Futures	Long	03/2024	19	36	0.00
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	222	(1,265)	(0.13)
				\$ (1,096)	(0.11)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (1,096)	(0.11)

### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/12/2024	\$ 1,300	\$ (13)	0.00
AT&T, Inc.	1.000	20/12/2025	200	(2)	0.00
AT&T, Inc.	1.000	20/06/2028	1,200	25	0.01
Boeing Co.	1.000	20/12/2024	1,500	47	0.01
Boeing Co.	1.000	20/12/2026	1,300	22	0.00
Boeing Co.	1.000	20/06/2027	1,200	87	0.01
British Telecommunications PLC	1.000	20/06/2028	€ 1,500	19	0.00
General Electric Co.	1.000	20/06/2026	\$ 3,700	11	0.00
General Electric Co.	1.000	20/12/2026	400	3	0.00
General Motors Co.	5.000	20/12/2026	80	(6)	0.00
General Motors Co.	5.000	20/06/2028	95	3	0.00
Glencore Finance Europe Ltd.	5.000	20/06/2028	€ 500	8	0.00
Glencore Finance Europe Ltd.	5.000	20/12/2028	400	14	0.00
NextEra Energy Capital Holdings, Inc.	1.000	20/06/2026	\$ 300	(4)	0.00
Rolls-Royce PLC	1.000	20/12/2024	€ 2,200	26	0.00
Rolls-Royce PLC	1.000	20/12/2025	500	15	0.00
Verizon Communications, Inc.	1.000	20/12/2027	\$ 200	5	0.00
Verizon Communications, Inc.	1.000	20/06/2028	1,800	25	0.00
Verizon Communications, Inc.	1.000	20/12/2028	500	7	0.00
Vodafone Group PLC	1.000	20/06/2024	€ 1,200	(16)	0.00
				\$ 276	0.03

# CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-39 5-Year Index	1.000%	20/12/2027	\$ 100	\$ 1	0.00
CDX.IG-40 5-Year Index	1.000	20/06/2028	600	4	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	44,800	318	0.04
iTraxx Crossover 40 5-Year Index	5.000	20/12/2028	€ 500	25	0.00
iTraxx Europe Main 40 5-Year Index	1.000	20/12/2028	12,400	122	0.01
				\$ 470	0.05

# INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.399%	18/06/2028	¥ 77,700	\$ 14	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.500	18/07/2024	\$ 19,000	15	0.00
Pay	3-Month CAD-Bank Bill	2.250	15/06/2024	CAD 3,000	13	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/09/2025	34,300	414	0.04
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	57,100	689	0.07
Receive	3-Month ZAR-JIBAR	7.300	28/04/2027	ZAR 68,300	58	0.01
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	€ 1,700	(56)	(0.01)
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	4,400	(265)	(0.03)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	3,200	(159)	(0.02)
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	35,200	1,413	0.15
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.500	20/03/2026	20,300	370	0.04
					\$ 2,506	0.25
Total Cent	rally Cleared Financial Derivative Instruments				\$ 3.252	0.33

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

- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1) Unrealised **Fixed Deal** Maturity Notional Premiums Appreciation/ Counterparty **Reference Entity Receive Rate** Date Amount<sup>(2)</sup> Paid/(Received) (Depreciation) Value **Net Assets** ВОА Brazil Government International Bond 1.000% 20/06/2026 \$ 100 (3)4 \$ 1 0.00 \$ \$ GST (9) 20/06/2028 17 AT&T. Inc. 1.000 800 0.00 8 JPM 0 Banco do Brasil S.A. 1.000 20/12/2024 700 (16)16 0.00 \$ 9 \$ (28) \$ 37 0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	AUD 612	\$ 405	\$ 0	\$ (13)	\$ (13)	0.00
	01/2024	£ 1,609	2,041	0	(9)	(9)	0.00
	01/2024	\$ 2,291	¥ 338,109	110	0	110	0.01
	01/2024	193	NOK 2,049	9	0	9	0.00
	03/2024	302	INR 25,290	1	0	1	0.00
PS	01/2024	AUD 1,342	\$ 887	0	(29)	(29)	0.00
	01/2024	£ 4,566	5,791	0	(29)	(29)	0.00
	01/2024	HUF 145,098	393	0	(26)	(26)	0.00
	01/2024	¥ 9,100	62	0	(3)	(3)	0.00
	01/2024	MXN 116,025	6,328	0	(493)	(493)	(0.05)
	01/2024	\$ 954	CAD 1,297	30	0	30	0.00
	01/2024	5,025	€ 4,592	52	(4)	48	0.01
	01/2024	ZAR 64,977	\$ 3,505	0	(43)	(43)	(0.01)
	03/2024	\$ 59	IDR 902,888	0	0	0	0.00
D.C.	03/2024	1,050	INR 87,845	2	(4.436)	2	0.00
RC	01/2024	€ 219,597	\$ 241,508	0	(1,126)	(1,126)	(0.12)
	02/2024 03/2024	\$ 113 1	TRY 3,453 THB 25	0	(1) 0	(1) 0	0.00 0.00
		574	TRY 18.029	0	(7)	(7)	0.00
	03/2024 04/2024	615	19,804	0	(7)	(9)	0.00
BK	01/2024	€ 134	\$ 145	0	(3)	(3)	0.00
DN	01/2024	MXN 36,706	2,108	0	(49)	(49)	(0.01)
	01/2024	ZAR 66,482	3,495	0	(136)	(136)	(0.01)
	02/2024	\$ 916	BRL 4,507	10	(130)	10	0.00
iLM	01/2024	AUD 39.415	\$ 25,924	0	(977)	(977)	(0.10)
LLIVI	01/2024	CAD 16,681	12,275	Ö	(377)	(377)	(0.04)
	01/2024	\$ 2,177	CAD 2,954	64	0	64	0.01
	01/2024	1,829	MXN 32,066	56	Ö	56	0.01
	01/2024	ZAR 19,010	\$ 1,001	0	(37)	(37)	(0.01)
	03/2024	\$ 249	IDR 3,827,126	0	0	0	0.00
	03/2024	125	TRY 3,936	0	(1)	(1)	0.00
PM	02/2024	921	BRL 4,516	7	0	7	0.00
	03/2024	260	IDR 4,008,196	0	0	0	0.00
	03/2024	315	INR 26,330	0	0	0	0.00
1BC	01/2024	€ 5,154	\$ 5,598	0	(97)	(97)	(0.01)
	03/2024	\$ 317	IDR 4,882,050	0	0	0	0.00
1YI	01/2024	CAD 1,419	\$ 1,076	0	0	0	0.00
	01/2024	€ 209	233	1	0	1	0.00
	01/2024	£ 23	29	0	0	0	0.00
	01/2024	\$ 340	€ 307	0	(2)	(2)	0.00
	01/2024	44	£ 34	0	0	0	0.00
	01/2024	871	¥ 128,436	40	0	40	0.00
	01/2024	400	ZAR 7,349	1	0	1	0.00
cv	03/2024	1,357	IDR 20,883,468	0	(3)	(3)	0.00
CX	01/2024	ZAR 3,118	\$ 164	0	(6)	(6)	0.00
	03/2024	\$ 52	IDR 790,390	0	0	0	0.00
	03/2024	685 1.679	INR 57,323	1		1	0.00
O.D.	03/2024	1,678	THB 58,007 ¥ 211.214	33 59	0	33 59	0.00
OR JAG	01/2024 01/2024	1,440 £ 24,806	¥ 211,214 \$ 31,393	0	(231)	(231)	0.01 (0.02)
DAU	01/2024	\$ 1,068	NOK 11,396	54	(231)	(231) 54	0.02)
	01/2024	٥٥٥,١ ډ	11,050	\$ 530	\$ (3,711)	\$ (3,181)	(0.33)

# Schedule of Investments Low Duration Global Investment Grade Credit Fund (Cont.)

# HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 1,719	\$ 1,890	\$ 4	\$ (13)	\$ (9)	0.00
	01/2024	\$ 213,053	€ 193,680	944	0	944	0.10
BRC	01/2024	206,095	187,396	961	0	961	0.10
CBK	01/2024	€ 1,359	\$ 1,489	1	(15)	(14)	0.00
	01/2024	\$ 327	€ 301	6	0	6	0.00
MBC	01/2024	€ 357	\$ 385	0	(9)	(9)	0.00
	01/2024	\$ 772	€ 706	8	0	8	0.00
UAG	01/2024	206,129	187,396	926	0	926	0.09
				\$ 2.850	\$ (37)	\$ 2.813	0.29

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£	32	\$	40	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$	975	£	769	5	0	5	0.00
BPS	01/2024	£	1	\$	1	0	0	0	0.00
	01/2024	\$	1,493	£	1,177	7	0	7	0.00
BRC	01/2024		28		22	0	0	0	0.00
CBK	01/2024	£	162	\$	205	0	(2)	(2)	(0.01)
	01/2024	\$	14	£	11	0	0	0	0.00
GLM	01/2024	£	11	\$	14	0	0	0	0.00
MBC	01/2024		74		94	0	0	0	0.00
	01/2024	\$	4	£	3	0	0	0	0.00
MYI	01/2024	£	30	\$	38	0	0	0	0.00
SCX	01/2024	\$	8,605	£	6,803	68	0	68	0.01
SSB	01/2024		6,003		4,758	62	0	62	0.01
UAG	01/2024	£	10	\$	12	0	0	0	0.00
	01/2024	\$	8,604	£	6,798	63	0	63	0.01
						\$ 205	\$ (2)	\$ 203	0.02

As at 31 December 2023, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 774	NOK 8,230	\$ 36	\$ 0	\$ 36	0.00
CBK	01/2024	999	10,684	53	0	53	0.01
GLM	01/2024	960	10,324	57	0	57	0.01
RYL	01/2024	NOK 1,946	\$ 184	0	(7)	(7)	0.00
SCX	01/2024	\$ 136	NOK 1,468	8	0	8	0.00
				\$ 154	\$ (7)	\$ 147	0.02

As at 31 December 2023, the Institutional SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appr	nrealised eciation/ eciation)	% of Net Assets
CBK DUB GLM SCX	01/2024 01/2024 01/2024 01/2024	\$ 9,952 9,952 1 9,750	SEK 103,152 103,152 12 101,257	\$ 286 286 0 301	\$ 0 0 0 0	\$	286 286 0 301	0.03 0.03 0.00 0.03
				\$ 873	\$ 0	\$	873	0.09
Total OTC Financial Deri	ivative Instruments					\$	864	0.09
Total Investments						\$ 1,0	044,030	107.32
Other Current Assets &	Liabilities					\$	(71,187)	(7.32)
Net Assets						\$ 9	972,843	100.00

# NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security did not produce income within the last twelve months.
- (b) Zero coupon security.
- (c) Principal amount of security is adjusted for inflation.

- (d) Affiliated to the Fund.
- (e) Contingent convertible security.
- (f) Restricted Securities (31 December 2022: 1.31%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
BMW Canada, Inc.	4.760%	10/02/2025	07/02/2023	\$ 2,601	\$ 2,649	0.27
Citigroup, Inc.	2.014	25/01/2026	18/01/2022	2,000	1,923	0.20
Citigroup, Inc.	3.290	17/03/2026	10/03/2022	3,200	3,117	0.32
Deutsche Bank AG	1.447	01/04/2025	30/03/2021	1,600	1,581	0.16
Deutsche Bank AG	2.129	24/11/2026	17/11/2020	500	469	0.05
Oracle Corp.	1.650	25/03/2026	22/03/2021	1,900	1,773	0.18
				\$ 11,801	\$ 11,512	1.18

- (g) Security with an aggregate fair value of \$6,858 (31 December 2022: \$12,682) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (h) Securities with an aggregate fair value of \$4,780 (31 December 2022: \$1,396) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$9,560 (31 December 2022: \$9,433) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$1,630 (31 December 2022: \$426) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,023,969	\$ 116	\$ 1,024,085
Investment Funds	16,247	0	0	16,247
Repurchase Agreements	0	678	0	678
Financial Derivative Instruments(3)	96	2,924	0	3,020
Totals	\$ 16,343	\$ 1,027,571	\$ 116	\$ 1,044,030

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 691,422	\$ 0	\$ 691,422
Investment Funds	643	0	0	643
Repurchase Agreements	0	1,604	0	1,604
Financial Derivative Instruments(3)	(614)	2,737	0	2,123
Securities Sold Short	Ů,	(14,029)	0	(14,029)
Totals	\$ 29	\$ 681,734	\$ 0	\$ 681,763

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

	Borrowing	Settlement	Maturity	Borrowing	Payable for Reverse Repurchase	% of
Counterparty	Rate	Date	Date	Amount	Agreements	Net Assets
BOS	5.750%	28/12/2023	04/01/2024	\$ (6,969)	\$ (6,973)	(0.72)
Total Reverse Repurchase Agreements					\$ (6,973)	(0.72)

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

	Borrowing	Settlement	Maturity	Borrowing	Payable for Sale-Buyback Financing	% of
Counterparty	Rate	Date	Date	Amount	Transactions(1)	Net Assets
BRC	5.730%	28/12/2023	02/01/2024	\$ (4,814)	\$ (4,817)	(0.50)
Total Sale-Buyback Financing Transactions					\$ (4,817)	(0.50)

(1) Payable for sale-buyback transactions includes \$1 of deferred price drop.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023	As at 31-Dec-2022				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	
BOA	\$ 140	\$ 0	\$ 140	\$ (35)	\$ 0	\$ (35)	
BPS	399	(1,610)	(1,211)	(202)	140	(62)	
BRC	(182)	370	188	146	(120)	26	
CBK	151	(260)	(109)	4,468	(4,360)	108	
DUB	286	(260)	26	N/A	N/A	N/A	
GLM	(1,215)	1,260	45	(12)	16	4	
GST	8	0	8	N/A	N/A	N/A	
JPM	7	0	7	84	0	84	
MBC	(98)	0	(98)	170	(290)	(120)	
MYI	37	(10)	27	(74)	0	(74)	
RBC	N/A	N/A	N/A	13	0	13	
RYL	(7)	0	(7)	N/A	N/A	N/A	
SCX	405	(590)	(185)	4,065	(3,850)	215	
SSB	62	0	62	N/A	N/A	N/A	
TOR	59	0	59	6	(20)	(14)	
UAG	812	(1,850)	(1,038)	(199)	270	71	

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	75.46	73.17
Transferable securities dealt in on another regulated market*	29.48	32.43
Other transferable securities	0.33	N/A
Investment funds	1.67	0.10
Repurchase agreements	0.07	0.24
Financial derivative instruments dealt in on a regulated market	(0.11)	0.05
Centrally cleared financial derivative instruments	0.33	(1.02)
OTC financial derivative instruments	0.09	1.30
Securities sold short	N/A	(2.14)
Reverse repurchase agreements	(0.72)	(1.95)
Sale-buyback financing transactions	(0.50)	(0.22)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	0.02	0.55
Corporate Bonds & Notes	83.56	83.16
Municipal Bonds & Notes	0.12	0.17
U.S. Government Agencies	8.58	6.33
U.S. Treasury Obligations	3.50	10.55
Non-Agency Mortgage-Backed Securities	0.04	0.07
Asset-Backed Securities	0.59	0.22
Sovereign Issues	8.55	3.40
Common Stocks	0.00	0.00
Warrants	0.00	0.00
Short-Term Instruments	0.31	1.15
Investment Funds	1.67	0.10
Repurchase Agreements	0.07	0.24
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.11)	0.05
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.03	(0.03)
Credit Default Swaps on Credit Indices — Sell Protection	0.05	0.01
Interest Rate Swaps	0.25	(1.00)
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.01
Forward Foreign Currency Contracts	(0.33)	(0.48)
Hedged Forward Foreign Currency Contracts	0.42	1.77
Securities Sold Short	N/A	(2.14)
Other Current Assets & Liabilities	(7.32)	(4.13)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET	DESCRIPTION	P./ (000		NET	DESCRIPTION	PAR	FAIR VALUE	
TRANSFERABLE SECURITIES	(0003)	(000S)	ASSETS		(000	S) (000S	) ASSETS	6.442% due 11/08/2028	(000s) \$ 3,150	(000s) \$ 3,273	0.16
LOAN PARTICIPATIONS AN	D ASSIGNI	MENTS		Bevco Lux SARL 1.000% due 16/01/2030	€ 4,40	0 \$ 4,078	3 0.20	7.750% due 01/03/2029 Unique Pub Finance Co. PLC	€ 1,200	1,530	0.10
<b>American Airlines, Inc.</b> 10.427% due 20/04/2028	\$ 810 \$	833	0.04	BPCE S.A. 1.652% due 06/10/2026 6.612% due 19/10/2027	\$ 30 16,95		0.01	7.395% due 28/03/2024 Uniti Group LP	£ 6	8	0.00
<b>Carnival Corp.</b> 7.593% due 30/06/2025	€ 3,369	3,733	0.18	Brandywine Operating Partner 3.950% due 15/11/2027		•	0.00	6.500% due 15/02/2029 10.500% due 15/02/2028	\$ 1,875 2,508	1,355 2,545	0.07 0.13
Emerald TopCo, Inc. 8.970% due 24/07/2026	\$ 72	71	0.00	CaixaBank S.A. 6.684% due 13/09/2027	5,00		0.25	VICI Properties LP 3.750% due 15/02/2027	3,800	3,589	0.18
Envision Healthcare Corp. 13.258% due 15/09/2028	819	819	0.04	Corsair International Ltd. 8.802% due 28/01/2027	€ 1,00		5 0.05	3.875% due 15/02/2029 4.500% due 01/09/2026	5,000 2,000	4,597 1,937	0.10
iHeartCommunications, Inc. 8.470% due 01/05/2026	6,168	5,347	0.26	Credit Agricole S.A. 6.316% due 03/10/2029	\$ 5,90		5 0.30	4.500% due 15/01/2028 4.625% due 01/12/2029	4,325 4,900	4,129 4,622	0.20 0.23
8.720% due 01/05/2026 Lealand Finance Co. BV	564	487	0.03	Credit Suisse AG 5.500% due 20/08/2026	€ 1,40		0.08	Wells Fargo & Co. 2.188% due 30/04/2026 6.303% due 23/10/2029	1,600 2,700	1,534 2,847	0.08 0.14
8.470% due 28/06/2024	8		0.00	Credit Suisse AG AT1 Claim	\$ 1,90		3 0.01	0.505 /0 duc 25/10/2025	2,700	241,973	
<b>Lealand Finance Co. BV (6.470</b> 9.470% due 30/06/2025 (c)	% Cash and 25		0.00	Cromwell Ereit Lux Finco SARL 2.125% due 19/11/2025	€ 1,40	7 1.467	0.07	INDUSTRIALS		=,	
Poseidon Bidco SASU 9.175% due 30/09/2028	€ 4,000	4,424	0.22	Deutsche Bank AG 3.547% due 18/09/2031	\$ 1,20		0.07	Alaska Airlines Pass-Through		2.077	0.45
<b>PUG LLC</b> 8.970% due 12/02/2027	\$ 29	28	0.00	6.720% due 18/01/2029 6.819% due 20/11/2029	5,70	0 210	0.03	4.800% due 15/02/2029 Altice France S.A.	3,059	2,977	0.15
Surgery Center Holdings, Inc.				EPR Properties	5,, 0	•		8.125% due 01/02/2027 American Airlines Pass-Throu	2,100	1,938	0.10
8.856% due 19/12/2030 Syniverse Holdings, Inc.	1,900	1,910	0.10	4.500% due 01/06/2027 4.750% due 15/12/2026	30		3 0.01 3 0.00	3.000% due 15/04/2030	202	182	
12.348% due 13/05/2027	1,611	1,425	0.07	4.950% due 15/04/2028	3		0.00	3.375% due 01/11/2028  BAT International Finance PL	. <b>c</b>	53	0.00
<b>TransDigm, Inc.</b> 8.598% due 24/08/2028	11,987	12,057	0.60	<b>Equinix, Inc.</b> 2.900% due 18/11/2026	10	0 95	0.00	5.931% due 02/02/2029 Bayer U.S. Finance LLC	6,300	6,550	0.32
<b>U.S. Renal Care, Inc.</b> 10.470% due 20/06/2028	248	189	0.01	Extra Space Storage LP 5.900% due 15/01/2031	50	0 522	2 0.03	6.125% due 21/11/2026	4,300	4,373	0.22
<b>Westmoreland Coal Co.</b> 8.000% due 04/11/2030	6		0.00	<b>GLP Capital LP</b> 4.000% due 15/01/2030	10		0.00	British Airways Pass-Through 4.250% due 15/05/2034	Trust 450	420	0.02
Windstream Services LLC 11.706% due 21/09/2027	3		0.00	4.000% due 15/01/2031 5.300% due 15/01/2029	30 3,88	8 3,868	0.19	Broadcom, Inc. 3.469% due 15/04/2034	2,303	2,005	0.10
Wm Morrison Supermarkets Lt		2 400	0.12	5.750% due 01/06/2028 6.750% due 01/12/2033	50 30		0.02	<b>Carvana Co.</b> 12.000% due 01/12/2028	794	643	0.03
8.752% due 04/11/2027	€ 2,374 _	2,498 <b>33,844</b>		Goldman Sachs Group, Inc. 3.750% due 25/02/2026	1,40	0 1368	3 0.07	13.000% due 01/06/2030 14.000% due 01/06/2031	2,872 3,381	2,294 2,733	0.11 0.13
CORPORATE BONDS & NOT	TES			6.484% due 24/10/2029 HSBC Holdings PLC	4,60		0.24	<b>CDW LLC</b> 2.670% due 01/12/2026	6,460	6,050	0.30
BANKING & FINANCE				2.848% due 04/06/2031	5,90		0.25	CGI, Inc.	2,000	1 015	0.00
<b>ABN AMRO Bank NV</b> 6.339% due 18/09/2027	\$ 800	818		4.041% due 13/03/2028 5.887% due 14/08/2027	3,10 20		3 0.15 3 0.01	1.450% due 14/09/2026 Community Health Systems,		1,815	0.09
6.575% due 13/10/2026	13,200	13,424		Intesa Sanpaolo SpA 7.200% due 28/11/2033	70	0 747	0.04	5.625% due 15/03/2027 CoStar Group, Inc.	3,393	3,157	0.16
Adler Financing SARL (12.500% 12.500% due 30/06/2025 (c)		6,730		JPMorgan Chase & Co. 2.083% due 22/04/2026	80		0.04	2.800% due 15/07/2030 Delta Air Lines Pass-Through	2,500 Trust	2,128	0.10
<b>AGPS BondCo PLC</b> 5.000% due 27/04/2027	8,300	3,090	0.15	6.070% due 22/10/2027 KBC Group NV	3,70		0.19	2.000% due 10/12/2029 DISH DBS Corp.	198	176	0.01
AIB Group PLC 5.250% due 23/10/2031	7,540	9,012	0.44	5.796% due 19/01/2029 Lloyds Banking Group PLC	2,10	0 2,137	0.11	5.250% due 01/12/2026 5.750% due 01/12/2028	2,550 2,520	2,190 2,015	
Ally Financial, Inc. 5.800% due 01/05/2025	\$ 2,100	2,104	0.10	3.750% due 11/01/2027 Morgan Stanley	2,50	0 2,402	0.12	Energy Transfer LP 6.050% due 01/12/2026	7,300	7,510	0.37
<b>American Tower Corp.</b> 3.650% due 15/03/2027	1,500	1,444	0.07	2.188% due 28/04/2026	30	0 288	3 0.01	Global Payments, Inc. 1.200% due 01/03/2026	600	551	0.03
<b>Aroundtown S.A.</b> 1.500% due 28/05/2026	€ 8,700	8,611	0.42	Nationwide Building Society 4.302% due 08/03/2029 6.557% due 18/10/2027	2,10 14,00		0.10 0.71	Intelsat Jackson Holdings S.A 6.500% due 15/03/2030		5,632	
<b>Avolon Holdings Funding Ltd.</b> 2.528% due 18/11/2027	\$ 1,340	1,188	0.06	NatWest Group PLC 5.808% due 13/09/2029	2,00		3 0.10	JetBlue Pass-Through Trust 4.000% due 15/05/2034	2,652		0.12
Banca Monte dei Paschi di Sier 1.875% due 09/01/2026	€ 3,000	3,152		Santander UK Group Holdings 6.750% due 24/06/2024 (h)(i)			0.26	Market Bidco Finco PLC 4.750% due 04/11/2027	€ 2,100	2,086	
2.625% due 28/04/2025 6.750% due 02/03/2026	1,980 2,654	2,135 3,002	0.15	6.833% due 21/11/2026 7.482% due 29/08/2029	\$ 5,70 £ 70	0 5,809	0.29	Mitchells & Butlers Finance P 6.013% due 15/12/2030			0.00
8.000% due 22/01/2030 <b>Banco de Credito del Peru S.A</b> .			0.03	SLM Student Loan Trust 4.475% due 15/12/2033	€ 2,92		3 0.15	Motorola Solutions, Inc. 2.300% due 15/11/2030			
4.650% due 17/09/2024 Pi Banco Santander S.A.	EN 600	157	0.01	Societe Generale S.A.				Nissan Motor Co. Ltd.	\$ 4,383	3,703	0.18
1.849% due 25/03/2026 4.379% due 12/04/2028	\$ 1,200 200	1,112	0.01	6.447% due 12/01/2027 Standard Chartered PLC	\$ 3,20		0.16	4.345% due 17/09/2027 4.810% due 17/09/2030	2,800 300	2,681 281	0.13
6.527% due 07/11/2027 <b>Bank of America Corp.</b>	4,800	4,967		6.170% due 09/01/2027 6.750% due 08/02/2028 UBS AG	1,40 11,21		0.07	NMG Holding Co., Inc. 7.125% due 01/04/2026	400	385	0.02
3.419% due 20/12/2028 Barclays PLC	500		0.02	5.125% due 15/05/2024 (j)	3,49	0 3,466	0.17	NPC Ukrenergo 6.875% due 09/11/2028	200	54	0.00
4.972% due 16/05/2029 5.501% due 09/08/2028	2,000 1,000	1,965 1,005	0.05	<b>UBS Group AG</b> 4.194% due 01/04/2031 6.246% due 22/09/2029	5,00 40		0.23	Petroleos de Venezuela S.A. 6.000% due 16/05/2034	220	25	0.00
6.224% due 09/05/2034 6.496% due 13/09/2027 7.385% due 02/11/2028	1,355 2,900 500	1,406 2,983 535	0.15	6.327% due 22/12/2027 6.373% due 15/07/2026	3,10 2,70	0 3,197	0.02 0.16 0.13	Petroleos Mexicanos 5.950% due 28/01/2031 6.700% due 16/02/2032	4,300 1,831	3,439 1,521	0.17 0.07

proceedings	PAR	FAIR VALUE	% OF NET	DESCRIPTION	PAR	FAIR VALUE	% OF NET	FAIR % O
Prime Healthcare Services, Inc.	(000S)	(000S)		Ginnie Mae, TBA	(000S)	(000S)		Banc of America Merrill Linch Trust
7.250% due 01/11/2025 \$ 6 RegionalCare Hospital Partners Ho	6,355 \$ oldinas		0.31	2.500% due 01/01/2054 3.000% due 01/02/2054	\$ 900 \$ 500	787 453	0.04 0.02	4.185% due 15/08/2046 \$ 680 \$ 534 0.03 Barclays Commercial Mortgage Securities Trust
9.750% due 01/12/2026	4,100	4,072	0.20	3.500% due 01/01/2054 4.000% due 01/02/2054	5,000 2,700	4,657 2,581	0.23 0.13	3.966% due 10/08/2033 635 591 0.03
Rivian Holdings LLC 11.493% due 15/10/2026	3,200	3,206	0.16	4.500% due 01/02/2054	10,900	10,649	0.52	<b>Bear Stearns ALT-A Trust</b> 4.454% due 25/09/2035 2,132 830 0.04
<b>RTX Corp.</b> 5.750% due 15/01/2029	4,000	4,184	0.21	5.000% due 01/01/2054 Uniform Mortgage-Backed	1,000 Security	993	0.05	<b>Bear Stearns Structured Products, Inc. Trust</b> 4.805% due 26/01/2036 4,167 3,084 0.15
Sandoz Finance BV	•	·		3.500% due 01/11/2047 4.000% due 01/11/2042 -	86	80	0.00	Brants Bridge PLC
3.970% due 17/04/2027 € 5 Sands China Ltd.	5,400	6,089	0.30	01/03/2049	1,624	1,563	0.08	6.120% due 14/06/2066 £ 4,933 6,277 0.31 BX Trust
4.300% due 08/01/2026 \$ 1	1,200	1,153	0.06	Uniform Mortgage-Backed 2.500% due 01/02/2054	20,600	17,550	0.86	6.776% due 15/11/2032 \$ 665 660 0.03 6.926% due 15/11/2032 1,400 1,384 0.07
Spirit Airlines Pass-Through Trust 4.100% due 01/10/2029	394	363	0.02	3.000% due 01/02/2054 3.500% due 01/02/2054	25,450 81,450	22,540 74,807	1.11 3.69	7.429% due 15/11/2032 1,400 1,364 0.07 1,080 1,061 0.05
Surgery Center Holdings, Inc. 10.000% due 15/04/2027	1,825	1,848	0.09	4.000% due 01/01/2054 4.500% due 01/02/2054	128,650 31,100	121,777 30,168	6.00 1.49	Canada Square Funding PLC 6.070% due 17/01/2059 £ 10,633 13,476 0.66
T-Mobile USA, Inc.		·		5.000% due 01/01/2054	158,300	156,645	7.72	Canterbury Finance PLC
4.800% due 15/07/2028 5	5,500	5,549	0.27	5.500% due 01/01/2054 6.000% due 01/01/2054	255,200 294,500	256,322 299,046		6.046% due 16/05/2058 11,447 14,565 0.72 ChaseFlex Trust
4.875% due 30/09/2039 5.750% due 30/09/2039	35 191	32 190	0.00	6.500% due 01/01/2054 7.000% due 01/03/2054	170,400 5,800	174,625 5,973	8.60 0.29	6.150% due 25/05/2037 \$ 13 12 0.00
U.S. Renal Care, Inc.	131	130				1,206,124		Cheshire PLC 7.820% due 20/08/2045
10.625% due 28/06/2028 United Airlines Pass-Through Trust	14 •	11	0.00	U.S. TREASURY OBLIGAT	TIONS			Chevy Chase Funding LLC Mortgage-Backed Certificates 5.411% due 25/08/2035 \$ 1,039 815 0.04
2.700% due 01/11/2033	167	141	0.01	U.S. Treasury Bonds				Citigroup Commercial Mortgage Trust
3.500% due 01/09/2031	1,914 228	1,748 208	0.09	2.875% due 15/05/2049 U.S. Treasury Inflation Prote	4,900 ected Securiti	3,895 es (a)	0.19	3.518% due 10/05/2035 15,420 14,294 0.70 7.076% due 15/12/2036 2,500 2,448 0.12
4.150% due 11/10/2025 4.150% due 25/02/2033	532 509	529 470	0.03	0.125% due 15/07/2024	31,422	30,885	1.52	Commercial Mortgage Trust 6.658% due 15/09/2033 2,800 2,530 0.12
5.875% due 15/04/2029 5.875% due 15/04/2029 5.875% due 15/04/2029	5,952	6,033	0.30	0.125% due 15/10/2024 0.125% due 15/04/2025	29,968 3,812	29,317 3,676	1.44 0.18	Countrywide Alternative Loan Trust
8.375% due 30/04/2030	942	966	0.05	0.125% due 15/07/2030 0.125% due 15/01/2031	3,144 236	2,842 211	0.14 0.01	5.076% due 25/08/2035 951 812 0.04 5.892% due 20/03/2046 10 8 0.00
Venture Global Calcasieu Pass LLC 3.875% due 15/08/2029	300	273	0.01	0.125% due 15/07/2031 0.250% due 15/01/2025	230 14,809	204 14,375	0.01	5.930% due 25/03/2036 39 37 0.00 5.970% due 25/12/2046 1,944 1,594 0.08
4.125% due 15/08/2031	300	265	0.01	0.250% due 15/07/2029	5,054	4,673	0.23	6.030% due 25/08/2035 348 318 0.02
Venture Global LNG, Inc. 8.125% due 01/06/2028	900	910	0.04	0.250% due 15/02/2050 0.375% due 15/01/2027	1,316 225	859 214	0.04	6.250% due 25/04/2037 1,477 746 0.04 6.250% due 25/08/2037 206 102 0.01
8.375% due 01/06/2031 9.500% due 01/02/2029	900 3,900	901 4,129	0.04 0.20	0.375% due 15/07/2027 0.500% due 15/04/2024	63 9,747	60 9,625	0.00	6.512% due 25/11/2035 5 0.00 7.052% due 25/11/2035 5 0.00
9.875% due 01/02/2032 Windstream Escrow LLC	1,300	1,355	0.07	0.625% due 15/01/2024 0.625% due 15/07/2032	17,419 9,319	17,373 8,519	0.86 0.42	Countrywide Home Loan Reperforming REMIC Trust 5.810% due 25/06/2035 154 144 0.01
	2,373	2,081	0.10	0.750% due 15/07/2028 0.750% due 15/02/2042	1,189 408	1,138 332	0.06	Credit Suisse Mortgage Capital Mortgage-Backed Trust
	_	124,953	6.15	0.750% due 15/02/2045	1,045	818	0.04	6.000% due 25/04/2036 2,381 641 0.03 Credit Suisse Mortgage Capital Trust
UTILITIES	_			0.875% due 15/01/2029 0.875% due 15/02/2047	2,408 1,657	2,305 1,307	0.11	7.344% due 15/07/2032 15,277 14,054 0.69
Gazprom PJSC Via Gaz Finance PLC 2.950% due 15/04/2025 € 1	<b>C</b> 1,000	9,113	0.45	1.000% due 15/02/2046 1.000% due 15/02/2048	649 1,747	532 1,411	0.03	<b>Dutch Property Finance BV</b> 4.852% due 28/04/2064 € 11,756 13,022 0.64
<b>Pacific Gas &amp; Electric Co.</b> 2.100% due 01/08/2027 \$ 3	3,785	3,414	0.17	1.000% due 15/02/2049 1.125% due 15/01/2033	3,436 6,094	2,769 5,769		<b>EMF-UK PLC</b> 7.159% due 13/03/2046
2.950% due 01/03/2026	1,772	1,680	0.08	1.375% due 15/07/2033	15,297	14,843	0.73	Eurosail PLC
	773 4,087	723 13,161	0.04	1.375% due 15/02/2044 1.500% due 15/02/2053	132 3,933	118 3,570	0.01	4.419% due 10/09/2044 € 1,400 1,500 0.07 5.599% due 10/06/2044 £ 293 372 0.02
3.450% due 01/07/2025	2,173 1,869	2,137 1,809	0.10 0.09	2.125% due 15/02/2040 2.125% due 15/02/2041	285 140	293 144	0.01	Glenbeigh Issuer DAC 4.666% due 24/06/2050 € 6,153 6,793 0.33
	1,437 1,490	1,393 1,486	0.07	2.375% due 15/01/2025	1,959	1,944	0.10	4.666% due 24/06/2050 € 6,153 6,793 0.33 GreenPoint Mortgage Funding Trust
	1,459 12	1,368 9	0.07	U.S. Treasury Notes 2.375% due 31/03/2029	15,600	14,486	0.71	5.870% due 25/05/2037 \$ 1,744 1,638 0.08 GS Mortgage Securities Corp. Trust
4.500% due 15/12/2041	26	21	0.00	2.875% due 15/05/2032	4,500	4,172 <b>182,679</b>	9.00	7.773% due 15/07/2025 12,240 12,033 0.59
4.950% due 08/06/2025	4,717 2,600	2,585	0.22	NON-AGENCY MORTGA	CE PACKED			<b>GS Mortgage Securities Trust</b> 3.750% due 25/10/2057 3,656 3,528 0.17
4.950% due 01/07/2050  Rio Oil Finance Trust	1,381	1,183	0.06	20 Times Square Trust	GE-DACKED	SECURITI	-5	<b>GSR Mortgage Loan Trust</b> 6.000% due 25/05/2037 158 113 0.01
8.200% due 06/04/2028 9.750% due 06/01/2027	840 458	860 477	0.04 0.02	3.100% due 15/05/2035	3,800	3,370	0.17	6.000% due 25/05/2037 158 113 0.01 HarborView Mortgage Loan Trust
Sprint LLC				<b>225 Liberty Street Trust</b> 4.649% due 10/02/2036	1,023	731	0.04	5.660% due 19/09/2037 1,565 1,331 0.07 Harbour Energy PLC
7.125% due 15/06/2024	2,612 _	2,625 <b>48,541</b>	0.13 2.39	280 Park Avenue Mortgage		0.711	0.42	6.020% due 28/01/2054 f 3,608 4,600 0.23
Total Corporate Bonds & Notes	_	415,467		6.738% due 15/09/2034 Ashford Hospitality Trust	9,300	8,711	0.43	6.120% due 28/01/2054 14,047 17,788 0.88 Hilton Orlando Trust
CONVERTIBLE BONDS & NOTE	S			6.984% due 15/06/2035 7.384% due 15/06/2035	100 4,100	98 3,970	0.00	6.959% due 15/12/2034 \$ 7,500 7,410 0.37
DISH Network Corp.				8.284% due 15/06/2035	100		0.00	HomeBanc Mortgage Trust         6.280% due 25/10/2035         100         88         0.00
2.375% due 15/03/2024	600 _	596	0.03	<b>Atlas Funding PLC</b> 6.348% due 20/01/2061	£ 9,678	12,399	0.61	<b>HSI Asset Securitization Corp. Trust</b> 6.190% due 25/08/2035 419 401 0.02
U.S. GOVERNMENT AGENCIES				Atrium Hotel Portfolio Trus	t			JPMorgan Alternative Loan Trust
<b>Ginnie Mae</b> 5.500% due 20/07/2053 24	4,245	24,429	1.20	7.089% due 15/06/2035 Avon Finance PLC	\$ 288	280	0.01	6.070% due 25/03/2036 2,769 2,617 0.13  JPMorgan Chase Commercial Mortgage Securities Trust
6.087% due 20/02/2070	480		0.02	0.000% due 28/12/2049	£ 9,200	11,703	0.58	7.776% due 15/02/2035 2,664 2,554 0.13

PAR DESCRIPTION (0005)	FAIR VALUE (000S)	% OF NET ASSETS	FAIR % OF   PAR VALUE   NET	PAR RIPTION (0005)	FAIR VALUE (000S)	
<b>Jupiter Mortgage PLC</b> 6.621% due 20/07/2060 £ 14,595	\$ 18,603	0.92		AMP Trust 90% due 25/11/2035 \$ 3,000	\$ 2,433	0.12
<b>Kinbane DAC</b> 4.685% due 25/09/2062 € 15,728	17,220	0.85		<b>vest SBA Loan Trust</b> 07% due 25/08/2044 133	132	0.01
Lanebrook Mortgage Transaction PLC 7.070% due 12/06/2057 £ 4,282	5,474	0.27	3.698% due 25/02/2037 672 602 0.03 0.00	fin Emerald CLO DAC 00% due 25/01/2037 (b) € 7,700	8,506	0.42
8.470% due 12/06/2057 1,000 Lehman Mortgage Trust	1,274	0.06	Washington Mutual Mortgage Pass-Through 4.91	land Park CLO DAC 12% due 14/11/2032 7,650	8,358	0.41
6.000% due 25/07/2036 \$ 127 <b>Lehman XS Trust</b>	65	0.00	6.000% due 25/04/2037 4,294 3,422 0.17 5.63	ne Equity Mortgage Loan Asset-Backe 80% due 25/07/2037 \$ 370		0.01
5.870% due 25/08/2046 6,931 Luminent Mortgage Trust	6,331	0.31	6.500% due 25/07/2037 3,202 <u>2,791 0.14</u>	70% due 25/07/2037 4,959 Asset Securitization Corp. Trust	2,681	0.13
3.827% due 25/04/2036 3,366 Merrill Lynch Mortgage Investors Trust	2,290	0.11	5.66	10% due 25/12/2036 8,345 50% due 25/01/2037 2,806	7,029 1,953	
6.160% due 25/08/2036 2,202 Morgan Stanley Capital Trust	2,156	0.11		esco Euro CLO DAC 15% due 15/07/2031 € 8,660	9,416	0.46
7.309% due 15/07/2035 7,056 7.609% due 15/07/2035 3,014	6,939 2,949			<b>Real Estate Capital Trust</b> 30% due 25/01/2037 \$ 3,423	1,224	0.06
<b>Mortgage Funding PLC</b> 6.439% due 13/03/2046 £ 4,025	5,133	0.25	Through Certificates 5.73	<b>Iorgan Mortgage Acquisition Trust</b> 80% due 25/06/2037 154	154	0.01
<b>MortgageIT Trust</b> 5.990% due 25/12/2035 \$ 14	14	0.00	Amortizing Residential Collateral Trust 5.99	man XS Trust 90% due 25/05/2046 1,340		
<b>Mortimer BTL PLC</b> 0.000% due 22/12/2056 £ 6,700	8,563	0.42	Argent Securities, Inc. Asset-Backed Pass-	00% due 25/06/2046 49 70% due 25/12/2037 1,203	41 1,149	0.00
6.670% due 23/06/2053 1,000 Natixis Commercial Mortgage Securities	1,243 <b>Trust</b>	0.06	6.235% due 25/10/2035 100 89 0.00 7.31	<b>kwood Grove CLO Ltd.</b> 10% due 25/01/2030 2,700	2,705	0.13
3.790% due 15/11/2032 \$ 7,453 Newgate Funding PLC	5,546	0.27	3.118% due 25/07/2036 4,140 3,969 0.20 5.75	<b>g Beach Mortgage Loan Trust</b> 50% due 25/06/2036 450 70% due 25/01/2036 2,923	414 2,726	0.02
5.500% due 15/12/2050 £ 6,692 PHH Alternative Mortgage Trust	8,199	0.40	Auto ABS Spanish Loans Mad	dison Park Euro Funding DAC 55% due 15/07/2032 € 1,900	2,070	
6.000% due 25/02/2037 \$ 3,505 Precise Mortgage Funding PLC	2,807	0.14	Avoca Static CLO DAC	n GLG Euro CLO DAC 05% due 15/10/2030 2,592	2,843	
6.126% due 16/10/2056 £ 596  Primrose Residential DAC	760	0.04	Bayview Financial Acquisition Trust	79% due 15/10/2036 2,392 79% due 15/10/2036 7,600 rrill Lynch Mortgage Investors Trust	8,415	
4.876% due 24/10/2061 € 3,175 Residential Accredit Loans, Inc. Trust	3,487	0.17	Bayview Financial Asset Trust  5.75	50% due 25/05/2037 \$ 4,286 70% due 25/08/2037 268	2,185 250	0.11 0.01
5.830% due 25/07/2036 \$ 1,217 5.970% due 25/08/2037 371	1,138 338	0.06 0.02	Bosphorus CLO DAC 2 02	rgan Stanley ABS Capital, Inc. Trust 88% due 25/01/2035 1,330	1.025	0.05
<b>Residential Asset Securitization Trust</b> 6.609% due 25/02/2037 10,592	2,521	0.12	Cairn CLO DAC 5.77	70% due 25/05/2037 908 70% due 25/06/2036 1,791	523 1,481	0.07
<b>Residential Funding Mortgage Securities</b> 6.250% due 25/08/2036 1,023		0.04	Carrington Mortgage Loan Trust Nass	35% due 25/03/2035 367 sau Ltd.		0.02
<b>RESIMAC Bastille Trust</b> 6.390% due 05/09/2057 23	23	0.00	CIFC Funding Ltd. 6.90	05% due 15/07/2031 10,261 05% due 15/01/2030 6,337	10,262 6,346	
<b>RMAC PLC</b> 0.000% due 15/02/2047 £ 12,300	15,731	0.78	College Avenue Student Loans LLC 4.10	vient Private Education Loan Trust 20% due 16/12/2058 600	578	0.03
<b>RMAC Securities PLC</b> 5.827% due 12/06/2044 \$ 3,341	3,221	0.16	6.670% due 26/12/2047 18 18 0.00 5.91	<b>net Student Loan Trust</b> 10% due 27/09/2066 9,957	9,922	0.49
<b>Shamrock Residential DAC</b> 4.726% due 24/01/2061 € 20,578	22,654		6.670% due 25/10/2035 802 790 0.04 6.19	v Century Home Equity Loan Trust 90% due 25/10/2035 7,174	6,897	0.34
4.876% due 24/06/2071 12,991 5.126% due 24/02/2071 11,047	14,283 12,185		5.610% due 25/06/2047 1,796 1,644 0.08 5.63	vaStar Mortgage Funding Trust 80% due 25/09/2037 151		0.01
Southern Pacific Securities PLC 4.499% due 10/03/2044 2,064	2,242	0.11	5.750% due 25/12/2046 937 876 0.04 7.04	70% due 25/01/2037 209 45% due 25/12/2034 3,190		0.00
Stratton BTL Mortgage Funding PLC 6.221% due 20/01/2054 £ 3,000	3,740	0.18	6.670% due 25/11/2035 5,000 4,548 0.22 4.72	x Hill European Credit Partners DAC 23% due 20/01/2032 € 2,552	2,792	0.14
Structured Adjustable Rate Mortgage Lo 5.736% due 25/09/2034 \$ 165		0.01	3.201% due 25/01/2037 14,072 4,379 0.22 6.76	A Loan Funding Ltd. 54% due 23/07/2031 \$ 2,989	2,988	0.15
<b>TBW Mortgage-Backed Trust</b> 5.965% due 25/07/2037 111	34	0.00	6.705% due 15/04/2031 1,549 1,548 0.08 5.72	<b>ion One Mortgage Loan Trust</b> 20% due 25/03/2037 4,852 85% due 25/08/2035 1,750		0.12 0.08
<b>Temple Quay PLC</b> 6.720% due 24/07/2085 £ 11,358	14,494	0.71	6.182% due 25/04/2039 2,837 2,826 0.14 6.89	95% due 25/11/2034 795 ner Square European Loan Funding D/	801	0.04
<b>Thornburg Mortgage Securities Trust</b> 5.876% due 25/12/2042 \$ 76	70	0.00	7.505% due 15/07/2029 4,400 4,409 0.22 0.00	7,500 due 15/05/2033 € 7,500 35% due 15/10/2031 3,433		
<b>Towd Point Mortgage Funding PLC</b> 6.365% due 20/10/2051 £ 2,238	2,856		5.875% due 25/04/2036 1,000 754 0.04 Park	k Place Securities, Inc. Asset-Backed P hrough Certificates	ass-	
6.571% due 20/07/2045 1,041 6.690% due 20/02/2045 1,232	1,330 1,567		5.620% due 25/10/2036 1,253 506 0.02 7.04	15% due 25/02/2035 \$ 7,755 ple's Choice Home Loan Securities Tru		0.37
<b>Tower Bridge Funding PLC</b> 0.000% due 20/01/2066 (b) 16,000	20,432	1.01	7.427% due 20/10/2029 0 0 0.00 7.49	95% due 25/10/2034 477 tium Mortgage Credit Partners LLC		0.02
<b>Trinity Square PLC</b> 7.970% due 15/07/2059 1,000	1,266	0.06	6.816% due 22/09/2043 € 2,000 2,239 0.11 2.48	37% due 25/07/2051 1,516 aissance Home Equity Loan Trust	1,497	0.07
<b>Twin Bridges PLC</b> 6.170% due 14/06/2055 8,455	10,766		GSAA Home Equity Trust 5.58	30% due 25/11/2036 1,235 idential Asset Mortgage Products Trus		0.02
6.432% due 15/05/2056 10,900	13,925	0.69		50% due 25/03/2035 2,000		0.10

# Schedule of Investments Low Duration Income Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
Saxon Asset Securities Trust				Provincia de Buenos Aires				WARRANTS			
5.640% due 25/10/2046	\$ 4,231 \$	4,105	0.20	129.126% due 12/04/2025 (a) ARS	6,240 \$	5	0.00	Intelsat			
Sculptor European CLO DAC 4.755% due 14/01/2032	€ 3,000	3,267	0.16	Romania Government Internati		3	0.00	Emergence S.A Exp.			
SLM Student Loan Trust				2.000% due 14/04/2033 €		1,410		17/02/2027	661 \$_	2	0.00
6.252% due 25/03/2026	\$ 14,677	14,530	0.72	3.750% due 07/02/2034 5.500% due 18/09/2028	1,200 3,800	1,144 4,323		REAL ESTATE INVEST	MENT TRUSTS		
SMB Private Education Loan T 3.500% due 16/12/2041	550	510	0.03	Russia Government Internation		•		CBL & Associates			
Sound Point CLO Ltd.				4.250% due 23/06/2027 ^ \$ 4.750% due 27/05/2026 ^	5,600 200	3,612 141	0.18	Properties, Inc.	174	4	0.00
6.655% due 15/04/2031 Soundview Home Loan Trust	4,665	4,657	0.23	5.250% due 23/06/2047 ^	600	213	0.01	Uniti Group, Inc.	247	<u>2</u>	0.00
5.710% due 25/11/2036	10,977	3,318	0.16	7.150% due 12/11/2025 ^ RUE 7.950% due 07/10/2026 ^	19,414 13,158		0.00		PAR		0.00
Specialty Underwriting & Resi				South Africa Government Inter	•		0.00		(000S)		
5.670% due 25/11/2037	1,498	820	0.04		193,200	11,060	0.54	SHORT-TERM INSTE			
Starwood Commercial Mortga 6.556% due 15/07/2038	3,665	3,627	0.18	Turkey Government Internation 4.250% due 13/03/2025		1,180	0.06	ARGENTINA TREASU	RY BILLS		
Structured Asset Investment I				5.250% due 13/03/2030	1,000	920	0.04	(34.368)% due 20/05/2024 (e)(f) AR	S 20,607	33	0.00
6.190% due 25/01/2036 6.470% due 25/09/2034	428 1,849	408 1,799	0.02	5.750% due 11/05/2047	741		0.03				
Structured Asset Securities Co	•			Venezuela Government Interna 8.250% due 13/10/2034 ^	2,000		0.02	HUNGARY TREASURY 10.900% due	DILLO		
5.670% due 25/06/2037	8,074	5,249	0.26	9.000% due 07/05/2049 ^	1,600	253	0.01	04/01/2024 (e)(f) HU	F 951,000 _	2,747	0.13
5.700% due 25/05/2047 6.445% due 25/05/2035	180 2,900	172 2,777	0.01		_	59,803	2.94	JAPAN TREASURY BI	LLS		
Terwin Mortgage Trust					SHARES			(0.257)% due			
6.850% due 25/03/2035	406	389	0.02	COMMON STOCKS				04/04/2024 (e)(f) (0.252)% due	¥ 691,000	4,904	0.24
TIAA CLO Ltd. 6.805% due 16/01/2031	1,952	1,953	0.10	COMMUNICATION SERVICES				26/02/2024 (e)(f)	1,024,000	7,265	0.36
Tralee CLO Ltd.	•	,		Clear Channel Outdoor Holdings, Inc. (d)	173,174	315	0.02	(0.231)% due 26/02/2024 (e)(f)	276,000	1,958	0.10
7.577% due 20/07/2029	4,100	4,109	0.20	iHeartMedia, Inc. 'A' (d)	41,444	111	0.01	(0.217)% due	270,000	1,950	
Wells Fargo Home Equity Asse 6.220% due 25/12/2035	ет-васкей <b>з</b> е 701	690	0.03	iHeartMedia, Inc. 'B' (d)	32,182		0.00	19/02/2024 (e)(f) (0.216)% due	920,000	6,527	0.32
7.195% due 25/11/2035	4,705	4,671	0.23	Intelsat Emergence S.A. (d)(k)	45,580	1,299		22/01/2024 (e)(f)	285,000	2,022	0.10
Wind River CLO Ltd. 6.707% due 18/07/2031	2,082	2,081	0.10	Windstream Holdings, Inc. (d)	361 _	1,813		(0.207)% due 05/02/2024 (e)(f)	120,000	851	0.04
0.707 % ddc 10/07/2031	_	281,845			_	1,015	0.03	(0.191)% due	120,000	031	0.04
COVEREIGN ICCUES	_			CONSUMER STAPLES				25/03/2024 (e)(f) (0.177)% due	750,000	5,322	0.26
SOVEREIGN ISSUES	ational Dand			Neiman Marcus Group Ltd. LLC (d)(k)	5,145	771	0.04	11/03/2024 (e)(f)	510,000	3,619	0.18
Argentina Government Intern 0.750% due 09/07/2030	2,496	979	0.05		5,145	771	0.04	(0.149)% due 18/03/2024 (e)(f)	1,863,000	13,218	0.65
1.000% due 09/07/2029	120	48	0.00	HEALTH CARE	45 500	2 220	0.44	16/03/2024 (e)(1)	1,003,000	45,686	2.25
3.500% due 09/07/2041 3.625% due 09/07/2035	3,463 1,732	1,183 581	0.06	AMSURG Corp. (d)(k)	45,588 _	2,338	0.11	Total Short-Term Instrum	ents —	48,466	2.38
Australia Government Interna				INDUSTRIALS				T. IT. 6 11 6	-	2 602 004	422.50
	JD 2,500	1,008	0.05	Westmoreland Mining				Total Transferable Sec	<u>-</u>	2,692,081	132.59
Israel Government Internation 5.000% due 30/10/2026	18,600 €	21,028	1.04	Holdings LLC (d)(k) Westmoreland Mining LLC (d)(k)	149 149		0.00	INVESTMENT FUND	SHARES		
Mexico Government Internati				wesunoreiand willing LLC (d)(k)	143 _		0.00	COLLECTIVE INVEST			
2.750% due 27/11/2031 (g) MX 3.000% due 03/12/2026 (g)	(N 78,300 7,583	4,083 416	0.20		_			PIMCO Select Funds	MEINT SCHEMES		
4.000% due 30/11/2028 (g)	84,844	4,900		REAL ESTATE	64.665	35	0.00	plc - PIMCO			
Peru Government Internation		227	0.01	Adler Group S.A. (d) Adler Group S.A.	64,865 143,630		0.00	US Dollar Short- Term Floating NAV			
5.350% due 12/08/2040 PE 5.400% due 12/08/2034	EN 1,022 1	237 0	0.01	Auter Group S.A.	145,030 _		0.01	Fund (i)	19,970,687	199,001	9.80
6.150% due 12/08/2032	88	23	0.00		_	5,042		Total Investment Fund	s \$	199,001	9.80
6.950% due 12/08/2031	59	16	0.00		_			i Juni investment i unu	<u>,</u>	155,001	5.00

# REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
BOS	5.100%	29/12/2023	02/01/2024	\$ 6,700	U.S. Treasury Notes 3.500% due 30/04/2030	\$ (6,850)	\$ 6,700	\$ 6.704	0.33
BRC	5.480	02/01/2024	03/01/2024	65,000	U.S. Treasury Inflation Protected Securities 0.125%	\$ (0,630)	\$ 0,700	\$ 0,704	0.55
CEW	4.960	27/12/2023	03/01/2024	CAD 150,000	due 15/07/2024 Province of Alberta 2.050%	(66,267)	65,000	65,010	3.20
CLVV	4.900	27/12/2023	03/01/2024	CAD 130,000	due 01/06/2030 Province of Quebec 3.500%	(105,423)	113,757	113,900	5.60
	4.970	28/12/2023	04/01/2024	70,000	due 01/12/2048 Province of Ontario 2.050% - 2.600% due 02/06/2027 -	(11,225)			
	4.000	444242022	02/04/2024	50.000	02/06/2030	(54,325)	53,087	53,153	2.62
	4.980	11/12/2023	03/01/2024	50,000	Province of Quebec 3.250% due 01/09/2032	(39,751)	37,919	38,076	1.87

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By		lateral ceived)	Agre	ourchase eements, Value	Agi Pr	eurchase reement oceeds to be ceived(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 221	U.S. Treasury Notes 4.875% due 30/11/2025	¢	(225)	¢	221	¢	221	0.01
	5.330	29/12/2023	02/01/2024	68.800	U.S. Treasury Notes 1.500%	Þ	(223)	Þ	221	Þ	221	0.01
				, , , , , ,	due 30/11/2028	(	(70,176)		68,800		68,800	3.39
Total Repurch	ase Agreen	nents				\$ (3	54,242)	\$ 3	345,484	\$ 3	345,864	17.02

<sup>(1)</sup> Includes accrued interest.

# FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

				Unrealised	
Description	Туре	Expiration Month	# of Contracts	Appreciation/ (Depreciation)	% of Net Asset
3-Month SOFR December Futures		03/2024	126	¢ /502)	(0.02)
3-Month SOFR December Futures	Long Short	03/2024	22	\$ (503) 82	0.02)
3-Month SOFR December Futures	Short	03/2025	23	62 52	0.00
3-Month SOFR June Futures	Short	09/2024	23 29	153	0.00
3-Month SOFR June Futures	Short	09/2025	22	57	0.00
3-Month SOFR March Futures	Short	06/2024	35	213	0.00
3-Month SOFR March Futures	Short	06/2025	20	62	0.01
3-Month SOFR March Futures	Short	06/2026	21	47	0.00
3-Month SOFK March Futures	Short	12/2024	26	116	0.00
3-Month SOFK September Futures	Short	12/2024	26 17	40	0.01
Furo-Bund 10-Year Bond March Futures	Short	03/2024	55	(252)	
J.S. Treasury 10-Year Note March Futures	Short	03/2024	1,578		(0.01)
J.S. Treasury 10-Year Ultra March Futures	Short	03/2024	1,376	(5,860) (112)	(0.29)
J.S. Treasury 30-Year Bond March Futures	Short	03/2024	16	(148)	(0.01)
			82	, ,	(0.01)
J.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	82	(929)	(0.04)
				\$ (6,982)	(0.34)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (6,982)	(0.34)

# CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

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

				Unrealised	
P. C. 199	Fixed Deal	Maturity	Notional	Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets
Airbus Finance BV	1.000%	20/12/2025	€ 7,600	\$ 208	0.01
Airbus Finance BV	1.000	20/06/2026	3,100	(26)	0.00
Airbus Finance BV	1.000	20/06/2028	200	1	0.00
AT&T, Inc.	1.000	20/06/2025	\$ 700	23	0.00
AT&T, Inc.	1.000	20/12/2025	2,500	(12)	0.00
AT&T, Inc.	1.000	20/06/2026	1,500	(8)	0.00
AT&T, Inc.	1.000	20/06/2028	600	10	0.00
Ford Motor Co.	5.000	20/12/2024	2,600	(129)	(0.01)
Ford Motor Credit Co. LLC	5.000	20/06/2025	100	2	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2026	100	5	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2027	200	12	0.00
General Electric Co.	1.000	20/06/2026	4,700	46	0.00
Rolls-Royce PLC	1.000	20/12/2025	€ 2,400	294	0.02
Rolls-Royce PLC	1.000	20/06/2027	1,100	109	0.01
Verizon Communications, Inc.	1.000	20/12/2024	\$ 2,200	5	0.00
Verizon Communications, Inc.	1.000	20/06/2026	3,000	(36)	0.00
Verizon Communications, Inc.	1.000	20/12/2026	400	(5)	0.00
Verizon Communications, Inc.	1.000	20/06/2028	3,400	48	0.00
Verizon Communications, Inc.	1.000	20/12/2028	900	13	0.00
			_	\$ 560	0.03

# CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-31 5-Year Index	1.000%	20/06/2024	\$ 688	\$ 27	0.00
CDX.EM-32 5-Year Index	1.000	20/12/2024	510	25	0.00
CDX.EM-34 5-Year Index	1.000	20/12/2025	1,196	23	0.00
CDX.EM-36 5-Year Index	1.000	20/12/2026	9,752	373	0.02
CDX.EM-38 5-Year Index	1.000	20/12/2027	800	56	0.00
CDX.EM-39 5-Year Index	1.000	20/06/2028	500	24	0.00
CDX.EM-40 5-Year Index	1.000	20/12/2028	4.700	99	0.01

_Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-36 5-Year Index	5.000%	20/06/2026	\$ 5,723	\$ (143)	(0.01)
CDX.HY-37 5-Year Index	5.000	20/12/2026	2,231	37	0.00
CDX.HY-39 5-Year Index	5.000	20/12/2027	490	23	0.00
CDX.HY-40 5-Year Index	5.000	20/06/2028	297	18	0.00
CDX.HY-41 5-Year Index	5.000	20/12/2028	48,312	2,566	0.13
CDX.IG-41 5-Year Index	1.000	20/12/2028	2,200	14	0.00
				\$ 3,142	0.15

INTEREST	RATE SWAPS					
Pay/						
Receive		et 1		and the	Unrealised	0/ 5
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	1.060%	21/02/2052	£ 300	\$ (168)	(0.01)
Pay	1-Day GBP-SONIO Compounded-OIS	1.096	14/02/2052	600	(331)	(0.02)
Pay	1-Day GBP-SONIO Compounded-OIS	1.101 1.175	21/02/2052 28/02/2052	300 600	(165)	(0.01) (0.02)
Pay Receive <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS 1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054	1,700	(319) (283)	(0.02)
Pay <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	4,500	2	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/03/2029	¥ 8,473,000	980	0.05
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.176	27/04/2027	550,000	(13)	0.00
Receive Receive	1-Day JPY-MUTKCALM Compounded-OIS 1-Day JPY-MUTKCALM Compounded-OIS	0.400 0.500	15/06/2032 15/03/2042	1,467,200 702,000	270 378	0.01 0.02
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.711	27/04/2042	130,000	79	0.00
Receive	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2026	\$ 88,900	5,788	0.28
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	10,869	(951) 180	(0.05) 0.01
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	0.928 0.940	06/05/2026 08/06/2026	2,200 2,900	226	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	3,600	254	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	4,070	365	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	20,713	4,081	0.20
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.030 1.235	17/06/2026 12/05/2028	3,600 1,100	271 124	0.01 0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	4,400	418	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	22,690	(2,362)	(0.12)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/12/2050	12,600	4,059	0.20
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.250 1.317	16/06/2051 16/12/2050	8,700 400	2,250 (155)	0.11 (0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.360	15/02/2027	6,700	535	0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.360	20/07/2031	1,400	230	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.370	19/07/2031	900	147	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.380 1.418	04/01/2027 20/01/2027	3,600 1,300	(288) (102)	(0.01) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.425	18/01/2027	2,500	(193)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.438	22/01/2051	9,000	(3,383)	(0.17)
Receive	1-Day USD-SOFR Compounded-OIS	1.450	17/02/2027	6,300	484	0.02
Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.450 1.500	16/07/2031 15/12/2028	2,000 7,919	321 (1,011)	0.02 (0.05)
Pay Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2029	1,200	110	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.500	17/06/2050	7,700	3,955	0.19
Pay	1-Day USD-SOFR Compounded-OIS	1.518	20/01/2029	800	(86)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.570	12/01/2027	1,400	(103)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.580 1.580	16/02/2027 13/01/2051	2,800 9,300	(195) (3,328)	(0.01) (0.16)
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	1.600	16/01/2026	17,200	575	0.03
Pay	1-Day USD-SOFR Compounded-OIS	1.600	15/02/2027	26,800	(1,836)	(0.09)
Receive	1-Day USD-SOFR Compounded-OIS	1.625	06/01/2030	300	41	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.630 1.700	26/01/2029 06/03/2024	1,300 6,400	(131) (31)	(0.01) 0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.700	17/02/2027	25,000	(1,620)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	1.730	24/02/2032	1,600	(238)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2025	38,000	1,123	0.05
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.750 1.750	15/06/2029 15/01/2030	3,538 4,600	157 575	0.01 0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	1,608	75	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	28,100	5,008	0.25
Pay	1-Day USD-SOFR Compounded-OIS	1.765	16/03/2032	600	(86)	0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.783 1.785	22/04/2027 12/08/2051	2,100 1,100	(169) 373	(0.01) 0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.788	03/05/2027	2,300	(184)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.815	24/01/2052	300	(95)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.867	26/01/2052	300	(91)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.910	17/10/2049	400	130	0.01
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.988 2.000	09/02/2032 21/12/2027	1,100 2,100	129 (26)	0.01 0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	10/12/2029	21,000	2,266	0.11
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2029	11,170	(222)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	12/02/2030	2,500	286	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.000	10/03/2030	1,200	115	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2032	17,930	22	0.00

Pay/					Unverticed	
Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.008% 2.250	09/02/2032 12/03/2050	\$ 1,900 15,700	\$ 223 3,781	0.01 0.19
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	2.300	17/01/2026	12,300	401	0.02
Receive(3)	1-Day USD-SOFR Compounded-OIS	2.350	17/01/2025	21,900	494	0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.385	08/06/2032	1,400	119	0.01
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.436 2.450	08/06/2032 20/12/2024	6,800 43,700	557 1,020	0.03 0.05
Receive	1-Day USD-SOFR Compounded-OIS	2.450	04/10/2027	5,430	264	0.03
Receive	1-Day USD-SOFR Compounded-OIS	2.451	08/06/2032	8,700	703	0.03
Pay	1-Day USD-SOFR Compounded-OIS	2.468	27/07/2028	1,500	(52)	0.00
Pay .	1-Day USD-SOFR Compounded-OIS	2.537	24/07/2053	400	(34)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.543 2.550	05/02/2024	1,000 1,000	2 2	0.00 0.00
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.550	05/02/2024 21/07/2053	400	(33)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.559	05/02/2024	1,000	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.571	05/02/2024	500	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.580	05/02/2024	1,500	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.605	05/02/2024	1,500	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.607 2.675	05/02/2024	500 1,500	(20)	0.00 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	2.700	24/07/2028 21/07/2028	1,500	(39) (37)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.765	27/07/2024	6,900	(131)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	3,800	(55)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.900	04/10/2027	15,500	(380)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	3,700	(50)	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	9,600	(144)	(0.01) 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	2.973 2.993	27/10/2024 13/10/2024	3,900 4,400	(52) (61)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/06/2024	24,000	1,062	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/06/2026	12,700	839	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	85,750	3,199	0.16
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	7,110	281	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	270	(8)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.018 3.050	24/10/2024 21/07/2024	3,900 6,900	(52) (114)	0.00 (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.050	07/09/2027	1,400	(32)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	06/09/2032	2,000	(60)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.052	24/07/2024	6,900	(112)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	1,200	(65)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	3,800	(44)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.140 3.190	25/10/2024 25/10/2024	3,900 3,900	(45) (44)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	3,900	(43)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	43,820	1,043	0.05
Pay	1-Day USD-SOFR Compounded-OIS	3.300	06/03/2033	2,000	(52)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.350	14/12/2032	500	7	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	01/03/2033 12/07/2053	2,000	(38)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.370 3.400	23/02/2033	2,800 3,200	18 (53)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.405	01/03/2033	2,100	(34)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.420	24/05/2033	7,600	(88)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.430	27/02/2033	2,100	(30)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	3,900	(49)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2026	6,720	144	0.01
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.500 3.500	20/12/2030 22/05/2033	45,820 29,710	(539) (388)	(0.03) (0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2033	8,100	(23)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	1,900	(58)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	600	42	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.610	12/12/2032	1,100	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	7,200	(66)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.650 3.650	05/12/2024 10/07/2033	6,000 4,600	(54) 44	0.00 0.00
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	1,300	(18)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	06/06/2033	66,350	(62)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	1,400	25	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	1,600	.30	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	7,200	(58)	0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.750	11/12/2024 20/12/2028	6,100 51,850	(47) (507)	0.00 (0.03)
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	15,400	(8)	0.00
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	85,900	14	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	4,000	74	0.00
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	1,300	(26)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	2,000	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	1,200	19	0.00
Receive <sup>(3)</sup> Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.810 3.854	02/01/2034 29/12/2033	1,300 2,600	(32) (73)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	2,400	81	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	2,900	(104)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	4,900	227	0.01

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	4.030%	15/12/2033	\$ 2,600	\$ (109)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.040	20/06/2024	7,900	(61)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.060 4.140	20/06/2024 22/06/2024	31,700 13,200	(240) (89)	(0.01) 0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	2,400	138	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	2,400	142	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.200 4.220	18/10/2033	2,000 2,400	123 152	0.01 0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.230	20/10/2033 23/10/2033	1,300	84	0.00
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2029	2,100	(9)	0.00
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2031	4,210	(24)	0.00
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.250 4.255	22/11/2033 23/10/2033	2,600 1,300	(154) 86	(0.01) 0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	1,200	94	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	1,300	107	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.450 4.500	01/11/2033 22/05/2025	2,600 65,120	218 145	0.01 0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.900	06/06/2025	144,940	304	0.01
Pay	1-Day USD-SOFR Compounded-OIS	5.100	22/05/2024	125,980	57	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Year BRL-CDI	5.400 9.874	06/06/2024 02/01/2026	281,160 BRL 8,000	300 (6)	0.01 0.00
Pay	1-Year BRL-CDI	9.899	02/01/2026	4,000	(3)	0.00
Pay	1-Year BRL-CDI	9.939	02/01/2026	6,300	(3)	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	9.998 10.037	04/01/2027 04/01/2027	12,000 2,800	(1)	0.00 0.00
Pay	1-Year BRL-CDI	10.037	04/01/2027	11,300	1	0.00
Pay	1-Year BRL-CDI	10.052	02/01/2026	13,900	(2)	0.00
Pay	1-Year BRL-CDI 1-Year BRL-CDI	10.085 10.090	02/01/2026 04/01/2027	13,700 21,200	(1) 7	0.00 0.00
Pay Pay	1-Year BRL-CDI	10.105	02/01/2026	13,600	0	0.00
Pay	1-Year BRL-CDI	10.138	04/01/2027	5,300	3	0.00
Pay	1-Year BRL-CDI	11.157	02/01/2025	100	0	0.00 0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	11.177 11.250	02/01/2025 04/01/2027	100 200	0	0.00
Pay	1-Year BRL-CDI	11.275	04/01/2027	100	0	0.00
Pay	1-Year BRL-CDI	11.290	04/01/2027	100	0	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	11.367 11.746	02/01/2025 04/01/2027	100 200	0 1	0.00 0.00
Pay	1-Year BRL-CDI	11.901	04/01/2027	500	3	0.00
Pay	1-Year BRL-CDI	12.018	02/01/2025	300	0	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	12.047 12.098	04/01/2027 02/01/2025	57,400 500	419 0	0.02 0.00
Pay	1-Year BRL-CDI	12.158	02/01/2025	300	0	0.00
Pay	1-Year BRL-CDI	12.163	02/01/2025	300	0	0.00
Pay Pay	1-Year BRL-CDI 3-Month ZAR-JIBAR	12.178 8.360	02/01/2025 07/08/2028	500 ZAR 37,400	0 33	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.380	04/08/2028	35,400	33	0.00
Pay	3-Month ZAR-JIBAR	8.410	31/07/2028	24,200	24	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.410 8.415	07/08/2028 31/07/2028	5,500 6,500	5 7	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.415	04/08/2028	9,000	9	0.00
Pay	3-Month ZAR-JIBAR	8.420	31/07/2028	24,200	24	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.421 8.426	04/08/2028 01/08/2028	12,400 9,800	13 10	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.460	01/08/2028	16,500	18	0.00
Pay	3-Month ZAR-JIBAR	8.460	02/08/2028	16,700	18	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.543 8.550	04/08/2028 03/08/2028	9,100 19,800	12 26	0.00 0.00
Pay	6-Month AUD-BBR-BBSW	3.000	21/03/2027	AUD 12,400	(526)	(0.03)
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	6,500	130	0.01
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.250 0.294	18/03/2050 30/06/2026	€ 2,500 100	1,030 8	0.05 0.00
Receive	6-Month EUR-EURIBOR	0.329	30/12/2025	200	13	0.00
Receive	6-Month EUR-EURIBOR	0.363	30/06/2025	300	17	0.00
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.395 0.425	30/12/2024 28/06/2024	200 300	8 8	0.00 0.00
Receive	6-Month EUR-EURIBOR	0.500	17/06/2050	600	262	0.01
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	2,400	(80)	0.00
Pay	6-Month EUR-EURIBOR	0.650 0.700	11/05/2027	14,200	(857)	(0.04) (0.02)
Pay Receive <sup>(3)</sup>	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.830	11/04/2027 09/12/2052	4,800 27,100	(304) 1,437	0.07
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	9,800	(488)	(0.02)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	4,700	(231)	(0.01)
Pay Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	1.750 2.100	21/09/2027 11/04/2024	3,500 9,900	(121) 25	(0.01) 0.00
Pay	6-Month EUR-EURIBOR	2.100	13/04/2024	15,000	41	0.00
Pay	6-Month EUR-EURIBOR	2.100	17/05/2024	8,600	26	0.00
Pay Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.250 2.250	26/04/2024 28/04/2024	9,900 9,200	54 43	0.00 0.00
Pay	6-Month EUR-EURIBOR	2.250	03/05/2024	9,600	44	0.00
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	4,900	186	0.01

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive(3)	6-Month EUR-EURIBOR	2.760%	03/01/2029	€ 2,100	\$ (31)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	3,000	(61)	0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	2,400	(82)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	1,600	(59)	0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	3,700	(81)	0.00
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	2,100	(91)	0.00
Receive(3)	6-Month EUR-EURIBOR	3.000	20/03/2034	11,800	(742)	(0.04)
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	1,600	(80)	0.00
Receive	6-Month EUR-EURIBOR	3.128	04/12/2033	1,200	(67)	0.00
Receive	6-Month EUR-EURIBOR	3.148	20/11/2033	1,900	(109)	(0.01)
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	1,600	(54)	0.00
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	16,100	(10)	0.00
Receive	6-Month EUR-EURIBOR	3.250	06/11/2033	1,900	(125)	(0.01)
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	1,500	(56)	0.00
Receive	6-Month EUR-EURIBOR	3.270	08/11/2028	3,100	(116)	(0.01)
Pay	6-Month EUR-EURIBOR	3.270	21/08/2033	1,600	120	0.01
Receive	6-Month EUR-EURIBOR	3.280	22/11/2033	1,000	(70)	0.00
Receive	6-Month EUR-EURIBOR	3.305	27/11/2033	2,000	(145)	(0.01)
Pay	6-Month EUR-EURIBOR	3.450	20/10/2028	2,900	144	0.01
Pay	28-Day MXN-TIIE	8.300	16/06/2028	MXN 23,100	(8)	0.00
Pay	28-Day MXN-TIIE	8.444	25/07/2028	53,000	(24)	0.00
Pay	28-Day MXN-TIIE	8.471	26/07/2028	26,700	(10)	0.00
Pay	28-Day MXN-TIIE	8.512	24/07/2028	40,100	(12)	0.00
Pay	28-Day MXN-TIIE	8.550	27/07/2028	13,500	(3)	0.00
Pay	28-Day MXN-TIIE	8.556	27/07/2028	80,500	(16)	0.00
Pay	28-Day MXN-TIIE	8.600	31/07/2028	24,400	(1)	0.00
Pay	28-Day MXN-TIIE	8.620	28/07/2028	14,500	(1)	0.00
Pay	28-Day MXN-TIIE	8.636	28/07/2028	29,000	0	0.00
Pay	28-Day MXN-TIIE	8.640	28/07/2028	5,800	0	0.00
Pay	28-Day MXN-TIIE	8.650	28/07/2028	14,700	0	0.00
Pay	28-Day MXN-TIIE	8.660	28/07/2028	14,500	1	0.00
Pay	UKRPI	4.000	15/09/2031	£ 900	(135)	(0.01)
Pay	UKRPI	4.020	15/10/2031	1,200	(171)	(0.01)
Pay	UKRPI	4.055	15/09/2031	800	(118)	(0.01)
Pay	UKRPI	4.066	15/09/2031	1,700	(220)	(0.01)
Pay	UKRPI	4.140	15/10/2031	2,300	(289)	(0.01)
					\$ 28,756	1.42
Total Centr	ally Cleared Financial Derivative Instruments				\$ 32,458	1.60

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (9) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### **PURCHASED OPTIONS** INTEREST RATE SWAPTIONS Pay/Receive Exercise **Expiration** Notional Fair % of **Counterparty Description** Floating Rate Index Floating Rate Date Amount(1) Value Rate Cost **Net Assets** GLM Call - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR 2.110% 26/07/2032 1,100 \$ 178 110 0.01 Pay Put - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.110 26/07/2032 1,600 259 356 0.02 MYC Call - OTC 1-Year Interest Rate Swap 3-Month USD-LIBOR 2.620 22/07/2024 15,900 119 14 0.00 Pay Put - OTC 1-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.620 22/07/2024 15,900 119 200 0.01 Call - OTC 2-Year Interest Rate Swap 3-Month USD-LIBOR 2.590 19/07/2024 11,300 156 30 0.00 Pay Put - OTC 2-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.590 19/07/2024 11,300 156 218 0.01 Call - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR 2.170 19/07/2032 1,200 190 123 0.01 Pay 1,400 Put - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.170 19/07/2032 222 303 0.01 Call - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR Pay 2.400 20/07/2027 1,200 158 78 0.00 Receive 268 Put - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR 2.400 20/07/2027 1,400 185 0.01 \$ 1,700 0.08 \$ 1,742

# Schedule of Investments Low Duration Income Fund (cont.)

# WRITTEN OPTIONS

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	800	\$ (3)	\$ (3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	800	(3)	(2)	0.00
3PS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	1,500	(7)	(11)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	2,800	(13)	(35)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	1,500	(7)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	2,800	(13)	(1)	0.00
CBK	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.690	02/04/2024	2,100	(17)	(1)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.690	02/04/2024	2,100	(17)	(34)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	2,600	(11)	(8)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	2,600	(11)	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	1,100	(4)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	1,900	(7)	(21)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	1,100	(4)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	1,900	(7)	0	0.00
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.790	08/04/2024	3,300	(25)	(1)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.790	08/04/2024	3,300	(25)	(49)	(0.01)
GLM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.697	02/04/2024	12,300	(96)	(3)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.697	02/04/2024	12,300	(96)	(196)	(0.01)
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.721	08/04/2024	4,100	(31)	(1)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.721	08/04/2024	4,100	(31)	(63)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	2,600	(11)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	1,300	(5)	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	2,600	(11)	(9)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	2,800	(14)	(30)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	2,800	(14)	(36)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	2,700	(12)	(44)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	2,600	(11)	(8)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	1,300	(5)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	2,600	(11)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	2,800	(14)	Ô	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	2,800	(14)	0	0.00
ST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	3,000	(7)	(11)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	3,000	(7)	` o´	0.00
ЛҮС	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	2,900	(14)	(16)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	1,500	(7)	(10)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	1,400	(6)	(22)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	2,900	(14)	(52)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	2,900	(14)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	1,500	(7)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	1,400	(6)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	2,900	(14)	Ö	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	1,800	(8)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	1,800	(8)	(3)	0.00
							(5)		0.00
IAG		3-Month USD-LIBOR	Receive	3.344	18/01/2024	1 400	(7)	(7)	0.00
JAG	Call - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Receive Pay	3.344 3.744	18/01/2024 18/01/2024	1,400 1,400	(7) (7)	(7) (3)	0.00

Counterparty	Description	Floating Rate Index	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
MYC	Call - OTC 1-Year Interest Rate Cap <sup>(2)</sup>	1-Year USD-LIBOR	0.026%	23/07/2025	15,900	\$ (139)	\$ (217)	(0.01)
	Put - OTC 1-Year Interest Rate Floor <sup>(2)</sup>	1-Year USD-LIBOR	0.030	24/07/2024	31,800	(127)	(1)	0.00
	Put - OTC 1-Year Interest Rate Floor(2)	1-Year USD-LIBOR	0.026	23/07/2025	15,900	(139)	(32)	0.00
	Call - OTC 2-Year Interest Rate Cap(2)	2-Year USD-LIBOR	0.026	23/07/2026	11,300	(200)	(266)	(0.01)
	Put - OTC 2-Year Interest Rate Floor <sup>(2)</sup>	2-Year USD-LIBOR	0.026	23/07/2026	11,300	(200)	(75)	(0.01)
						\$ (805)	\$ (591)	(0.03)

<sup>(1)</sup> Notional Amount represents the number of contracts.

OPTIONS ON SECURITIES

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

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	\$ 97.891	09/01/2024	6,000	\$ (24)	\$ (68)	(0.01)
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.094	06/02/2024	4,500	(18)	(36)	0.00
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	95.813	06/02/2024	6,500	(36)	(29)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	97.813	06/02/2024	6,500	(34)	(35)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	98.469	09/01/2024	5,500	(25)	(37)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.906	09/01/2024	3,000	(8)	(2)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	96.813	06/02/2024	5,000	(13)	(9)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	100.813	06/02/2024	5,000	(8)	(9)	0.00

\$ (225)

\$ (166)

(0.01)

<sup>(1)</sup> Notional Amount represents the number of contracts.

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

						Unrealised		
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount <sup>(2)</sup>	Paid/(Received)	(Depreciation)	Value	Net Assets
BOA	Turkey Government International Bond	1.000%	20/12/2024	\$ 100	\$ (12)	\$ 12	\$ 0	0.00
BPS	Colombia Government International Bond	1.000	20/12/2027	500	(45)	42	(3)	0.00
	Mexico Government International Bond	1.000	20/06/2024	100	(2)	3	1	0.00
BRC	Colombia Government International Bond	1.000	20/12/2026	900	(41)	46	5	0.00
	Turkey Government International Bond	1.000	20/12/2024	640	(82)	85	3	0.00
CBK	Colombia Government International Bond	1.000	20/06/2027	400	(14)	14	0	0.00
	Mexico Government International Bond	1.000	20/06/2024	100	(2)	3	1	0.00
DUB	South Africa Government International Bond	1.000	20/12/2026	100	(4)	3	(1)	0.00
GST	Colombia Government International Bond	1.000	20/06/2027	500	(18)	18	0	0.00
	Colombia Government International Bond	1.000	20/12/2027	300	(27)	25	(2)	0.00
	South Africa Government International Bond	1.000	20/12/2025	200	(11)	12	1	0.00
	Turkey Government International Bond	1.000	20/12/2024	700	(79)	82	3	0.00
MYC	Colombia Government International Bond	1.000	20/06/2027	700	(27)	28	1	0.00
	Colombia Government International Bond	1.000	20/12/2027	800	(71)	67	(4)	0.00
	Mexico Government International Bond	1.000	20/12/2024	300	(2)	5	3	0.00
	Mexico Government International Bond	1.000	20/12/2025	200	(3)	6	3	0.00
	South Africa Government International Bond	1.000	20/12/2026	1,400	(62)	54	(8)	0.00
	Turkey Government International Bond	1.000	20/06/2024	100	(16)	16	0	0.00
					\$ (518)	\$ 521	\$ 3	0.00

### CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	CMBX.NA.AAA.13 Index	0.500%	16/12/2072	\$62,300	\$ 92	\$ (510)	\$ (418)	(0.02)
MEI	CMBX.NA.AAA.12 Index	0.500	17/08/2061	15,300	(74)	14	(60)	0.00
MYC	CMBX.NA.AAA.10 Index	0.500	17/11/2059	25,375	(78)	76	(2)	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	25,375	(193)	150	(43)	0.00
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	300	(2)	1	(1)	0.00
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	25,500	86	(257)	(171)	(0.01)
					\$ (169)	\$ (526)	\$ (695)	(0.03)

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

# FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month		rrency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD	1,037	\$	686	\$ 0	\$ (21)	\$ (21)	0.00
	03/2024	CNH	18,809		2,610	0	(47)	(47)	0.00
BOA	01/2024	AUD	550		364	0	(12)	(12)	0.00
	01/2024	£	7,695		9,766	0	(43)	(43)	0.00
	01/2024	\$	8,279	¥	1,221,692	393	0	393	0.02
	01/2024		102	MXN	1,738	0	0	0	0.00
	01/2024		148	ZAR	2,759	3	0	3	0.00
	01/2024	ZAR	2,262	\$	118	0	(6)	(6)	0.00
	02/2024	CNY	6,029		834	0	(18)	(18)	0.00
	03/2024	CNH	30,126		4,162	0	(94)	(94)	(0.01)
	03/2024		21,414,380		1,375	0	(13)	(13)	0.00
	03/2024	TWD	83,855		2,721	0	(57)	(57)	0.00
	03/2024	\$	113	IDR	1,757,648	1	0	1	0.00
	03/2024		1,431	INR	119,737	3	0	3	0.00
	06/2024	KRW	583,207	\$	448	0	(6)	(6)	0.00
BPS	01/2024	BRL	32,340		6,700	42	0	42	0.00
	01/2024	CAD	50,157		37,013	0	(1,026)	(1,026)	(0.05)
	01/2024	€	1,804		1,962	0	(31)	(31)	0.00
	01/2024	£	24,604		31,209	0	(158)	(158)	(0.01)
	01/2024	HUF	474,002		1,349	0	(21)	(21)	0.00
	01/2024	KRW	457,205		350	0	(3)	(3)	0.00
	01/2024	TWD	18,785		600	0	(15)	(15)	0.00
	01/2024	\$	100	BRL	491	1	0	1	0.00
	01/2024		4,683	€	4,215	0	(26)	(26)	0.00
	01/2024		1,230	£	968	4	0	4	0.00
	01/2024		1	HUF	432	0	0	0	0.00
	01/2024		350		5,413,713	1	0	1	0.00
	01/2024		6,970	¥	1,007,700	182	0	182	0.01
	01/2024		152	KRW	196,166	0	(1)	(1)	0.00
	01/2024		2,326	ZAR	43,014	23	0	23	0.00
	02/2024	TWD	98,857	\$	3,106	0	(161)	(161)	(0.01)
	03/2024	CNH	18,321		2,546	0	(42)	(42)	0.00

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024 03/2024	SGD 225 TWD 304,000	\$ 169 9,745	\$ 0 0	\$ (2) (328)	\$ (2) (328)	0.00 (0.02)
	03/2024	\$ 51	CNH 367	1	0	1	0.00
	03/2024 03/2024	1,415 4,972	IDR 21,699,020 INR 415,903	0 8	(8) 0	(8) 8	0.00 0.00
	04/2024	6,700	BRL 32,666	0	(30)	(30)	0.00
BRC	06/2024 01/2024	KRW 3,742,792 CAD 1,037	\$ 2,868 775	1 0	(46) (12)	(45) (12)	0.00 0.00
	01/2024	€ 241,771 * 5.073	265,895	0	(1,239)	(1,239)	(0.06)
	01/2024 01/2024	\$ 5,973 593	BRL 29,189 CLP 513,365	36 0	0 (6)	36 (6)	0.00 0.00
	01/2024 01/2024	1,597 1,408	MXN 27,248 TRY 42,231	5 3	0	5 1	0.00 0.00
	01/2024	609	TWD 18,685	3	(2) 0	3	0.00
	01/2024 02/2024	347 ¥ 2,220,000	ZAR 6,470 \$ 14,948	6 0	0 (921)	6 (921)	0.00 (0.05)
	02/2024	TRY 70	2	0	0	0	0.00
	02/2024 02/2024	TWD 9,810 \$ 1,443	311 TRY 44,001	0 2	(13) (7)	(13) (5)	0.00 0.00
	03/2024	¥ 2,613,000	\$ 18,516	0	(238)	(238)	(0.01)
	03/2024 03/2024	TWD 18,476 \$ 251	609 IDR 3,896,602	0 2	(4) 0	(4) 2	0.00 0.00
	03/2024	2,861	TRY 90,172	0	(29)	(29)	0.00
	04/2024 04/2024	¥ 391,000 \$ 6,146	\$ 2,792 TRY 198,090	0	(21) (88)	(21) (88)	0.00 (0.01)
CDV	06/2024	KRW 4,402,849	\$ 3,397	0	(30)	(30)	0.00
CBK	01/2024 01/2024	BRL 4,918 HUF 280,160	994 800	0	(18) (10)	(18) (10)	0.00 0.00
	01/2024	IDR 4,628,561	301 350	0 1	0	0	0.00
	01/2024 01/2024	KRW 452,449 MXN 165,156	9,242	0	(467)	(467)	0.00 (0.02)
	01/2024 01/2024	TRY 85 \$ 2,442	3 £ 1,929	0 17	0	0 17	0.00
	01/2024	400	IDR 6,151,800	0	(1)	(1)	0.00
	01/2024 01/2024	527 119	MXN 9,236 ZAR 2,184	16 1	0	16 1	0.00 0.00
	01/2024	ZAR 42,252	\$ 2,221	0	(87)	(87)	(0.01)
	03/2024 03/2024	PEN 2,138 \$ 301	568 IDR 4,629,749	0	(8) 0	(8) 0	0.00 0.00
	04/2024	¥ 300,000	\$ 2,142	0	(16)	(16)	0.00
DUB	01/2024 01/2024	CAD 220,209 \$ 2,209	166,249 TRY 65,703	0	(756) (14)	(756) (14)	(0.04) 0.00
	02/2024	3,754	BRL 18,413	30	0	30	0.00
	03/2024 03/2024	CNH 21,091 \$ 798	\$ 2,927 IDR 12,305,576	0	(52) (1)	(52) 0	0.00 0.00
CIM	06/2024	KRW 2,397,176	\$ 1,842	0	(24)	(24)	0.00
GLM	01/2024 01/2024	CAD 41,118 ¥ 102,200	30,369 717	0	(818) (8)	(818) (8)	(0.04) 0.00
	01/2024	\$ 1,530	BRL 7,687 ¥ 585,977	52 174	0	52 174	0.00 0.01
	01/2024 01/2024	3,985 8,490	¥ 585,977 MXN 148,897	263	0	263	0.01
	01/2024 02/2024	1,058 TRY 118	TRY 32,294 \$ 4	12 0	0	12 0	0.00 0.00
	02/2024	\$ 27,995	BRL 142,984	1,394	0	1,394	0.07
	03/2024 03/2024	CNH 8,192 IDR 3,133,789	\$ 1,135 196	0	(22) (7)	(22) (7)	0.00 0.00
	03/2024	\$ 619	IDR 9,529,922	0	(1)	(1)	0.00
MBC	03/2024 01/2024	713 AUD 486	TRY 22,399 \$ 322	0	(8) (9)	(8) (9)	0.00 0.00
5 C	01/2024	€ 9,441	10,293	0	(139)	(139)	(0.01)
	01/2024 01/2024	£ 5,136 HUF 52,688	6,469 150	0	(78) (2)	(78) (2)	(0.01) 0.00
	01/2024	\$ 885	TRY 26,325	0	0	0	0.00
	01/2024 01/2024	150 ZAR 6,562	ZAR 2,869 \$ 346	7 0	0 (12)	7 (12)	0.00 0.00
	02/2024	¥ 120,000	811	0	(44)	(44)	0.00
	03/2024 03/2024	CNH 12,823 CNY 26,417	1,794 3,734	0	(17) (9)	(17) (9)	0.00 0.00
MYI	03/2024 01/2024	\$ 601 CAD 379	IDR 9,270,880 \$ 283	0	0 (4)	0 (4)	0.00 0.00
IVITI	01/2024	€ 807	895	3	0	3	0.00
	01/2024 01/2024	HUF 141,197 SGD 802	401 609	0 1	(7) 0	(7) 1	0.00 0.00
	01/2024	TRY 135	5	0	0	0	0.00
	01/2024 01/2024	\$ 307 2,402	€ 276 £ 1,910	0 34	(2) (1)	(2) 33	0.00 0.00
	01/2024	4,366	¥ 643,482	202	0	202	0.01
	01/2024 01/2024	1,619 ZAR 3,734	ZAR 29,838 \$ 196	10 0	0 (8)	10 (8)	0.00 0.00
	02/2024	\$ 5	TRY 139	0	0	0	0.00
	03/2024 03/2024	CNH 17,949 ¥ 510,000	\$ 2,489 3,505	0	(46) (149)	(46) (149)	0.00 (0.01)
	3312027	. 3.0,000	5,505	V	(173)	(175)	(0.01)

Counterparty	Settlement Month		rrency to Delivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024	\$	4,248	IDR	65,422,444	\$ 3	\$ (8)	\$ (5)	0.00
	03/2024		2,823	TRY	88,122	0	(34)	(34)	0.00
	06/2024	KRW	1,403,919	\$	1,079	0	(13)	(13)	0.00
RBC	04/2024	\$	12	MXN	209	0	0	0	0.00
SCX	01/2024	ZAR	9,687	\$	511	0	(18)	(18)	0.00
	03/2024	CNH	17,621		2,434	0	(55)	(55)	0.00
	03/2024	IDR	25,426,647		1,639	0	(9)	(9)	0.00
	03/2024	TWD	41,735		1,322	0	(61)	(61)	0.00
	03/2024	\$	596	IDR	9,330,941	10	(1)	` 9 <sup>'</sup>	0.00
	03/2024		2,633	INR	220,157	4	O O	4	0.00
	06/2024	KRW	1,886,067	\$	1,453	0	(15)	(15)	0.00
SSB	03/2024	\$	1,004	IDR	15,504,391	2	, O	2	0.00
	03/2024		1,579	INR	131,759	0	(1)	(1)	0.00
UAG	01/2024	£	133,600	\$	169,075	0	(1,243)	(1,243)	(0.06)
	01/2024	¥	285,000		1,933	0	(94)	(94)	(0.01)
	01/2024	MXN	9,766		552	0	(22)	(22)	0.00
	01/2024	TRY	4,891		166	1	0	1	0.00
	01/2024	ZAR	24,719		1,295	0	(55)	(55)	0.00
	02/2024	\$	166	TRY	5,044	0	(1)	(1)	0.00
						\$ 2,958	\$ (9,300)	\$ (6,342)	(0.31)

# HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 23,237	CHF 20,258	\$ 845	\$ 0	\$ 845	0.04
CBK	01/2024	23,128	20,150	825	0	825	0.04
MYI	01/2024	23,016	20,091	868	0	868	0.04
				\$ 2,538	\$ 0	\$ 2,538	0.12

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024 01/2024	€ 1,710 \$ 302,253	\$ 1,890 € 274,773	\$ 1 1,349	\$ (1) (3)	\$ 0 1,346	0.00 0.07
BRC	01/2024	290,486	264,131	1,353	O O	1,353	0.07
CBK	01/2024 01/2024	€ 544 \$ 447	\$ 586 € 406	0	(14) 0	(14)	0.00 0.00
MBC	01/2024 01/2024	€ 1,391 \$ 301	\$ 1,520 € 276	0 5	(17) 0	(17) 5	0.00 0.00
MYI	01/2024	€ 380	\$ 411	Ō	(9)	(9)	0.00
UAG	01/2024	\$ 290,534	€ 264,131	1,305	, O	1,305	0.06
				\$ 4,014	\$ (44)	\$ 3,970	0.20

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
01/2024	\$ 19,122	£ 15,084	\$ 108	\$ 0	\$ 108	0.01
01/2024	27,271	21,500	138	0	138	0.01
01/2024	507	401	4	0	4	0.00
01/2024	£ 2,142	\$ 2,712	0	(19)	(19)	0.00
01/2024	\$ 13	£ 10	0	0	0	0.00
01/2024	£ 470	\$ 598	0	(1)	(1)	0.00
01/2024	2,200	2,810	5	0	5	0.00
01/2024	\$ 3	£ 3	0	0	0	0.00
01/2024	£ 38,860	\$ 49,200	0	(341)	(341)	(0.02)
01/2024	\$ 156,157	£ 123,456	1,230	0	1,230	0.06
01/2024	109,836	87,043	1,130	0	1,130	0.05
01/2024	156,132	123,369	1,145	0	1,145	0.06
			\$ 3,760	\$ (361)	\$ 3,399	0.17
	Month 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024	Month         be Delivered           01/2024         \$ 19,122           01/2024         27,271           01/2024         507           01/2024         £ 2,142           01/2024         \$ 13           01/2024         £ 470           01/2024         2,200           01/2024         \$ 3           01/2024         £ 38,860           01/2024         \$ 156,157           01/2024         109,836	Month         be Delivered         be Received           01/2024         \$ 19,122         £ 15,084           01/2024         27,271         21,500           01/2024         507         401           01/2024         £ 2,142         \$ 2,712           01/2024         \$ 13         £ 10           01/2024         £ 470         \$ 598           01/2024         2,200         2,810           01/2024         \$ 3         £ 3           01/2024         £ 38,860         \$ 49,200           01/2024         \$ 156,157         £ 123,456           01/2024         109,836         87,043	Month         be Delivered         be Received         Appreciation           01/2024         \$ 19,122         £ 15,084         \$ 108           01/2024         27,271         21,500         138           01/2024         507         401         4           01/2024         £ 2,142         \$ 2,712         0           01/2024         £ 13         £ 10         0           01/2024         £ 470         \$ 598         0           01/2024         2,200         2,810         5           01/2024         \$ 3         £ 3         0           01/2024         \$ 138,860         \$ 49,200         0           01/2024         \$ 156,157         £ 123,456         1,230           01/2024         109,836         87,043         1,130           01/2024         156,132         123,369         1,145	Month         be Delivered         be Received         Appreciation         (Depreciation)           01/2024         \$ 19,122         f 15,084         \$ 108         \$ 0           01/2024         27,271         21,500         138         0           01/2024         507         401         4         0           01/2024         f 2,142         \$ 2,712         0         (19)           01/2024         \$ 13         f 10         0         0           01/2024         f 470         \$ 598         0         (1)           01/2024         2,200         2,810         5         0           01/2024         \$ 3         f 3         0         0           01/2024         \$ 38,860         \$ 49,200         0         (341)           01/2024         \$ 156,157         f 123,456         1,230         0           01/2024         109,836         87,043         1,130         0           01/2024         156,132         123,369         1,145         0	Settlement Month         Currency to be Delivered         Currency to be Received         Unrealised Appreciation         Unrealised (Depreciation)         Appreciation (Depreciation)           01/2024         \$ 19,122         f 15,084         \$ 108         \$ 0         \$ 108           01/2024         27,271         21,500         138         0         138           01/2024         507         401         4         0         4           01/2024         f 2,142         \$ 2,712         0         (19)         (19)           01/2024         \$ 13         f 10         0         0         0           01/2024         f 470         \$ 598         0         (1)         (1)           01/2024         2,200         2,810         5         0         5           01/2024         \$ 3         f 3         0         0         0           01/2024         \$ 3,860         \$ 49,200         0         (341)         (341)           01/2024         \$ 156,157         f 123,456         1,230         0         1,230           01/2024         109,836         87,043         1,130         0         1,145           01/2024         156,132         123,369

# Schedule of Investments Low Duration Income Fund (Cont.)

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 4,229	SGD 5,642	\$ 49	\$ 0	\$ 49	0.01
DUB	01/2024	4,386	5,830	35	0	35	0.00
GLM	01/2024	SGD 148	\$ 111	0	(1)	(1)	0.00
	01/2024	\$ 369	SGD 492	5	0	5	0.00
MBC	01/2024	SGD 95	\$ 71	0	(1)	(1)	0.00
	01/2024	\$ 437	SGD 583	5	0	5	0.00
	02/2024	79	105	0	0	0	0.00
MYI	01/2024	3,959	5,281	46	0	46	0.00
	02/2024	437	576	0	0	0	0.00
UAG	01/2024	448	595	4	0	4	0.00
				\$ 144	\$ (2)	\$ 142	0.01

**Total OTC Financial Derivative Instruments** 

\$ 3,181 0.16

### **SECURITIES SOLD SHORT**

DESCRIPTION	PAR (000S)		VALUE (000S)	NET ASSETS
U.S. GOVERNMENT AGENCIES				
Uniform Mortgage-Backed Security, TBA 4.500% due 01/03/2054	\$ 5,800	\$	(5,624)	(0.28)
Total Securities Sold Short		\$	(5,624)	(0.28)
Total Investments		\$ 3	,259,599	160.55
Other Current Assets & Liabilities		\$ (1	,229,294)	(60.55)
Net Assets		\$ 2	,030,305	100.00

### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Payment in-kind security.
- (d) Security did not produce income within the last twelve months.
- (e) Zero coupon security.
- (f) Coupon represents a yield to maturity.
- (g) Principal amount of security is adjusted for inflation.
- (h) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (i) Affiliated to the Fund.
- (j) Contingent convertible security.
- (k) Restricted Securities (31 December 2022: 0.77%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
AMSURG Corp.	02/11/2023 - 06/11/2023	\$ 1,905	\$ 2,338	0.11
Intelsat Emergence S.A.	05/09/2018 - 23/02/2022	3,227	1,299	0.06
Neiman Marcus Group Ltd. LLC	25/09/2020	166	771	0.04
Westmoreland Mining Holdings LLC	26/03/2019	0	0	0.00
Westmoreland Mining LLC	07/03/2023	1	1	0.00
		\$ 5,299	\$ 4,409	0.21

Cash of \$1,587 (31 December 2022: \$Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$42,633 (31 December 2022: \$24,006) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$2,797 (31 December 2022: \$9,984) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

### Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 516	\$ 2,665,094	\$ 26,471	\$ 2,692,081
Investment Funds	199,001	0	0	199,001
Repurchase Agreements	0	345,484	0	345,484
Financial Derivative Instruments(3)	(252)	28,909	0	28,657
Securities Sold Short	0	(5,624)	0	(5,624)
Totals	\$ 199,265	\$ 3,033,863	\$ 26,471	\$ 3,259,599

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 1,018	\$ 1,197,881	\$ 14,709	\$ 1,213,608
Investment Funds	106,140	0	0	106,140
Repurchase Agreements	0	98,831	0	98,831
Financial Derivative Instruments(3)	579	14,698	0	15,277
Securities Sold Short	0	(5,209)	0	(5,209)
Totals	\$ 107,737	\$ 1,306,201	\$ 14,709	\$ 1,428,647

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>		
AZD	\$ (68)	\$ 0	\$ (68)	\$ (35)	\$ 0	\$ (35)		
BOA	199	0	199	(2,834)	2,820	(14)		
BPS	(200)	(1,560)	(1,760)	(1,952)	1,730	(222)		
BRC	(343)	90	(253)	(307)	301	(6)		
CBK	144	(290)	(146)	6,696	(6,666)	30		
DUB	(832)	`530 <sup>°</sup>	(302)	(582)	370	(212)		
GLM	1,092	(760)	332	(2,097)	2,036	(61)		
GST	(427)	554	127	(885)	904	19		
HUS	N/A	N/A	N/A	` 1 <sup>′</sup>	0	1		
MBC	(312)	260	(52)	4,371	(3,930)	441		
MEI	(60)	280	220	(56)	260	204		
MYC	313	583	896	(562)	813	251		
MYI	891	(810)	81	(223)	270	47		
NGF	(341)	500	159	N/A	N/A	N/A		
RBC	N/A	N/A	N/A	(39)	0	(39)		
SAL	(121)	0	(121)	(49)	0	(49)		
SCX	1,085	(1,600)	(515)	6,363	(5,950)	413		
SSB	1,131	(980)	`151 <sup>′</sup>	. 16	0	16		
UAG	1,030	(2,580)	(1,550)	(687)	480	(207)		

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	44.20	35.07
Transferable securities dealt in on another regulated market*	87.13	75.51
Other transferable securities	1.26	1.33
Investment funds	9.80	9.79
Repurchase agreements	17.02	9.11
Financial derivative instruments dealt in on a regulated market	(0.34)	0.19
Centrally cleared financial derivative instruments	1.60	0.57
OTC financial derivative instruments	0.16	0.66
Securities sold short	(0.28)	(0.48)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	1.67	6.41
Corporate Bonds & Notes	20.46	26.11
Convertible Bonds & Notes	0.03	0.05
U.S. Government Agencies	59.41	33.41
U.S. Treasury Obligations	9.00	9.02
Non-Agency Mortgage-Backed Securities	22.57	19.47
Asset-Backed Securities	13.88	8.93
Sovereign Issues	2.94	3.00
Common Stocks	0.25	0.29
Rights	N/A	0.01
Warrants	0.00	0.00
Real Estate Investment Trusts	0.00	0.00
Short-Term Instruments	2.38	5.21
Investment Funds	9.80	9.79
Repurchase Agreements	17.02	9.11
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.34)	0.20
Written Options		
Options on Exchange-Traded Futures Contracts	N/A	(0.01)
Centrally Cleared Financial Derivative Instruments		, ,
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.03	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.15	0.00
Interest Rate Swap's	1.42	0.57
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.08	0.19
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	(0.04)	(0.32)
Interest Rate-Capped Options	(0.03)	(0.08)
Options on Securities	(0.01)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.04)
Credit Default Swaps on Credit Indices — Sell Protection	(0.03)	(0.13)
Total Return Swaps on Indices	N/A	0.00
Forward Foreign Currency Contracts	(0.31)	(0.55)
Hedged Forward Foreign Currency Contracts	0.50	1.60
Securities Sold Short	(0.28)	(0.48)
Other Current Assets & Liabilities	(60.55)	(31.75)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				DVI Deutsche Vermoegens- &				3.629% due 06/04/2026	€ 2,600 \$	2,897	0.37
LOAN PARTICIPATIONS AND	ASSIGNM	IENTS		Immobilienverwaltungs GmbH 2.500% due 25/01/2027	€ 2.100 \$	1 000	0.25	Sun Communities Operating LP 4.200% due 15/04/2032	\$ 2,500	2,283	0.29
American Airlines, Inc. 10.427% due 20/04/2028	\$ 990 \$	1,018	0.13	Fairfax Financial Holdings Ltd. 4.625% due 29/04/2030	\$ 700	673		TP ICAP Finance PLC	£ 1,000	1,068	0.29
<b>IRB Holding Corp.</b> 8.456% due 15/12/2027	4,815	4,829	0.61	Federation des Caisses Desjardins 5.860% due 30/11/2026				5.250% due 29/05/2026 UBS AG	1,400	1,731	0.22
<b>LifePoint Health, Inc.</b> 11.168% due 16/11/2028	1,139	1,138	0.15	Ford Motor Credit Co. LLC 1.744% due 19/07/2024	€ 2,900	3,159			\$ 100	99	0.01
MPH Acquisition Holdings LLC	2 012	3,686	0.47	3.021% due 06/03/2024	100	110	0.01	1.000% due 24/06/2027	€ 500	519	0.07
9.900% due 01/09/2028	3,812 _	10.671		3.375% due 13/11/2025 Goldman Sachs Group, Inc.	\$ 600	574	0.07	3.750% due 26/03/2025 4.194% due 01/04/2031	\$ 150 800	147 746	0.02
CORPORATE BONDS & NOTE	 -c	.,.		3.691% due 05/06/2028	100		0.01	4.550% due 17/04/2026	700	691	0.09
BANKING & FINANCE	:3			4.223% due 01/05/2029 HSBC Holdings PLC	2,500	2,420	0.31	VICI Properties LP 4.375% due 15/05/2025	1,300	1,278	0.16
Acef Holding S.C.A.				5.750% due 20/12/2027	f 100	133		Volkswagen Financial Services N			
1.250% due 26/04/2030	€ 1,000	889	0.11	6.000% due 29/03/2040 Intesa Sanpaolo SpA	200	257	0.03	1.625% due 10/02/2024 1.875% due 03/12/2024	£ 1,100 2,000	1,396 2,465	0.18
AGFC Capital Trust 7.405% due 15/01/2067	\$ 500	254	0.03	7.750% due 11/01/2027 (f)(h)	€ 1,700	1,930	0.25	Wells Fargo & Co.	·	,	
Aircastle Ltd.				JPMorgan Chase & Co. 1.963% due 23/03/2030	1,000	1,030	0.13	4.808% due 25/07/2028	\$ 2,000 _	1,986 135,399	0.25
2.850% due 26/01/2028	1,500	1,340	0.17	Kennedy Wilson Europe Real Esta		1,050	0.15		_	133,333	17.13
AMCO - Asset Management Co. 2.250% due 17/07/2027	€ 2,900	3,045	0.39	3.250% due 12/11/2025	2,900	2,912	0.37	INDUSTRIALS			
American Assets Trust LP 3.375% due 01/02/2031	\$ 2,050	1,673	0.21	LeasePlan Corp. NV 2.875% due 24/10/2024 Legal & General Group PLC	\$ 1,200	1,173	0.15	Aeroporti di Roma SpA 1.750% due 30/07/2031	€ 600	573	0.07
American Tower Corp. 4.400% due 15/02/2026	850	840	0.11	5.625% due 24/03/2031 (f)(h)	£ 600	651	0.08		\$ 1,200	1,147	0.15
5.250% due 15/07/2028	2,000	2,033		Lloyds Banking Group PLC 2.250% due 16/10/2024	900	1,118	0.14	Alaska Airlines Pass-Through Tru		1 562	0.20
<b>Aroundtown S.A.</b> 5.375% due 21/03/2029	3,100	2,555	0.32	3.750% due 18/03/2028	\$ 1,000	958	0.12	4.800% due 15/02/2029 Altice France S.A.	1,606	1,563	0.20
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	1,806	1,602		4.375% due 22/03/2028 4.716% due 11/08/2026	400 500	391 494	0.05	4.250% due 15/10/2029	€ 2,000 \$ 2,100	1,765 1,649	0.22 0.21
Balder Finland Oyj	1,000	1,002	0.20	Logicor Financing SARL 0.625% due 17/11/2025	€ 1,300	1,341	0.17	AMC Networks, Inc.			
1.000% due 18/01/2027 1.000% due 20/01/2029	€ 1,900 500	1,781 422	0.23	1.500% due 13/07/2026	1,000	1,036	0.13	4.750% due 01/08/2025 American Airlines Pass-Through	100 Trust	97	0.01
Banca Monte dei Paschi di Siena		422	0.03	3.250% due 13/11/2028 Mitsubishi UFJ Financial Group, Ir	700	737	0.09	3.150% due 15/08/2033	567	497	0.06
7.708% due 18/01/2028	3,800	4,208	0.53	0.339% due 19/07/2024	1,600	1,734		3.250% due 15/04/2030 3.375% due 01/11/2028	17 978	15 897	0.00
Banco de Credito del Peru S.A. 4.650% due 17/09/2024 P	EN 7,000	1,836	0.23	5.242% due 19/04/2029 Mizuho Financial Group, Inc.	\$ 600	609	0.08	3.650% due 15/08/2030 3.700% due 01/04/2028	686 211	636 197	0.08
<b>Bank of America Corp.</b> 4.376% due 27/04/2028	\$ 1,000	978	0.12	3.477% due 12/04/2026 NatWest Group PLC	3,050	2,949	0.37	American Medical Systems Euro	pe BV		
Banque Federative du Credit M		370	0.12	2.000% due 04/03/2025	€ 2,300	2,531		1.375% due 08/03/2028 <b>6 Boeing Co.</b>	€ 2,000	2,071	0.26
1.250% due 05/12/2025	£ 1,200	1,434	0.18	4.892% due 18/05/2029 8.000% due 10/08/2025 (f)(h)	\$ 700 300	688 301	0.09		\$ 2,100	2,011	0.26
Barclays PLC 3.125% due 17/01/2024	100	127	0.02	NE Property BV	300	301	0.01	British Airways Pass-Through Tr 3.300% due 15/06/2034	ust 84	75	0.01
4.972% due 16/05/2029 5.746% due 09/08/2033	\$ 800 100	786 101		2.000% due 20/01/2030	€ 3,100	2,756	0.35	4.250% due 15/05/2034	300	280	0.04
7.125% due 15/06/2025 (f)(h)	£ 1,000	1,243		Nissan Motor Acceptance Co. LLC 2.450% due 15/09/2028	\$ 800	686	0.09	<b>Broadcom, Inc.</b> 3.469% due 15/04/2034	200	174	0.02
BNP Paribas S.A. 1.904% due 30/09/2028	\$ 1,300	1,156	0.15	Nova Kreditna Banka Maribor d.c 1.875% due 27/01/2025	l. € 2,200	2,419	0.31	Chanel Ceres PLC			
BPCE S.A.	C 1 000	1.000	0.22	Nova Ljubljanska Banka d.d.	G 2/200	2,5	0.5 .	0.500% due 31/07/2026 1.000% due 31/07/2031	€ 1,300 2,100	1,339 1,957	0.17 0.25
1.500% due 13/01/2042 (h) 4.625% due 12/09/2028	€ 1,800 \$ 2,500	1,808 2,451		3.400% due 05/02/2030 3.650% due 19/11/2029	2,400 1,400	2,301 1,362		Cheniere Corpus Christi Holding	s LLC		
Canadian Imperial Bank of Com		2 560	0.45	Peugeot Invest	,	•		5.875% due 31/03/2025 S Constellation Oil Services Holdin	\$ 20 an S A (3		0.00
3.250% due 31/03/2027 CapitaLand Ascendas REIT	€ 3,200	3,568	0.45	1.875% due 30/10/2026 Protective Life Global Funding	3,800	4,014	0.51	4.000% PIK)			
0.750% due 23/06/2028	1,100	1,042	0.13	3.104% due 15/04/2024	\$ 5,000	4,967	0.63	3.000% due 31/12/2026 (a) <b>DAE Funding LLC</b>	567	413	0.05
CBRE Global Investors Open-En SICAV-SIF Pan European Core		.C.A.		Rexford Industrial Realty LP 2.150% due 01/09/2031	21	17	0.00	1.625% due 15/02/2024	700	696	0.09
0.500% due 27/01/2028	1,600	1,565		Sagax AB	21	17	0.00	3.375% due 20/03/2028	3,300	3,046	0.39
0.900% due 12/10/2029 Cooperatieve Rabobank UA	1,600	1,472	0.19	1.125% due 30/01/2027	€ 1,700	1,693	0.22	<b>Delta Air Lines, Inc.</b> 7.000% due 01/05/2025	800	815	0.10
3.100% due 29/06/2028 (f)(h)	1,000	913	0.12	Sagax Euro MTN NL BV 0.750% due 26/01/2028 (j)	600	567	0.07	Discovery Communications LLC	C 100	125	0.02
<b>CPI Property Group S.A.</b> 1.750% due 14/01/2030	2,700	1,705	0.22	1.000% due 17/05/2029	1,000		0.12	2.500% due 20/09/2024 Enbridge, Inc.	E 100	125	0.02
Credit Suisse AG	2,700			Santander Holdings USA, Inc. 3.244% due 05/10/2026	\$ 100	94	0.01	5.700% due 08/03/2033	\$ 2,000	2,080	0.26
0.250% due 01/09/2028	2,300	2,212		Santander UK Group Holdings PL	c			Exela Intermediate LLC 11.500% due 15/04/2026	184	33	0.01
Credit Suisse AG AT1 Claim Cromwell Ereit Lux Finco SARL	\$ 7,900	948	0.12	3.625% due 14/01/2026 3.823% due 03/11/2028	£ 300 \$ 300		0.05	GE Capital UK Funding Unlimited	d Co.		
2.125% due 19/11/2025	€ 2,000	2,086	0.27	Sirius Real Estate Ltd.					£ 300	412	0.05
CTP NV 0.625% due 27/09/2026	2,700	2,686	0.34	1.125% due 22/06/2026 Sofina S.A.	€ 1,100	1,099	0.14	Greene King Finance PLC 5.318% due 15/09/2031	319	399	0.05
1.500% due 27/09/2031	2,500	2,157		1.000% due 23/09/2028	2,500	2,332	0.30	7.139% due 15/12/2034 Haleon U.S. Capital LLC	100	101	0.01
<b>Deutsche Bank AG</b> 2.625% due 16/12/2024	£ 3,000	3,708	0.47	Sumitomo Mitsui Trust Bank Ltd. 2.550% due 10/03/2025	\$ 2,400	2,327	0.30		\$ 1,000	963	0.12

	PAR	FAIR VALUE	% OF NET	PAR	FAIR % OF VALUE NET		PAR	FAIR VALUE	NET
DESCRIPTION	(000S)	(000S) A	SSETS	DESCRIPTION (000S) 5.625% due 26/08/2028 \$ 1,100 \$	(000S) ASSETS 1,019 0.13	2.125% due 30/09/2024	(000s) 5 17.000	(000s) \$ 16,652	
Haleon UK Capital PLC 3.125% due 24/03/2025 Humana, Inc.	\$ 2,000 \$	1,954 (	).25	5.025 /0 duc 20/00/2020 \$ 1,100 \$	69,673 8.85	2.375% due 15/08/2024	550	541 113,260	0.07
3.700% due 23/03/2029	2,000	1,922 (	0.24	UTILITIES		NON-AGENCY MORTGAGE-	DACVE		
Informa PLC 1.250% due 22/04/2028	€ 1,500	1,519 (	).19	<b>AES Corp.</b> 2.450% due 15/01/2031 3,000	2,522 0.32	Adjustable Rate Mortgage Trus		JECORITI	LJ
InterContinental Hotels Group P 2.125% due 24/08/2026	<b>PLC</b> £ 200	237 (	0.03	5.450% due 01/06/2028 2,000 <b>Duke Energy Progress LLC</b>	2,035 0.26	4.515% due 25/11/2035 American Home Mortgage Inve	264	185 Truct	0.02
2.125% due 15/05/2027 John Lewis PLC	€ 700	747 (	).10	5.250% due 15/03/2033 2,000 Electricite de France S.A.	2,063 0.26	6.050% due 25/11/2045	1,309	1,136	0.14
4.250% due 18/12/2034 6.125% due 21/01/2025	£ 1,300 350	1,206 ( 445 (		3.000% due 03/09/2027 (f) € 800	808 0.10	Atlas Funding PLC 6.120% due 25/07/2058 f	748	954	0.12
Melco Resorts Finance Ltd. 5.750% due 21/07/2028	\$ 200	185 (		Pacific Gas & Electric Co. 3.150% due 01/01/2026 \$ 1,300 3.450% due 01/07/2025 200	1,247 0.16 194 0.02	Banc of America Funding Trust 5.792% due 20/02/2047		599	0.08
MGM China Holdings Ltd.				3.500% due 15/06/2025 600 3.950% due 01/12/2047 200	582 0.07 147 0.02	5.852% due 20/07/2036 6.412% due 25/10/2036	884 8	864 6	0.11
5.250% due 18/06/2025 5.875% due 15/05/2026	200 200	197 ( 196 (		4.000% due 01/12/2046 300	220 0.03	Barley Hill PLC 6.118% due 27/08/2058	1,984	2,521	0.32
Mileage Plus Holdings LLC 6.500% due 20/06/2027	81	81 (	0.01	<b>Sprint LLC</b> 7.625% due 01/03/2026 800	836 0.11	<b>BCAP LLC Trust</b> 3.790% due 26/11/2036		293	0.04
Mitchells & Butlers Finance PLC 6.013% due 15/12/2030	£ 1,347	1,629 (	).21	<b>System Energy Resources, Inc.</b> 2.140% due 09/12/2025 700	652 0.08	5.830% due 25/03/2037  Bear Stearns Adjustable Rate N	52 Nortgage	45 Trust	0.01
6.135% due 15/12/2030 6.469% due 15/09/2032	\$ 107 £ 400	99 ( 465 (		Virginia Electric and Power Co. 3.750% due 15/05/2027 2,900	2,833 0.36	6.239% due 25/01/2035 7.660% due 25/02/2036	11 10	10	
Mundys SpA				5.750 /6 due 15/05/2027 2,500 _	14,139 1.79	Bear Stearns ALT-A Trust	10	٥	0.00
1.875% due 12/02/2028 Penske Truck Leasing Co. LP	€ 3,900	3,968 (	).50	Total Corporate Bonds & Notes	219,211 27.83	4.189% due 25/09/2035 Brass PLC	83	36	0.01
3.950% due 10/03/2025 Prosus NV	\$ 800	786 (	).10	MUNICIPAL BONDS & NOTES		5.940% due 16/11/2066 f		1,161	0.15
1.207% due 19/01/2026 2.085% due 19/01/2030	€ 1,000 1,300	1,042 ( 1,204 (		Golden State, California Tobacco Securitia Revenue Bonds, (ST APPROP Insured), S		Charter Mortgage Funding PLC 5.796% due 16/01/2057	108	137	0.02
Sabine Pass Liquefaction LLC	•	•		3.000% due 01/06/2046 395	360 0.05	Citigroup Mortgage Loan Trust 5.972% due 25/09/2035	, Inc. 4	4	0.00
5.000% due 15/03/2027 5.750% due 15/05/2024	\$ 500 100	502 ( 100 (	0.01	Golden State, California Tobacco Securitia Revenue Bonds, Series 2021	·	Countrywide Alternative Loan 5.500% due 25/04/2035	Frust 980	681	0.09
5.875% due 30/06/2026 Sandoz Finance BV	1,000	1,019 (	).13	3.487% due 01/06/2036 1,300 Golden State, California Tobacco Securitiz	1,060 0.13 <b>zation Corp.</b>	5.750% due 25/05/2036 5.750% due 25/04/2047	72 298	29 263	
3.970% due 17/04/2027	€ 800	902 (	).12	<b>Revenue Notes, Series 2021</b> 2.587% due 01/06/2029 4,000	3,537 0.45	5.790% due 25/09/2047	33	30	0.00
<b>Sands China Ltd.</b> 2.550% due 08/03/2027	\$ 200	182 (	0.02	Tobacco Settlement Finance Authority, W	est Virginia	5.890% due 25/07/2046 6.000% due 25/11/2036	11 126	9 70	
Sartorius Finance BV 4.250% due 14/09/2026	€ 700	791 (	0.10	<b>Revenue Bonds, Series 2007</b> 0.000% due 01/06/2047 (c) 4,700	417 0.05	6.000% due 25/07/2037 6.012% due 25/12/2035	430 43	212 35	0.01
Sasol Financing USA LLC 5.875% due 27/03/2024	\$ 1,500	1,492 (	).19	Tobacco Settlement Finance Authority, W Revenue Bonds, Series 2020		6.112% due 20/12/2035 Countrywide Home Loan Mortg	906 Jage Pas	816 s-Through T	
Scripps Escrow, Inc. 3.875% due 15/01/2029	1,000	886 (		3.151% due 01/06/2032 200 3.401% due 01/06/2034 1,150	167 0.02 933 0.12	5.750% due 25/12/2035 5.750% due 25/02/2037	12 481	6 219	0.00
Southern Co.	•			3.501% due 01/06/2035 1,700 _	1,360 0.17 7,834 0.99	5.750% due 25/08/2037 6.000% due 25/07/2036	612 264	327 138	
3.700% due 30/04/2030 Spirit AeroSystems, Inc.	800	754 (	). 10	U.S. GOVERNMENT AGENCIES		6.500% due 25/11/2036 Domi BV	7	2	0.00
4.600% due 15/06/2028 Studio City Finance Ltd.	1,100	974 (	).12	Ginnie Mae		4.775% due 15/06/2051 €  Downey Savings & Loan Associ		559	0.07
5.000% due 15/01/2029 Targa Resources Corp.	1,400	1,178 (	).15	3.500% due 15/07/2045 16,874 Ginnie Mae, TBA	15,723 2.00	Loan Trust 5.660% due 19/10/2036			0.04
4.200% due 01/02/2033	800	736 (	0.09	2.500% due 01/01/2054 7,100  Uniform Mortgage-Backed Security	6,212 0.79	Dutch Property Finance BV		320	
Tesco Corporate Treasury Service 0.375% due 27/07/2029	€ 900	847 (		3.500% due 01/12/2047 - 01/07/2048 11,904	11,015 1.40	4.602% due 28/07/2054 € EMF-UK PLC	237	261	0.03
0.875% due 29/05/2026 <b>Thales S.A.</b>	2,000	2,095 (	).27	Uniform Mortgage-Backed Security, TBA		6.319% due 13/03/2046 f Eurohome UK Mortgages PLC	34	43	0.01
4.000% due 18/10/2025 U.S. Airways Pass-Through Trust	1,700 t	1,904 (	).24	3.000% due 01/02/2054 19,000 3.500% due 01/02/2054 27,800	16,827 2.14 25,532 3.24	5.490% due 15/06/2044	66	83	0.01
3.950% due 15/05/2027 Ubisoft Entertainment S.A.	\$ 152	145 (	0.02	4.000% due 01/02/2054 12,000 4.500% due 01/02/2054 19,400	11,361 1.44 18,819 2.39	European Loan Conduit DAC 4.994% due 17/02/2030 €	3,440	3,751	0.48
0.878% due 24/11/2027	€ 1,000	943 (	).12	5.000% due 01/01/2054 222,900 5.500% due 01/02/2054 23,200	220,628 28.01 23,305 2.96	<b>Eurosail PLC</b> 6.289% due 13/06/2045	203	258	0.03
<b>Unigel Luxembourg S.A.</b> 8.750% due 01/10/2026 ^	\$ 200	55 (	0.01	6.000% due 01/02/2054 28,500 _	28,940 3.67 378,362 48.04	Friary PLC 5.940% due 21/11/2067	394	504	0.06
United Airlines Pass-Through Tro 2.700% due 01/11/2033	<b>ust</b> 1,000	848 (	).11	U.S. TREASURY OBLIGATIONS		Great Hall Mortgages PLC 5.479% due 18/06/2039	44	55	0.01
United Airlines, Inc. 4.375% due 15/04/2026	800	780 (	0.10	U.S. Treasury Bonds	44 224 4 42	5.489% due 18/06/2038 GSMPS Mortgage Loan Trust	10	13	
4.625% due 15/04/2029 Venture Global Calcasieu Pass L	400 LC	375 (	0.05	1.875% due 15/02/2041 15,600 U.S. Treasury Inflation Protected Securities		5.820% due 25/03/2035	86	76	0.01
3.875% due 01/11/2033	5,000	4,243 (	).54	0.625% due 15/07/2032 18,002 1.125% due 15/01/2033 16,423	16,457 2.09 15,548 1.97	GSR Mortgage Loan Trust 6.000% due 25/01/2037	1,195	736	0.09
Virgin Media Secured Finance P 4.250% due 15/01/2030	£ 1,800	2,012 (	0.26	1.375% due 15/07/2033 15,399 2.500% due 15/01/2029 43	14,941 1.90 44 0.01	HarborView Mortgage Loan Tru 5.850% due 19/01/2038	35	30	
Vmed O2 UK Financing PLC 4.500% due 15/07/2031	700	774 (	0.10	<b>U.S. Treasury Notes</b> 0.250% due 30/09/2025 (j) 24,400	22,727 2.89	5.880% due 19/12/2036 7.012% due 19/10/2035	3,845 451	3,072 247	0.39 0.03
<b>Wynn Macau Ltd.</b> 5.500% due 01/10/2027	\$ 200	189 (	0.02	0.375% due 30/11/2025 15,600 1.875% due 31/08/2024 650	14,489 1.84 637 0.08	Harmony French Home Loans 4.606% due 27/05/2062 €	5,610	6,217	0.79
				330	23, 0.00		.,	-,,	5

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
IndyMac Mortgage Loan Trust 5.890% due 25/07/2036 \$ 1	1,742 \$	1,691	0.22	ACE Securities Corp. Home Equity 5.750% due 25/07/2036	Loan Tru		0.01	CVC Cordatus Loan Fund DAC 4.652% due 21/07/2030	€ 3,818	\$ 4 170	0.53
JPMorgan Alternative Loan Trust	3,990	2,090	0.27	5.770% due 25/07/2036 6.085% due 25/12/2035	1,030 2,593		0.04	4.725% due 15/04/2032 4.782% due 15/08/2032	3,304 5,455	3,618 5,970	0.46
Jubilee Place BV	1,445	1,601	0.20	Ameriquest Mortgage Securities, Pass-Through Certificates				<b>Dryden Euro CLO DAC</b> 4.625% due 15/04/2033	4,477	4,873	
Landmark Mortgage Securities PLC 5.620% due 17/04/2044 £	136	169	0.02	5.940% due 25/11/2035 6.340% due 25/01/2036 6.490% due 25/09/2034	896 3,400 950	3,213	0.11 0.41 0.12	4.815% due 15/07/2031 Elevation CLO Ltd.	470		0.07
<b>Lehman XS Trust</b> 5.870% due 25/08/2046 \$	169	154	0.02	Apidos CLO 6.687% due 20/04/2031	946		0.12	Ellington Loan Acquisition Trust	\$ 645		0.08
5.920% due 25/08/2046 Ludgate Funding PLC	339	325	0.04	Ares European CLO DAC 4.843% due 20/04/2032	£ 2,500	2,718		6.570% due 25/05/2037 Euro-Galaxy CLO DAC	2,982	2,875	
4.155% due 01/12/2060 € 5.539% due 01/12/2060 €	18 123	19 151	0.00 0.02	Argent Securities Trust 5.690% due 25/05/2036	\$ 163		0.01	Fieldstone Mortgage Investment		1,134	
Mansard Mortgages PLC 5.520% due 15/04/2047	34	42	0.01	5.770% due 25/07/2036 Argent Securities, Inc. Asset-Back	100		0.01	Fremont Home Loan Trust	\$ 1,908	1,338	
5.989% due 15/12/2049 MASTR Adjustable Rate Mortgage		141	0.02	Pass-Through Certificates 5.950% due 25/05/2035	71	60	0.01	5.605% due 25/10/2036 5.670% due 25/08/2036 6.340% due 25/05/2034	142 207 1,275		
7.720% due 25/11/2034 \$  Morgan Stanley Mortgage Loan Tr		628	0.08	Atlas Senior Loan Fund Ltd. 6.745% due 15/01/2031	2,257	2,260	0.29	GE-WMC Mortgage Securities Tro 5.770% due 25/08/2036		2,111	
	998 0,498	682 2,003	0.09 0.25	Bain Capital Euro CLO DAC 5.102% due 24/01/2033	€ 2,000	2,192	0.28	Greenwood Park CLO Ltd. 6.685% due 15/04/2031	1,232	1,232	
Mortgage Equity Conversion Asset 5.340% due 25/05/2042	271	260	0.03	<b>BBVA Consumer Auto</b> 0.270% due 20/07/2031	281	303	0.04	Greystone Commercial Real Esta 6.656% due 15/09/2037		.td.	0.10
NAAC Reperforming Loan REMIC T 6.500% due 25/02/2035	461	387	0.05	Bear Stearns Asset-Backed Securi 5.700% due 25/02/2037	ties Trust \$ 3,000	2,805	0.36	GSAA Home Equity Trust 5.772% due 25/11/2036	463		0.02
New Century Alternative Mortgage 4.688% due 25/10/2036	500	98	0.01	6.100% due 25/02/2036 6.325% due 25/07/2034	1,104 1,254	1,101 1,214	0.15	5.985% due 25/06/2036 GSAMP Trust	1,329		0.04
Newgate Funding PLC 4.525% due 15/12/2050 € 5.500% due 15/12/2050 €	72 201	78 246	0.01	6.490% due 25/10/2035 6.520% due 25/08/2037	283 783		0.04	5.610% due 25/11/2036 5.990% due 25/02/2046	1,870 522		0.11 0.06
NovaStar Mortgage Funding Trust		733	0.09	Black Diamond CLO DAC 4.982% due 15/05/2032	€ 4,494	4,902	0.62	HSI Asset Securitization Corp. Tro 6.250% due 25/01/2036	ust 2,200	1,816	0.23
OBX Trust 6.120% due 25/06/2057	127	122	0.02	Blackrock European CLO DAC 4.585% due 15/10/2031	5,303	5,766	0.73	ICG U.S. CLO Ltd. 6.754% due 22/07/2031	4,822	4,824	0.61
Paragon Mortgages PLC 6.270% due 15/05/2045 £	182	232	0.03	Cairn CLO DAC 4.618% due 31/01/2030	591	647	0.08	<b>Lehman XS Trust</b> 6.299% due 25/03/2037	1,738	1,705	0.22
Residential Accredit Loans, Inc. Tru 5.750% due 25/06/2036 \$		14	0.00	Carlyle Euro CLO DAC 4.632% due 15/08/2030 Carlyle Global Market Strategies	2,323	2,543	0.32	<b>LoanCore Issuer Ltd.</b> 6.888% due 17/01/2037	500	490	0.06
6.000% due 25/04/2036 6.000% due 25/06/2036	924 131	730 101	0.09	6.755% due 15/10/2030  Carlyle Global Market Strategies	\$ 1,378	1,378	0.17	Long Beach Mortgage Loan Trust 5.910% due 25/02/2036	t 294	286	0.04
<b>Residential Asset Securitization Tr</b> 6.500% due 25/06/2037	<b>ust</b> 2,921	668	0.09	4.752% due 15/11/2031 CBAM Ltd.	€ 799		0.11	6.385% due 25/08/2035 Man GLG Euro CLO DAC	4,270	3,775	0.48
<b>RMAC Securities PLC</b> 5.489% due 12/06/2044 £	40	49	0.01	6.927% due 20/07/2030 Cedar Funding CLO Ltd.	\$ 1,736	1,737	0.22	4.702% due 15/05/2031	€ 1,532 378		0.05
<b>Shamrock Residential DAC</b> 4.726% due 24/01/2061 € 3	3,032	3,338	0.42	6.657% due 20/04/2031 6.677% due 20/01/2031	1,082 4,762	1,082 4,758		4.835% due 15/01/2030 Morgan Stanley ABS Capital, Inc.			0.04
Stratton BTL Mortgage Funding PL 5.951% due 20/01/2054 £ 8	. <b>C</b> 3,003	10,173	1.29	CIFC Funding Ltd. 6.657% due 18/04/2031	687	686	0.09	5.540% due 25/10/2036 5.600% due 25/11/2036 5.610% due 25/05/2037	\$ 1,390 1,609 1,316		0.08 0.09 0.14
	7,425	9,463	1.20	CIT Mortgage Loan Trust 6.970% due 25/10/2037	5,460	5,403	0.69	5.700% due 25/10/2036 5.700% due 25/11/2036	1,133 5,033		0.08
Structured Asset Mortgage Investr			0.51	Citigroup Mortgage Loan Trust 5.530% due 25/07/2045	373	256	0.03	5.720% due 25/07/2036 5.770% due 25/09/2036	412 14,972	5,308	
5.910% due 25/09/2047 \$ Towd Point Mortgage Funding PLC		553	0.07	5.640% due 25/07/2045 5.770% due 25/12/2036	6,949 97		0.00	5.970% due 25/04/2036 6.010% due 25/12/2034	95 1,362	89 1,227	0.01 0.16
	2,908 1,093 194	3,711 1,397 246	0.47 0.18 0.03	7.250% due 25/05/2036  Citigroup Mortgage Loan Trust As	814 sset-Back		0.05	Morgan Stanley Home Equity Loa 5.980% due 25/02/2036	1,800	1,638	0.21
Twin Bridges PLC	5,846	8,695	1.10	Through Certificates 6.415% due 25/10/2034	44	42	0.01	Morgan Stanley Mortgage Loan 6.226% due 25/10/2036	266		0.01
WaMu Mortgage Pass-Through Ce 3.787% due 25/02/2037 \$			0.01	Citigroup Mortgage Loan Trust, In 5.730% due 25/03/2037	2,829	2,443	0.31	Nomura Home Equity Loan, Inc. I 6.270% due 25/02/2037	3,126		<b>Trust</b> 0.12
Washington Mutual Mortgage Pass Certificates Trust			0.01	Contego CLO BV 4.735% due 15/10/2030	€ 1,596	1,748	0.22	NovaStar Mortgage Funding Trus 5.630% due 25/09/2037 5.790% due 25/05/2036	13 39		0.00
6.000% due 25/07/2036 Wells Fargo Mortgage-Backed Sec	97	57 Trust	0.01	Contego CLO DAC 4.642% due 23/01/2030 Countrywide Asset-Backed Certifi	3,986	4,341	0.55	Oak Hill European Credit Partner			0.00
5.615% due 25/07/2034	8 _	8	0.00	4.877% due 25/05/2036 5.610% due 25/06/2035	\$ 2,138 3,206	2,108 2,806		Option One Mortgage Loan Trust			0.00
ASSET-BACKED SECURITIES	_	02,173	10.15	5.650% due 25/11/2047 5.670% due 25/06/2047	559 2,724		0.08	5.610% due 25/02/2037 5.610% due 25/03/2037	600 682	389	0.05 0.08
Accredited Mortgage Loan Trust	<b>100</b>	402	0.05	5.680% due 25/05/2047 5.690% due 25/09/2037	70 328	62 334	0.01 0.04	5.690% due 25/04/2037 5.690% due 25/05/2037	559 619	391	0.05 0.05
5.730% due 25/09/2036 6.415% due 25/09/2035 Accunia European CLO DAC	408 1,500	403 1,239	0.05 0.16	6.130% due 25/08/2035 Credit-Based Asset Servicing & Se		on LLC	0.03	<b>OZLM Ltd.</b> 6.675% due 15/04/2031	2,215	2,214	
	1,765	1,948	0.25	3.072% due 25/12/2036 6.385% due 25/01/2034	154 449		0.02	6.744% due 17/04/2031 6.827% due 20/01/2031	914 1,444	914 1,446	0.12 0.18

# Schedule of Investments Low Duration Opportunities Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION ((	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION (	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OZLME DAC				SOVEREIGN ISSUES				SHORT-TERM INSTRUMENT	S		
4.758% due 27/07/2032	€ 2,186 \$	2,392	0.30	Argentina Government Internationa				ARGENTINA TREASURY BILLS			
Palmer Square European Loan 5.938% due 12/04/2032	4,613	5,112	0.65	1.000% due 09/07/2029	,422 \$ 150		0.01	(34.368)% due 20/05/2024 (c)(d) ARS 15	,316 \$	24	0.00
Popular ABS Mortgage Pass-7 5.965% due 25/07/2036	Through Trust \$ 605		0.07	3.625% due 09/07/2035 2, Brazil Letras do Tesouro Nacional	,504	854	0.11	HUNGARY TREASURY BILLS			
RAAC Trust 6.230% due 25/10/2046	86	83		0.000% due 01/01/2024 (c) BRL 22,	,000 ,100	4,529 12,557		10.900% due 04/01/2024 (c)(d) HUF 3,335	,000	9,633	1.22
Residential Asset Securities C		05	0.0.	Israel Government International Bor	•	,		Total Short-Term Instruments		9,657	1.22
5.810% due 25/11/2036	41	39	0.00	5.000% due 30/10/2026 € 3,	,300	3,731	0.47	T. 17 6 11 6 12	_	4.047.220	422.07
6.055% due 25/03/2036	822	810	0.10	Japan Finance Organization for Mun			0.10	Total Transferable Securities	\$	1,047,330	132.97
Securitized Asset-Backed Rec 5.790% due 25/10/2036	eivables LLC T 9.599	3.233	0.41	0.050% due 12/02/2027 1, Mexico Government International B	,500	1,523	0.19		IARES		
6.130% due 25/08/2035	54	43	0.01		.700	1,744	0.22	INVESTMENT FUNDS			
Segovia European CLO DAC				Peru Government International Bond	d	,		COLLECTIVE INVESTMENT SC	HEME	S	
4.873% due 20/07/2032	€ 6,900	7,525	0.96	5.940% due 12/02/2029 PEN 2,	,300	621	80.0	PIMCO Funds: Global			
<b>SG Mortgage Securities Trust</b> 5.680% due 25/10/2036	: \$ 3,600	2,564	0.33	Romania Government International 1.750% due 13/07/2030 € 1,	<b>Bond</b> ,500	1,344	0.17	Investors Series plc - PIMCO Asia High	256	2	0.45
Sierra Madre Funding Ltd. 5.854% due 07/09/2039	1.987	1.399	0.18	Russia Government International Bo				Yield Bond Fund (g) 385 PIMCO Funds: Global	,356	3,561	0.45
Sound Point CLO Ltd.	1,907	1,599	0.10	51250 / 0 ddc 25/00/20 1/	200		0.01	Investors Series plc -			
6.741% due 26/07/2031 6.807% due 18/04/2031	993 7.400	992 7,394	0.13 0.94		,000	a 1,880	0.24	Asia Strategic Interest Bond			
Soundview Home Loan Trust	.,	.,		Turkey Government International Bo 5.750% due 22/03/2024 1.	,000	1,001	0.13	Fund (g) 1,197	,507	11,077	1.41
5.670% due 25/06/2037	2,163	1,524			,500	2,516		PIMCO Select Funds plc - PIMCO US Dollar			
5.730% due 25/02/2037 5.970% due 25/10/2036	982 1.294	278 1,213				33,001	4.19	Short-Term Floating			
Structured Asset Investment	, -	1,213	0.15	SH	IARES			NAV Fund (g) 197	,937 _	1,972	0.25
6.445% due 25/01/2035	1,685	1,523	0.19	COMMON STOCKS					_	16,610	2.11
Structured Asset Securities Co				ENERGY				EXCHANGE-TRADED FUNDS			
5.625% due 25/09/2036 6.957% due 25/04/2035	4,588 25	2,848 25		Constellation Oil Services				PIMCO ETFs plc - PIMCO			
Toro European CLO DAC	23	23	0.00	Holding S.A. 'B' (b)(i) 617,	,385	67	0.01	US Dollar Short			
4.885% due 15/07/2030	€ 82	91	0.01	PREFERRED SECURITIES				Maturity UCITS	400	F4 100	C 00
WaMu Asset-Backed Certifica	ntes WaMu Tru							<b>ETF (g)</b> 543	,400 _	54,188	6.88
5.695% due 25/05/2037	\$ 443		0.05	Nationwide Building Society 10.250%	521	87	0.01	<b>Total Investment Funds</b>	\$	70,798	8.99
Wells Fargo Home Equity Ass 6.070% due 25/04/2037	et-Backed Sec 4.701		<b>Frust</b> 0.41	10.250 /0	JZ 1	07	0.01				
7.195% due 25/11/2035	93		0.41								
		93,005									

# REPURCHASE AGREEMENTS

	Lending	Settlement	Maturity	Principal		Collateral	Repurchase Agreements,	Repurchase Agreement Proceeds to be	% of
Counterparty	Rate	Date	Date	Amount	Collateralised By	(Received)	at Value	Received <sup>(1)</sup>	Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 2,805	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (2,861)	\$ 2,805	\$ 2,806	0.36
Total Repurcha	ase Agreeme	ents				\$ (2,861)	\$ 2,805	\$ 2,806	0.36

<sup>(1)</sup> Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2024	133	\$ (618)	(0.08)
Euro-Bobl March Futures	Short	03/2024	242	(527)	(0.07)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	131	(600)	(0.07)
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	12	152	0.02
Euro-Schatz March Futures	Short	03/2024	441	(328)	(0.04)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	305	655	0.08
U.S. Treasury 5-Year Note March Futures	Short	03/2024	963	(2,361)	(0.30)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	1,529	(5,025)	(0.64)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	812	(2,172)	(0.27)
				\$ (10,824)	(1.37)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (10,824)	(1.37)

# CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

CREDIT DEFAULT SWAPS ON CORPORATE, SOV	EREIGN AND U.S. MUNICIPAL ISSUES - S	SELL PROTECTIO	N <sup>(1)</sup>		
Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2024	\$ 3,200	\$ 11	0.00
AT&T, Inc.	1.000	20/06/2026	1,700	(15)	0.00
AT&T, Inc.	1.000	20/06/2028	200	` 3	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2027	500	31	0.01
General Electric Co.	1.000	20/06/2026	1,700	17	0.00
				¢ 47	0.01

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION <sup>(2)</sup>					
Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-34 5-Year Index CDX.HY-39 5-Year Index	(5.000)% (5.000)	20/06/2025 20/12/2027	\$ 20,470 7,450	\$ (2,125) (569)	(0.27) (0.08)
				\$ (2.694)	(0.35)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive <sup>(4)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000%	20/03/2029	£ 10,100	\$ (736)	(0.09)
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2026	\$ 16,480	(1,024)	(0.13)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	5.000	595	0.08
Pay	1-Day USD-SOFR Compounded-OIS	1.700	19/09/2028	53,900	1,138	0.14
Pay	1-Day USD-SOFR Compounded-OIS	1.725	19/09/2028	39,400	839	0.11
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/12/2052	29,700	2,072	0.26
Pay	1-Day USD-SOFR Compounded-OIS	1.827	03/07/2028	13,300	(1,046)	(0.13)
Receive	1-Day USD-SOFR Compounded-OIS	1.842	19/09/2053	1,300	(59)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.853	18/05/2032	37,780	(4,918)	(0.62)
Receive	1-Day USD-SOFR Compounded-OIS	1.874	19/09/2053	10,400	(511)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	1.999	03/07/2053	11,500	2,394	0.30
Pay	1-Day USD-SOFR Compounded-OIS	2.000	27/10/2028	31,000	(2,330)	(0.30)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	12/02/2030	9,900	1,131	0.14
Receive	1-Day USD-SOFR Compounded-OIS	2.000	10/03/2030	4,900	468	0.06
Receive	1-Day USD-SOFR Compounded-OIS	2.060	27/10/2053	6,200	1,456	0.18
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	4,700	(68)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	4,600	(62)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	13,000	76	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	4,600	(62)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	4,600	(54)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	4,600	(52)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	4,600	(50)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.370	01/03/2033	1,200	(23)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	2,800	(47)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.430	27/02/2033	1,900	(27)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	36,100	(330)	(0.04)
Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	1,200	(17)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	24,600	(198)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	13,300	(103)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	700	(20)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	1,400	(50)	(0.01)
Pay .	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	3,300	195	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	1,000	(59)	(0.01)
Pay	1-Year BRL-CDI	9.628	02/01/2026	BRL 138,600	(4) 22	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	11.083 11.115	04/01/2027 04/01/2027	18,600 92,700	104	0.00 0.01
Pay	1-Year BRL-CDI	11.113	04/01/2027	29,800	36	0.00
Pay	1-Year BRL-CDI	11.755	02/01/2025	24,800	(14)	0.00
Pay	1-Year BRL-CDI	11.900	04/01/2027	14,300	91	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	4.000	21/06/2025	CAD 93,700	128	0.02
Pay <sup>(4)</sup>	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD 97,900	1,777	0.23
Pay	6-Month EUR-EURIBOR	2.250	28/04/2024	€ 11,000	51	0.23
Pay	6-Month EUR-EURIBOR	2.250	03/05/2024	11,300	52	0.01
Pay <sup>(4)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	12,400	785	0.10
Receive <sup>(4)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	18,400	(743)	(0.09)
Receive	6-Month PLN-WIBOR	6.985	11/10/2027	PLN 29,300	(664)	(0.08)
Receive	6-Month PLN-WIBOR	7.015	11/10/2027	53,100	(1,219)	(0.15)
Receive	6-Month PLN-WIBOR	7.156	13/10/2027	54,000	(572)	(0.07)
		,55		3.,,000	\$ (1,652)	(0.21)
	ally Cleared Financial Derivative Instruments				\$ (4,299)	(0.55)

# Schedule of Investments Low Duration Opportunities Fund (Cont.)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

### WRITTEN OPTIONS

BOA   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.288%   19/01/2024   700   (3)   (3)   (3)   (3)   (1)   (3)   (2	Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.738   19/01/2024   700   (3)   (1)	BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	700	\$ (3)	\$ (3)	0.00
Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.545   16/01/2024   2,000   (9) (25)		Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	700			0.00
Put - OTC 10-Year Interest Rate Swap	BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	800	(3)	(6)	0.00
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.995   16/01/2024   2,000   (9)   (1)		Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	2,000	(9)	(25)	(0.01)
Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.235   22/01/2024   700   (3)   (2)   (2)   (2)   (2)   (2)   (3)   (2)   (3)   (2)   (3)   (2)   (3)   (2)   (3)   (2)   (3)   (2)   (3)   (2)   (3)   (2)   (3)   (2)   (3)   (2)   (3)   (3)   (2)   (3)   (4)   (4)   (6)   (6)   (6)   (6)   (7)   (7)   (8)   (7)   (7)   (7)   (8)   (7)   (7)   (7)   (7)   (7)   (7)   (7)   (7)   (7)   (7)   (7)   (7)   (7)   (7)   (8)   (7)		Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	800			0.00
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.685   22/01/2024   700   (3)   (2)		Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	2,000	(9)		0.00
FAR   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.489   08/01/2024   800   (4)   (6)	CBK		3-Month USD-LIBOR	Receive	3.235	22/01/2024			(2)	0.00
Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.950   16/01/2024   1,200   (5)   (15)   Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.989   08/01/2024   800   (4)   0   0   0   0   0   0   0   0   0		Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay		22/01/2024		(3)	(2)	0.00
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.989   08/01/2024   800   (4)   0   0   0   0   0   0   0   0   0	FAR	Call - OTC 10-Year Interest Rate Swap		Receive		08/01/2024	800			0.00
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   4.000   16/01/2024   1,200   (5)   0										0.00
Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.285   19/01/2024   1,000   (4)   (4)   (4)   (2)   (									•	0.00
Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.500 05/01/2024 1,000 (5) (11) Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.560 05/01/2024 1,000 (5) (11) Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.594 05/01/2024 1,000 (5) (13) Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.735 19/01/2024 1,000 (4) (2) Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.750 16/01/2024 300 (1) (1) Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.010 05/01/2024 1,000 (5) 0 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.044 05/01/2024 1,000 (5) 0 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.455 08/01/2024 1,000 (5) 0 OMMYC Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.475 08/01/2024 1,400 (7) (8) Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.670 04/01/2024 1,900 (9) (30) Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.670 04/01/2024 1,400 (6) (25) Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 1,400 (6) (25) Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 1,400 (7) 0 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.975 08/01/2024 1,400 (7) 0 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.975 08/01/2024 1,400 (9) 0 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.050 12/01/2024 1,400 (9) 0 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.050 12/01/2024 1,400 (6) 0									•	0.00
Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.560 05/01/2024 1,000 (5) (11) Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.594 05/01/2024 1,000 (5) (13) Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.735 19/01/2024 1,000 (4) (2) Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.750 16/01/2024 300 (1) (1) Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.010 05/01/2024 1,000 (5) 0 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.044 05/01/2024 1,000 (5) 0 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.455 08/01/2024 1,400 (7) (8) Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.475 08/01/2024 800 (4) (5) Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.600 12/01/2024 1,900 (9) (30) Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.670 04/01/2024 1,400 (6) (25) Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 1,400 (7) 0 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.975 08/01/2024 800 (4) 0 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.975 08/01/2024 1,400 (7) 0 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.975 08/01/2024 1,400 (9) 0 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.050 12/01/2024 1,900 (9) 0 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.050 12/01/2024 1,400 (6) 0	GLM									0.00
Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.735   19/01/2024   1,000   (5)   (13)		Call - OTC 10-Year Interest Rate Swap								0.00
Put - OTC 10-Year Interest Rate Swap         3-Month USD-LIBOR         Pay         3.735         19/01/2024         1,000         (4)         (2)           Put - OTC 10-Year Interest Rate Swap         3-Month USD-LIBOR         Pay         3.750         16/01/2024         300         (1)         (1)           Put - OTC 10-Year Interest Rate Swap         3-Month USD-LIBOR         Pay         4.010         05/01/2024         1,000         (5)         0           MYC         Call - OTC 10-Year Interest Rate Swap         3-Month USD-LIBOR         Receive         3.455         08/01/2024         1,400         (7)         (8)           Call - OTC 10-Year Interest Rate Swap         3-Month USD-LIBOR         Receive         3.475         08/01/2024         800         (4)         (5)           Call - OTC 10-Year Interest Rate Swap         3-Month USD-LIBOR         Receive         3.600         12/01/2024         1,900         (9)         (30)           Call - OTC 10-Year Interest Rate Swap         3-Month USD-LIBOR         Receive         3.600         12/01/2024         1,400         (6)         (25)           Put - OTC 10-Year Interest Rate Swap         3-Month USD-LIBOR         Pay         3.955         08/01/2024         1,400         (7)         0           Put - OTC 10-Year Interest R										0.00
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.750   16/01/2024   300   (1)   (1)   Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   4.010   05/01/2024   1,000   (5)   0   0   0   0   0   0   0   0   0										0.00
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   4.010   05/01/2024   1,000   (5)   0										0.00
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   4.044   05/01/2024   1,000   (5)   0										0.00
MYC         Call - OTC 10-Year Interest Rate Swap Call - OTC 10-Year Interes									-	0.00
Call - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Receive       3.475       08/01/2024       800       (4)       (5)         Call - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Receive       3.600       12/01/2024       1,900       (9)       (30)         Call - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Receive       3.670       04/01/2024       1,400       (6)       (25)         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.955       08/01/2024       1,400       (7)       0         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.975       08/01/2024       800       (4)       0         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.050       12/01/2024       1,900       (9)       0         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.120       04/01/2024       1,400       (6)       0										0.00
Call - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Receive       3.600       12/01/2024       1,900       (9)       (30)         Call - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Receive       3.670       04/01/2024       1,400       (6)       (25)         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.955       08/01/2024       1,400       (7)       0         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.975       08/01/2024       800       (4)       0         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.050       12/01/2024       1,900       (9)       0         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.120       04/01/2024       1,400       (6)       0	MYC									0.00
Call - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Receive       3.670       04/01/2024       1,400       (6)       (25)         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.955       08/01/2024       1,400       (7)       0         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.975       08/01/2024       800       (4)       0         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.050       12/01/2024       1,900       (9)       0         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.120       04/01/2024       1,400       (6)       0										0.00
Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.955       08/01/2024       1,400       (7)       0         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.975       08/01/2024       800       (4)       0         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.050       12/01/2024       1,900       (9)       0         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.120       04/01/2024       1,400       (6)       0										(0.01)
Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.975       08/01/2024       800       (4)       0         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.050       12/01/2024       1,900       (9)       0         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.120       04/01/2024       1,400       (6)       0									. ,	0.00
Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.050       12/01/2024       1,900       (9)       0         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.120       04/01/2024       1,400       (6)       0									•	0.00
Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.120 04/01/2024 1,400 (6) 0									•	0.00
(4) - 1									-	0.00
\$ (137) \$ (161)		Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	1,400			0.00
								\$ (137)	\$ (161)	(0.02)

OPTIONS ON	SECURITIES						
Counterparty	Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	\$ 97.891	09/01/2024	2,000	\$ (8)	\$ (23)	(0.01)
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	95.813	06/02/2024	1,500	(8)	(7)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	97.813	06/02/2024	1,500	(8)	(8)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	98.469	09/01/2024	1,600	(7)	(11)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	96.813	06/02/2024	1,300	(4)	(2)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	100.813	06/02/2024	1,300	(2)	(2)	0.00
					\$ (37)	\$ (53)	(0.01)

<sup>(1)</sup> Notional Amount represents the number of contracts.

CREDIT DEFAULT	T SWAPS ON CORPORATI	SOVEREIGN AND U.S	. MUNICIPAL ISSUES	- SELL PROTECTION(1)
CITEDIT DEI/TOE		, so this old the old	I INIOITICAL / LE 1000E0	JEEL I III TE CITOR

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BRC GST	Turkey Government International Bond Brazil Government International Bond South Africa Government International Bond	1.000% 1.000 1.000	20/06/2024 20/12/2024 20/06/2024	\$ 200 200 2.300	\$ (26) (3) (102)	\$ 27 4 110	\$ 1 1 8	0.00 0.00 0.00
				,	\$ (131)	\$ 141	\$ 10	0.00

# CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

		Fired Bard	B. B. a.	Madanal	Post of the same	Unrealised	e-t-	0/ - \$
Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	CMBX.NA.AAA.10 Index	0.500%	17/11/2059	\$ 2,200	\$ (9)	\$ 9	\$ 0	0.00
MYC	CMBX.NA.AAA.10 Index	0.500	17/11/2059	100	(4)	4	0	0.00
SAL	CMBX.NA.AAA.10 Index	0.500	17/11/2059	1,500	(3)	3	0	0.00
UAG	CMBX.NA.AAA.10 Index	0.500	17/11/2059	300	(10)	10	0	0.00
					\$ (26)	\$ 26	\$ 0	0.00

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

Counterparty	FORWARD FORE	IGN CURRENCY C	ONTRACTS					
AZD BOA  01/2024  01/	Counterparty						Appreciation/	
10   10   10   10   10   10   10   10	AZD	01/2024	\$ 1,989		\$ 61	\$ 0	\$ 61	
19	BOA							
01/2024   PIN 2,080   492   0   (37)   (37)   (30)   (00)								
01/2024								
01/2024			\$ 2,153		-			
101/2024   1353			611	HUF 213,993				
December   Carly   117								
BPS								
BPS 01/2024 BRI 60/747 S 12/585 799 0 79 0.01 01/2024 E 885 970 3 (11) (8) 0.00 01/2024 E 885 970 3 (11) (8) 0.00 01/2024 E 885 970 3 (11) (8) 0.00 01/2024 E 885 970 3 (11) (8) 0.00 01/2024 E 885 970 3 (11) (8) 0.00 01/2024 S 751 AUD 1,377 25 0 25 0.00 01/2024 4 3 E 405 4 0 4 0 4 0.00 01/2024 1,996 ZAR 36,998 25 0 25 0.00 01/2024 CNY 159 S 22 0 0 0 0 0 0.00 01/2024 CNY 159 S 22 0 0 0 0 0 0.00 01/2024 S 10,996 ZAR 36,998 25 0 25 0.00 01/2024 CNY 159 S 22 0 0 0 0 0 0.00 03/2024 S 12/585 BRI 61,860 0 (11) (1) (1) 0.00 03/2024 S 12/585 BRI 61,860 0 (57) (57) (57) (0.01) 01/2024 E 181,122 S 199,194 0 (928) (928) (0.12) 01/2024 PIN 61,833 E 8866 1 0 (15) (56) (56) (0.01) 01/2024 PIN 61,833 E 8866 1 0 0 (56) (56) (56) (0.01) 01/2024 S 1,103 E 8866 1 0 (10) (10) (11) (11) 0.00 01/2024 S 1,103 E 8866 1 0 (10) (10) (11) (11) 0.00 01/2024 S 1,103 E 8666 1 0 (10) (10) (11) (11) 0.00 01/2024 S 1,103 E 8666 1 0 (10) (10) (11) (11) 0.00 01/2024 S 1,103 E 8666 1 0 (10) (10) (11) (11) 0.00 01/2024 S 1,103 E 8666 1 0 (10) (10) (11) (11) 0.00 01/2024 S 1,103 E 8666 1 0 (10) (10) (11) (11) 0.00 01/2024 S 1,103 E 8666 1 0 (10) (10) (11) (11) 0.00 01/2024 S 1,446 6,645 0 (10) (10) (11) (11) (10) 0.00 01/2024 S 1,446 6,645 0 (10) (10) (10) (11) (11) (10) 0.00 01/2024 S 1,446 6,645 0 (10) (10) (10) (11) (11) (10) 0.00 01/2024 S 1,034 AUD 1,541 S 10 (10) (10) (10) (10) (10) (10) (10) (								
01/2024   E					0			
101/2024	BPS							
01/2024   HUF   148,985   424   0   (6)   (6)   0.00     01/2024   \$ 751   AUD   1,137   25   0   25   0.00     01/2024   4   4   HUF   1,430   0   0   0   0   0   0.00     01/2024   CNY   159   \$ 22   0   0   0   0   0   0.00     02/2024   CNY   159   \$ 22   0   0   0   0   0   0.00     02/2024   TND   319   10   0   (1)   (1)   0.00     03/2024   \$ 20   25   0.00   0   0   0   0   0   0     03/2024   \$ 12,585   BRL   61,360   0   (57)   (57)   (0,01)     BRC   01/2024   HUF   77,327   2,167   0   (56)   (56)   (56)   (0,01)     01/2024   HUF   77,327   2,167   0   (56)   (56)   (56)   (0,01)     01/2024   PLN   61,183   13,993   0   (1,562)   (1,562)   (1,562)   (0,20)     01/2024   FLN   61,183   13,993   0   (1,562)   (1,562)   (1,562)   (0,20)     01/2024   5 12,585   HR   64,867   1   0   0   (1,562)   (1,562)   (0,20)     01/2024   PLN   61,183   13,993   0   (1,562)   (1,562)   (1,562)   (0,20)     01/2024   FLN   61,183   13,993   0   (1,562)   (1,562)   (1,562)   (0,20)     01/2024   5 1,103   E								
01/2024					-			
01/2024							25	
01/2024								0.00
02/2024			·					
No.								
BRC   03/2024   \$20   26   0   (i)   (i)   0.00								
BRC 01/2024								
01/2024								
1/1/2024	BRC				-			
01/2024								
01/2024					-			
		01/2024	625	PLN 2,694	60			0.01
03/2024				.,				
BSH 01/2024 BRL 83,000 \$ 16,653 0 (21) (21) 0.00 CBK 01/2024 HUF 84,048 240 0 (33) (3) 0.00 01/2024 MXN 164 9 0 0 0 0 0 0 0.00 01/2024 PLN 2,237 561 0 (8) (8) (8) 0.00 01/2024 \$ 1,036 AUD 1,541 15 0 15 0.00 01/2024 17,037 BRL 82,952 40 0 40 40 0.01 01/2024 4 17,037 BRL 82,952 40 0 40 40 0.01 01/2024 2,751 PLN 11,547 185 0 185 0.02 01/2024 7,357 BRL 37,739 398 0 398 0.05 03/2024 BRL 5,422 \$ 1,098 0 (12) (12) (12) 0.00 03/2024 PEN 12,741 3,384 0 (48) (48) (48) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (71) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (71) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (0.01) 04/2024 BRL 64 5 13 0 (1) (1) (1) 0.00 04/2024 BRL 64 5 13 0 (1) (1) (1) 0.00 04/2024 BRL 64,100 \$ 12,941 0 (23) (23) (23) 0.00 04/2024 BRL 64,100 \$ 12,941 0 (23) (23) (23) 0.00 04/2024 BRL 64,100 \$ 12,941 0 (23) (23) (23) 0.00 04/2024 BRL 64,100 \$ 12,941 0 (95) (95) (95) (0.01) 04/2024 BRL 64,100 \$ 12,941 0 (95) (95) (95) (0.01) 04/2024 BRL 64,100 \$ 12,941 0 (95) (95) (95) (0.01) 04/2024 BRL 64,100 \$ 12,941 0 (95) (95) (95) (0.01) 04/2024 BRL 64,400 \$ 1,499 27 0 9 27 0.00 04/2024 BRL 64,400 \$ 1,499 27 0 9 27 0.00 04/2024 BRL 64,400 \$ 1,499 27 0 9 27 0.00 04/2024 BRL 64,400 \$ 1,499 27 0 9 27 0.00 04/2024 BRL 64,400 \$ 1,499 27 0 9 27 0.00 04/2024 BRL 64,400 \$ 1,499 27 0 0 0 0 0.00 04/2024 BRL 64,400 \$ 1,499 1 1,591 0 0 0 0 0 0.00 04/2024 BRL 64,400 \$ 1,499 1 1,591 0 0 0 0 0 0.00 04/2024 BRL 64,400 \$ 1,499 1 1,591 0 0 0 0 0 0 0.00								
BSH 01/2024 BRL 83,000 \$ 16,653 0 (434) (434) (0.05) CBK 01/2024 HUF 84,048 240 0 (3) (3) (3) 0.00 01/2024 MXN 164 9 0 0 0 0 0 0.00 01/2024 PLN 2,237 561 0 (8) (8) (8) 0.00 01/2024 \$ 1,036 AUD 1,541 15 0 15 0.00 01/2024 17,037 BRL 82,952 40 0 0 40 0.01 01/2024 4667 HUF 163,860 5 0 5 0 5 0.00 01/2024 7,751 PLN 11,547 185 0 185 0.02 02/2024 7,357 BRL 37,739 398 0 398 0.05 03/2024 BRL 5,422 \$ 1,098 0 (12) (12) (12) 0.00 03/2024 PEN 12,741 3,384 0 (48) (48) (48) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (71) (0.01) 04/2024 BRL 83,792 17,037 0 (71) (71) (71) (0.01) 01/2024 YLN 1,068 252 0 (20) (20) 0.00 01/2024 \$ 12,574 BRL 61,000 0 (16) (16) (16) 0.00 01/2024 \$ 12,574 BRL 61,000 0 (16) (16) (16) 0.00 01/2024 \$ 12,574 BRL 61,000 0 (16) (16) (16) 0.00 02/2024 BRL 64 \$ 13 0 (1) (1) (1) 0.00 03/2024 \$ 12,574 BRL 61,000 0 (16) (16) (16) 0.00 02/2024 BRL 64 \$ 13 0 (1) (1) (1) 0.00 03/2024 \$ 374 TRY 11,739 0 (4) (4) (4) 0.00 03/2024 \$ 8RL 64,100 \$ 12,941 0 (23) (23) (23) 0.00 MBC 01/2024 \$ 8R3 374 TRY 11,739 0 (9) (9) (9) 0.00 01/2024 \$ 8R 64,100 \$ 12,941 0 (23) (23) (23) 0.00 MBC 01/2024 \$ 8R3 374 TRY 11,739 0 (9) (9) (9) 0.00 01/2024 \$ 8R 64,100 \$ 12,941 0 (23) (23) (23) 0.00 01/2024 \$ 8R 64,100 \$ 12,941 0 (23) (23) (23) 0.00 01/2024 \$ 8R 64,100 \$ 12,941 0 (23) (23) (23) 0.00 01/2024 \$ 8R 64,100 \$ 12,941 0 (23) (23) (23) 0.00 01/2024 \$ 8R 64,100 \$ 12,941 0 (23) (23) (23) 0.00 01/2024 \$ 8R 64,100 \$ 12,941 0 (23) (23) (23) 0.00 01/2024 \$ 8R 64,100 \$ 12,941 0 (23) (23) (23) (20) (20) (20) (20) (20) (20) (20) (20			2,303 1 446		-			
01/2024   MXN   164   9   0   0   0   0   0,00     01/2024   \$ 1,036   AUD   1,541   15   0   15   0,00     01/2024   \$ 1,036   AUD   1,541   15   0   0   40   0,01     01/2024   4   67   HUF   163,860   5   0   5   0,00     01/2024   2,751   PLN   11,547   185   0   185   0,02     02/2024   7,357   BRL   37,739   398   0   398   0,05     03/2024   BRL   5,422   \$ 1,098   0   (12)   (12)   0,00     03/2024   BRL   5,422   \$ 1,098   0   (12)   (12)   0,00     03/2024   BRL   83,792   17,037   0   (71)   (71)   (71)   (0,01)     04/2024   BRL   83,792   17,037   0   (71)   (71)   (71)   (0,01)     04/2024   BRL   83,792   17,037   0   (71)   (71)   (71)   (0,01)     04/2024   BRL   83,792   17,037   0   (71)   (71)   (71)   (0,01)     04/2024   BRL   64   \$ 13   0   (1)   (1)   0,00     01/2024   \$ 12,574   BRL   61,000   0   (16)   (16)   (16)   0,00     02/2024   BRL   64   \$ 13   0   (1)   (1)   (1)   0,00     03/2024   \$ 374   RY   11,739   0   (4)   (4)   (4)   0,00     07/2024   BRL   64,100   \$ 12,941   0   (23)   (23)   (23)   0,00     MBC   01/2024   BRL   64,100   \$ 12,941   0   (23)   (23)   (23)   0,00     MBC   01/2024   BRL   64,100   \$ 12,941   0   (23)   (23)   (23)   0,00     01/2024   \$ 873   955   0   (9)   (9)   (9)   0,00     01/2024   \$ 873   AUD   1,409   27   0   27   0   27   0,00     01/2024   \$ 888   RY   26,398   0   0   0   0   0,00     01/2024   HUF   619,639   888   RY   26,398   0   0   0   0   0,00     01/2024   HUF   43,981   125   0   (2)   (2)   (2)   0,00     01/2024   HUF   43,981   125   0   (2)   (2)   (2)   0,00     01/2024   HUF   43,981   125   0   (2)   (2)   (2)   (2)   0,00     01/2024   HUF   43,981   125   0   (2)	BSH		BRL 83,000		-	(434)		
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	CBK							
01/2024								
01/2024							(8) 15	
01/2024								
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		01/2024	467		5		5	0.00
03/2024   BRL   5,422   \$ 1,098   0   (12)   (12)   (12)   (0.00								
O3/2024								
GLM 04/2024 BRL 83,792 17,037 0 (71) (71) (0.01) GLM 01/2024 MXN 485 28 0 (1) (1) (1) 0.00 01/2024 PLN 1,068 252 0 (20) (20) 0.00 01/2024 BRL 64 \$ 13 0 (1) (1) (1) 0.00 02/2024 BRL 64 \$ 13 0 (1) (1) (1) 0.00 03/2024 \$ 374 TRY 11,739 0 (4) (4) (4) 0.00 07/2024 BRL 64,100 \$ 12,941 0 (23) (23) 0.00  MBC 01/2024 € 873 955 0 (9) (9) (9) 0.00 01/2024 HUF 619,639 1,691 0 (95) (95) (0.01) 01/2024 \$ 934 AUD 1,409 27 0 27 0 27 0.00 01/2024 \$ 888 TRY 26,398 0 0 0 95 0.01 01/2024 TWD 1,602 \$ 51 0 (2) (2) 0.00  MYI 01/2024 HUF 43,981 125 0 0 0 0 0 0.00 01/2024 HUF 43,981 125 0 0 0 0 0 0.00 01/2024 MYR 27 66 0 0 0 0 0 0.00								
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$						(71)	(71)	
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	GLM				-			
02/2024   BRL   64   \$ 13   0   (1)   (1)   0.00		04/0004	4 40 == 4		-	(4.5)	(4.5)	
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$						(10)	(10)	
MBC 07/2024 BRL 64,100 \$ 12,941 0 (23) (23) 0.00 01/2024 € 873 955 0 (9) (9) 0.00 01/2024 HUF 619,639 1,691 0 (95) (95) (0.01) 01/2024 \$ 934 AUD 1,409 27 0 27 0.00 01/2024 1,193 HUF 446,935 95 0 95 0.01 01/2024 888 TRY 26,398 0 0 0 0 0.00 03/2024 TWD 1,602 \$ 51 0 (2) (2) 0.00 MYI 01/2024 € 25 28 0 0 0 0 0.00 01/2024 HUF 43,981 125 0 (2) (2) 0.00 01/2024 MYR 27 66 0 0 0 0 0.00		03/2024		TRY 11,739		(4)	(4)	0.00
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		07/2024	BRL 64,100	\$ 12,941		(23)	(23)	0.00
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	MBC							
01/2024     1,193     HUF     446,935     95     0     95     0.01       01/2024     888     TRY     26,398     0     0     0     0     0.00       03/2024     TWD     1,602     \$     51     0     (2)     (2)     (2)     0.00       MYI     01/2024     €     25     28     0     0     0     0     0.00       01/2024     HUF     43,981     125     0     (2)     (2)     (2)     0.00       01/2024     MYR     27     6     0     0     0     0     0.00		01/2024 01/2024		1,691 ΔΙΙΝ 1,409				(0.01)
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		01/2024						
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		01/2024	888	TRY 26,398	0	0	0	0.00
01/2024 HUF 43,981 125 0 (2) (2) 0.00 01/2024 MYR 27 6 0 0 0 0 0.00	N 43/1			\$ 51				
01/2024 MYR 27 6 0 0 0 0.00	MYI		€ 25 ⊔∏⊑ 42.001					
01/2024 PLN 3,937 984 0 (17) (17) 0.00			пог 43,981 MYR 27			( <i>Z</i> )	( <i>Z</i> )	
						(17)	(17)	

# Schedule of Investments Low Duration Opportunities Fund (Cont.)

Counterparty	Settlement Month		ency to elivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	\$	497	£	390	\$ 1	\$ (1)	\$ 0	0.00
	01/2024		2,088	HUF	769,066	128	0	128	0.02
	01/2024		2,390	¥	352,325	111	0	111	0.01
	01/2024		258	PLN	1,073	15	0	15	0.00
	02/2024	CNY	122	\$	17	0	0	0	0.00
SCX	03/2024	THB	22,627		655	0	(13)	(13)	0.00
SSB	01/2024	£	1,295		1,630	0	(21)	(21)	0.00
	01/2024	\$	1,084	CLP	958,527	13	0	13	0.00
TOR	01/2024		3,950	¥	579,402	163	0	163	0.02
UAG	01/2024	£	44,286	\$	56,044	0	(413)	(413)	(0.05)
	01/2024	\$	756	AUD	1,139	22	0	22	0.00
	01/2024		559	HUF	205,634	33	0	33	0.00
	01/2024		1,440	MXN	25,492	59	0	59	0.01
	01/2024		119	PLN	464	0	(1)	(1)	0.00
	01/2024	ZAR	34,181	\$	1,791	0	(76)	(76)	(0.01)
						\$ 2,011	\$ (4,181)	\$ (2,170)	(0.27)

# HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rrency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€	15	\$	16	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$	885	€	806	5	0	5	0.00
CBK	01/2024	€	54	\$	59	0	0	0	0.00
	01/2024	\$	38	€	35	0	0	0	0.00
MBC	01/2024	€	827	\$	904	0	(9)	(9)	(0.01)
	01/2024	\$	10,127	€	9,211	50	0	50	0.01
MYI	01/2024		10,133		9,219	53	0	53	0.01
RYL	01/2024	€	4,993	\$	5,483	0	(35)	(35)	(0.01)
UAG	01/2024	\$	9,957	€	9,052	45	, O	45	0.01
						\$ 153	\$ (44)	\$ 109	0.01

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		urrency to Delivered		urrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£	365	\$	462	\$ 0	\$ (4)	\$ (4)	0.00
	01/2024	\$	11,030	£	8,684	41	0	41	0.01
BPS	01/2024		34,680		27,341	175	0	175	0.02
BRC	01/2024		568		450	5	0	5	0.00
CBK	01/2024	£	20	\$	25	0	0	0	0.00
	01/2024	\$	5,599	£	4,445	67	0	67	0.01
GLM	01/2024		. 9		. 7	0	0	0	0.00
MBC	01/2024	£	249	\$	317	0	0	0	0.00
	01/2024	\$	4,636	£	3,642	7	0	7	0.00
MYI	01/2024	£	57	\$	72	0	(1)	(1)	0.00
RYL	01/2024	\$	35,342	£	27,921	254	0	254	0.03
SCX	01/2024		212,181		167,748	1,672	0	1,672	0.21
SSB	01/2024		123,103		97,557	1,266	0	1,266	0.16
UAG	01/2024	£	37	\$	47	0	(1)	(1)	0.00
	01/2024	\$	212,161	£	167,639	1,553	0	1,553	0.20
						\$ 5,040	\$ (6)	\$ 5,034	0.64

**Total OTC Financial Derivative Instruments** \$ 2,769 0.35

#### **SECURITIES SOLD SHORT**

DESCRIPTION	PAR (000S)	VALUE (000S)	NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 2.000% due 01/02/2054	\$ 50,800	\$ (41,577)	(5.28)
Total Securities Sold Short		\$ (41,577)	(5.28)
Total Investments		\$ 1,067,002	135.47
Other Current Assets & Liabilities		\$ (279,378)	(35.47)
Net Assets		\$ 787,624	100.00

# NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- Security is in default.
- (a) Payment in-kind security.
- (b) Security did not produce income within the last twelve months.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Contingent convertible security.
- (i) Restricted Securities (31 December 2022: 0.12%):

	Acquisition		Fair	% of	
Issuer Description	Date	Cost	Value	Net Assets	
Constellation Oil Services Holding S.A. 'B'	10/06/2022	\$ 67	\$ 67	0.01	

(j) Securities with an aggregate fair value of \$15,094 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$23,168 (31 December 2022: \$29,843) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$4,454 (31 December 2022: \$27,963) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,047,125	\$ 205	\$ 1,047,330
Investment Funds	16,610	54,188	0	70,798
Repurchase Agreements	0	2,805	0	2,805
Financial Derivative Instruments(3)	(1,303)	(11,051)	0	(12,354)
Securities Sold Short	0	(41,577)	0	(41,577)
Totals	\$ 15,307	\$ 1,051,490	\$ 205	\$ 1,067,002

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,216,185	\$ 561	\$ 1,216,746
Investment Funds	72,181	60,875	0	133,056
Repurchase Agreements	0	118,800	0	118,800
Financial Derivative Instruments(3)	79	(54,248)	0	(54,169)
Securities Sold Short	0	(94, 108)	0	(94,108)
Totals	\$ 72,260	\$ 1,247,504	\$ 561	\$ 1,320,325

 $<sup>^{(1)}</sup>$  See Note 3 in the Notes to Financial Statements for additional information.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	3.200%	28/09/2023	TBD <sup>(1)</sup>	€ (241)	\$ (268)	(0.04)
SCX	5.750	28/12/2023	04/01/2024	\$ (14,807)	(14,817)	(1.88)
<b>Total Reverse Repurchase Agreements</b>					\$ (15,085)	(1.92)

<sup>(1)</sup> Open maturity reverse repurchase agreement.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

# Schedule of Investments Low Duration Opportunities Fund (Cont.)

### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022					
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>			
AZD	\$ 61	\$ 0	\$ 61	\$ N/A	\$ N/A	\$ N/A			
BOA	286	(290)	(4)	(3,452)	3,430	(22)			
BPS	156	0	156	(3,383)	3,100	(283)			
BRC	(2,528)	3,690	1,162	(105)	30	(75)			
BSH	(434)	410	(24)	N/A	N/A	N/A			
CBK	564	(670)	(106)	287	(540)	(253)			
CLY	N/A	N/A	N/A	(20)	0	(20)			
FAR	(21)	0	(21)	(1,707)	1,460	(247)			
GLM	(97)	250	153	(15,394)	15,157	(237)			
GST	` 9´	0	9	(12)	22	10			
MBC	64	0	64	(1,943)	1,280	(663)			
MYC	(68)	10	(58)	(1,783)	1,490	(293)			
MYI	287	(260)	27	510	(320)	190			
RBC	N/A	N/A	N/A	(28)	, O	(28)			
RYL	219	(310)	(91)	(25)	0	(25)			
SAL	(30)	94	64	(102)	94	(8)			
SCX	1,659	(2,030)	(371)	354	(460)	(106)			
SSB	1,258	(1,080)	178	(2,629)	1,900	(729)			
TOR	163	0	163	191	(750)	(559)			
UAG	1,221	(1,140)	81	42	(20)	22			

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	62.81	44.59
Transferable securities dealt in on another regulated market*	70.04	43.14
Other transferable securities	0.12	2.68
Investment funds	8.99	9.89
Repurchase agreements	0.36	8.83
Financial derivative instruments dealt in on a regulated market	(1.37)	0.66
Centrally cleared financial derivative instruments	(0.55)	(2.52)
OTC financial derivative instruments	0.35	(2.17)
Securities sold short	(5.28)	(6.99)
Reverse repurchase agreements	(1.92)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	1.36	2.57
Corporate Bonds & Notes	27.83	23.54
Municipal Bonds & Notes	0.99	0.56
U.S. Government Agencies	48.04	14.02
U.S. Treasury Obligations	14.38	14.38
Non-Agency Mortgage-Backed Securities	10.43	7.79
Asset-Backed Securities	24.51	17.36
Sovereign Issues	4.19	2.15
Common Stocks	0.01	0.01
Preferred Securities	0.01	0.03
Short-Term Instruments	1.22	8.00
Investment Funds	8.99	9.89
Repurchase Agreements	0.36	8.83
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(1.37)	0.69
Written Options		
Options on Exchange-Traded Futures Contracts	N/A	(0.03)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.35)	(0.15)
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.00
Interest Rate Swaps	(0.21)	(2.37)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	N/A	0.75
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	(0.02)	(2.34)
Options on Securities	(0.01)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Interest Rate Swaps	N/A	0.08
Forward Foreign Currency Contracts	(0.27)	(0.77)
Hedged Forward Foreign Currency Contracts	0.65	0.12
Securities Sold Short	(5.28)	(6.99)
Other Current Assets & Liabilities	(35.47)	1.89
Net Assets	100.00	100.00

# **Schedule of Investments Low Duration Opportunities ESG Fund**

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)		% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				Radian Group, Inc.				UTILITIES			
LOAN PARTICIPATIONS AND ASS	IGNM	ENTS		6.625% due 15/03/2025 Santander Holdings USA, Inc.	\$ 12	\$ 12	0.23	<b>AES Corp.</b> 5.450% due 01/06/2028 \$	20	\$ 20	0.38
Hilton Domestic Operating Co., Inc. 7.455% due 08/11/2030	20	\$ 20	0.38	5.807% due 09/09/2026 SBA Communications Corp.	30	30	0.57	Clearway Energy Operating LLC 3.750% due 15/02/2031	14	12	0.23
CORPORATE BONDS & NOTES				3.875% due 15/02/2027	18	17	0.33	Duke Energy Florida LLC			
BANKING & FINANCE				Sumitomo Mitsui Trust Bank Ltd. 5.500% due 09/03/2028	. 200	205	3.93	2.500% due 01/12/2029	54	48	0.92
<b>Aflac, Inc.</b> 1.125% due 15/03/2026	19	18	0.34	Toronto-Dominion Bank 5.264% due 11/12/2026	200	203	0.38	New York State Electric & Gas Cor 5.650% due 15/08/2028	30	31	0.60
Alexandria Real Estate Equities, Inc. 2.950% due 15/03/2034	14		0.23	Wells Fargo & Co.				NextEra Energy Capital Holdings, I 1.900% due 15/06/2028	<b>nc.</b> 54	48	0.92
American Tower Corp. 1.450% due 15/09/2026	36		0.63	4.540% due 15/08/2026 Weyerhaeuser Co.	50	50	0.95	Verizon Communications, Inc. 1.500% due 18/09/2030	25	21	0.39
Bank of America Corp.	30	23	0.03	4.750% due 15/05/2026	36	1,378	0.69	Vodafone Group PLC 5.125% due 04/06/2081	18	14	0.27
2.456% due 22/10/2025	52	51	0.98			1,376	20.59	3.123 /6 due 04/00/2001	10	194	3.71
<b>Bank of Nova Scotia</b> 6.378% due 11/03/2024	48	48	0.92	INDUSTRIALS Ball Corp.				Total Corporate Bonds & Notes			39.09
<b>Citigroup, Inc.</b> 6.075% due 25/01/2026 (d)	50	50	0.96	2.875% due 15/08/2030	16	14	0.27	U.S. GOVERNMENT AGENCIES			
Corebridge Financial, Inc. 3.850% due 05/04/2029	18		0.33	Elevance Health, Inc. 2.550% due 15/03/2031	28	24	0.46	Uniform Mortgage-Backed Security 4.000% due 01/07/2053	y 98	93	1.78
Deutsche Bank AG 1.375% due 10/06/2026 €			0.52	FactSet Research Systems, Inc. 3.450% due 01/03/2032	18	16	0.31	5.000% due 01/05/2053 5.500% due 01/08/2053	1,491 96	1,476 96	28.27 1.85
Equinix, Inc.				Ford Motor Co. 6.100% due 19/08/2032	10	10	0.19	Uniform Mortgage-Backed Security 3.000% due 01/02/2054	<b>y, TBA</b> 80	71	1.36
1.000% due 15/09/2025 \$ 1.550% due 15/03/2028	28 30	26 26	0.49 0.49	Fraport AG Frankfurt Airport Ser 1.875% due 31/03/2028	vices W	orldwide 28	0.54	3.500% due 01/02/2054	220	202	3.87
Equitable Financial Life Global Fundir		25	0.40	HCA, Inc.	G 27	20	0.54			1,938	37.13
1.300% due 12/07/2026  European Investment Bank	28	25	0.48	3.625% due 15/03/2032	\$ 28	25	0.48	U.S. TREASURY OBLIGATIONS			
2.375% due 24/05/2027	67	63	1.21	Hilton Domestic Operating Co., I 3.625% due 15/02/2032	nc. 20	17	0.32	U.S. Treasury Inflation Protected S			
<b>Goldman Sachs Group, Inc.</b> 4.387% due 15/06/2027	49	48	0.92	3.750% due 01/05/2029 MSCI, Inc.	18	17	0.33	0.625% due 15/07/2032 1.125% due 15/01/2033	106 103	97 98	1.85
<b>HAT Holdings LLC</b> 3.375% due 15/06/2026	16	15	0.29	3.625% due 01/09/2030	22	20	0.38	1.375% due 15/07/2033 U.S. Treasury Notes	101	98	1.88
HSBC Holdings PLC 5.750% due 20/12/2027	: 16		0.40	NTT Finance Corp. 0.082% due 13/12/2025	€ 100	104	1.98	5.000% due 30/09/2025	400	404 <b>697</b>	7.75 <b>13.35</b>
Hudson Pacific Properties LP	. 10	21	0.40	Nucor Corp. 4.300% due 23/05/2027	\$ 10	10	0.19				10.00
5.950% due 15/02/2028 \$	10	9	0.17	S&P Global, Inc.	,			ASSET-BACKED SECURITIES			
<b>JPMorgan Chase &amp; Co.</b> 2.947% due 24/02/2028	52	49	0.94	4.750% due 01/08/2028 VMware LLC	48	49	0.94	<b>St. Paul's CLO DAC</b> 4.715% due 15/01/2032 €	99	109	2.08
6.070% due 22/10/2027  Manulife Financial Corp.	50	51	0.98	3.900% due 21/08/2027	18	17	0.33	SHORT-TERM INSTRUMENTS			
3.703% due 16/03/2032	26	24	0.46	Walt Disney Co. 2.200% due 13/01/2028	52	48	0.92	U.S. TREASURY BILLS			
Mitsubishi UFJ Financial Group, Inc. 3.741% due 07/03/2029	50	48	0.92	Warnermedia Holdings, Inc. 4.054% due 15/03/2029	28	27	0.52	5.364% due 16/04/2024 (a)(b) \$ Total Short-Term Instruments	400	394 394	7.55 7.55
	100		2.01	Western Digital Corp. 4.750% due 15/02/2026	16	16	0.31	Total Transferable Securities		\$ 5,199	
3.490% due 05/09/2027 NatWest Group PLC	100	111	2.13	Xylem, Inc.	10	10	0.51				
4.067% due 06/09/2028	100	113	2.17	1.950% due 30/01/2028	30	<u>27</u> 469	0.52 <b>8.99</b>				
Pacific Life Global Funding 1.375% due 14/04/2026 \$	19	18	0.34			403	0.55				

# FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

<sup>\*</sup> A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Short	03/2024	1	\$ (2)	(0.04)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	1	(5)	(0.10)
Euro-Schatz March Futures	Short	03/2024	2	(1)	(0.02)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	8	(21)	(0.39)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	2	(1)	(0.02)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	2	(23)	(0.45)
				\$ (53)	(1.02)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (53)	(1.02)

### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

# INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	3-Month CAD-CAONREPO Compounded-OIS	4.000%	21/06/2025	CAD 500	\$ 1	0.02
Pay Pay	6-Month AUD-BBR-BBSW 6-Month EUR-EURIBOR	4.750 3.000	20/12/2033 20/03/2034	AUD 600 € 100	11	0.21 0.12
. uy	o Month Earl Earlingon	3.000	20/03/203 1	d 100	\$ 18	0.35
Total Cent	rally Cleared Financial Derivative Instruments				\$ 18	0.35

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

Counterparty	Settlement Month		ency to elivered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$	40	¥	5,961	\$ 1	\$ 0	\$ 1	0.02
BRC	01/2024	€	5	\$	5	0	0	0	0.00
	01/2024	\$	5	AUD	8	0	0	0	0.00
	01/2024		41	¥	6,000	2	0	2	0.04
CBK	03/2024		46	BRL	228	1	0	1	0.02
GLM	01/2024		17	AUD	26	1	0	1	0.02
MBC	01/2024	€	608	\$	668	0	(3)	(3)	(0.06)
UAG	01/2024	£	22		28	0	(1)	(1)	(0.02)
						\$ 5	\$ (4)	\$ 1	0.02

# **HEDGED FORWARD FOREIGN CURRENCY CONTRACTS**

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation and Institutional EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 1	€ 1	\$ 0	\$ 0	\$ 0	0.00
CBK	01/2024	2	2	0	0	0	0.00
MBC	01/2024	87	79	1	0	1	0.02
MYI	01/2024	86	79	1	0	1	0.02
SCX	01/2024	2	2	0	0	0	0.00
UAG	01/2024	86	78	0	0	0	0.00
				\$ 2	\$ 0	\$ 2	0.04

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 7	£ 5	\$ 0	\$ 0	\$ 0	0.00
BRC	01/2024	1	1	0	0	0	0.00
CBK	01/2024	3	2	0	0	0	0.00
MBC	01/2024	2	1	0	0	0	0.00
SCX	01/2024	88	70	0	0	0	0.00
SSB	01/2024	79	63	1	0	1	0.02
UAG	01/2024	88	70	1	0	1	0.02
				\$ 2	\$ 0	\$ 2	0.04

Total OTC Financial Derivative Instruments \$ 5 0.10

### **SECURITIES SOLD SHORT**

DESCRIPTION  U.S. GOVERNMENT AGENCIES	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNIMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 5.500% due 01/02/2054	\$ 100	\$ (100)	(1.92)
Total Securities Sold Short		\$ (100)	(1.92)
Total Investments		\$ 5,069	97.09
Other Current Assets & Liabilities		\$ 152	2.91
Net Assets		\$ 5,221	100.00

# Schedule of Investments Low Duration Opportunities ESG Fund (Cont.)

# NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Restricted Securities (31 December 2022: 0.99%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Citigroup, Inc.	6.075%	25/01/2026	27/07/2022	\$ 49	\$ 50	0.96

Cash of \$69 (31 December 2022: \$31) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,199	\$ 0	\$ 5,199
Financial Derivative Instruments(3)	(8)	(22)	0	(30)
Securities Sold Short	0	(100)	0	(100)
Totals	\$ (8)	\$ 5,077	\$ 0	\$ 5,069

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,070	\$ 0	\$ 5,070
Financial Derivative Instruments(3)	(4)	(41)	0	(45)
Totals	\$ (4)	\$ 5,029	\$ 0	\$ 5,025

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

As at 31-Dec-2023			As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
BOA	\$ 1	\$ 0	\$ 1	\$ 4	\$ 0	\$ 4
BRC	2	0	2	(8)	0	(8)
CBK	1	0	1	(8)	0	(8)
GLM	1	0	1	2	0	2
MBC	(2)	0	(2)	N/A	N/A	N/A
MYI	1	0	1	(11)	0	(11)
SCX	0	0	0	(16)	0	(16)
SSB	1	0	1	N/A	N/A	N/A

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	52.20	32.23
Transferable securities dealt in on another regulated market*	47.38	70.65
Financial derivative instruments dealt in on a regulated market	(1.02)	(0.18)
Centrally cleared financial derivative instruments	0.35	0.02
OTC financial derivative instruments	0.10	(0.75)
Securities sold short	(1.92)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	0.38	1.53
Corporate Bonds & Notes	39.09	34.48
U.S. Government Agencies	37.13	5.49
U.S. Treasury Obligations	13.35	N/A
Asset-Backed Securities	2.08	2.12
Short-Term Instruments	7.55	59.26
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(1.02)	(0.18)
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	0.35	0.02
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	0.02	(0.87)
Hedged Forward Foreign Currency Contracts	0.08	0.12
Securities Sold Short	(1.92)	N/A
Other Current Assets & Liabilities	2.91	(1.97)
Net Assets	100.00	100.00

# Schedule of Investments PIMCO MLP & Energy Infrastructure Fund

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
TRANSFERABLE SECURITIES				Kinder Morgan, Inc.	235,000 \$	4,145	4.21	5.490% due			
UNITED STATES				Marathon Oil Corp.	74,500	1,800	1.83	20/02/2024 (c)(d)(f) 5.524% due	\$ 1,000	\$ 993	1.01
COMMON STOCKS				Occidental Petroleum Corp.	28,366	1,694	1.72	06/02/2024 (a)(c)(d)	26,600	26,463	26.87
ENERGY				ONEOK, Inc.	67,630	4,749	4.82	Total Short-Term Instruments		46,018	46.72
Antero Midstream Corp.	129,400 \$	1.621	1.65	Targa Resources Corp.	52,700	4,578	4.65				
Antero Resources Corp. (b)	37,700		0.87	Williams Cos., Inc.	132,500	4,615	4.68	Total Transferable Securities		\$ 88,045	89.39
Cheniere Energy, Inc.	17,033	2,908	2.95		_	42,027	42.67		SHARES		
Chesapeake Energy Corp.	35,200	2,708	2.75		PAR			INVESTMENT FUNDS			
Devon Energy Corp.	19,700	892	0.91	CHART TERM INCTRIBUTE	(000S)			COLLECTIVE INVESTMENT	CHEMES		
Diamondback Energy, Inc.	13,000	2,016	2.05	SHORT-TERM INSTRUMENT	5			PIMCO Select Funds plc -			
DTE Midstream LLC	54,900	3,009	3.05	U.S. TREASURY BILLS		2.406	2.04	PIMCO US Dollar Short-			
EnLink Midstream LLC	322,200	3,918	3.98	5.363% due 11/01/2024 (c)(d) 5.389% due 16/01/2024 (c)(d)	\$ 3,200 9,700	3,196 9,680	3.24 9.83	Term Floating NAV	070 224	0.660	0.00
EQT Corp.	57,700	2,231	2.26	5.394% due 23/01/2024 (c)(d)(f)	1,000	997	1.01	Fund (e)	970,224	9,668	9.82
Hess Midstream LP 'A'	9,110	288	0.29	5.479% due 18/01/2024 (c)(d)	4,700	4,689	4.76	Total Investment Funds		\$ 9,668	9.82

REPUR	CHASE	AGREEN	IENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
SSB	2.600%	29/12/2023	02/01/2024	\$ 631	U.S. Treasury Notes 0.250% due 31/07/2025	\$ (644)	\$ 631	\$ 631	0.64
Total Repurcha	ase Agreeme	ents				\$ (644)	\$ 631	\$ 631	0.64

<sup>(1)</sup> Includes accrued interest.

# OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

TOTAL RETU	JRN SWAPS	ON INDICES								
Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
FAR	Receive	Alerian MLP Index	376	1-Month USD-LIBOR plus	¢ 700	4.4/00/2024	¢ 0	¢ (2)	¢ (2)	0.00
JPM	Receive	AMNAX Index	6,575	a specified spread 1-Month USD-LIBOR plus	\$ 709	14/08/2024	\$ 0	\$ (3)	\$ (3)	0.00
				a specified spread	5,198	03/04/2024	0	(25)	(25)	(0.02)
	Receive	Alerian MLP Index	5,127	1-Month USD-LIBOR plus a specified spread	9,672	16/10/2024	0	(44)	(44)	(0.05)
							\$ 0	\$ (72)	\$ (72)	(0.07)

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Receive	Energy Transfer LP	224,369	1-Month USD-LIBOR plus						<b>/</b> \
	ъ .	F D	225 770	a specified spread	\$ 3,096	17/01/2024	\$ 0	\$ (14)	\$ (14)	(0.02)
	Receive	Enterprise Products Partners LP	235,770	1-Month USD-LIBOR plus a specified spread	6,213	17/01/2024	0	(29)	(29)	(0.03)
	Receive	Western Gas Partners LP	94,461	1-Month USD-LIBOR plus	0,213	17/01/2024	U	(29)	(29)	(0.03)
	NCCCIVC	Western das i artifers Er	34,401	a specified spread	2.764	17/01/2024	0	(13)	(13)	(0.01)
	Receive	Energy Transfer LP	257,320	1-Month USD-LIBOR plus	-/		-	()	()	(/
				a specified spread	3,551	16/10/2024	0	(16)	(16)	(0.02)
	Receive	MPLX LP	197,100	1-Month USD-LIBOR plus				(2.2)	(2.2)	(0.00)
	Danation	Disirs All Assessings	115 556	a specified spread	7,238	13/11/2024	0	(33)	(33)	(0.03)
	Receive	Plains All American Pipeline LP	115,556	1-Month USD-LIBOR plus a specified spread	1.751	13/11/2024	0	(8)	(8)	(0.01)
BK	Receive	Energy Transfer LP	205,784	1-Month USD-LIBOR plus	1,731	13/11/2024	O	(6)	(0)	(0.01)
			/	a specified spread	2,840	16/10/2024	0	(13)	(13)	(0.01)
ЛΥΙ	Receive	Plains All American	426,400	1-Month USD-LIBOR plus						
		Pipeline LP		a specified spread	6,460	17/01/2024	0	(31)	(31)	(0.03)
	Receive	Enterprise Products	25,000	1-Month USD-LIBOR plus	CEO	16/10/2024	0	(2)	(2)	0.00
	Receive	Partners LP Western Gas Partners LP	147,621	a specified spread 1-Month USD-LIBOR plus	659	16/10/2024	0	(3)	(3)	0.00
	NCCCIVE	WC3CIII Ga3 I altileis Li	177,021	a specified spread	4,319	16/10/2024	0	(19)	(19)	(0.02)
					.,5 .5		\$ 0	\$ (179)	\$ (179)	(0.18)

### FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA MBC	01/2024 01/2024	\$ 113 CAD 678	£ 89 \$ 501	\$ 1	\$ 0 (13)	\$ 1 (13)	0.00 (0.01)
MYI	01/2024	\$ 67	€ 61	0	0	0	0.00
				\$ 1	\$ (13)	\$ (12)	(0.01)

### **HEDGED FORWARD FOREIGN CURRENCY CONTRACTS**

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and Investor EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 1,556	\$ 1,700	\$ 0	\$ (18)	\$ (18)	(0.02)
	01/2024	\$ 2,165	€ 1,980	23	0	23	0.02
CBK	01/2024	€ 562	\$ 609	1	(12)	(11)	(0.01)
	01/2024	\$ 41	€ 38	1	0	1	0.00
MBC	01/2024	€ 78	\$ 85	0	(1)	(1)	0.00
	01/2024	\$ 15,852	€ 14,424	85	0	85	0.09
MYI	01/2024	14,742	13,413	77	0	77	0.08
UAG	01/2024	13,557	12,325	61	0	61	0.06
				\$ 248	\$ (31)	\$ 217	0.22

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to livered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Appr	nrealised eciation/ eciation)	% of Net Assets
ВОА	01/2024	\$	94	£	74	\$ 1	\$ 0	\$	1	0.00
BPS	01/2024		105		83	1	0		1	0.00
BRC	01/2024		2		1	0	0		0	0.00
CBK	01/2024	£	26	\$	33	0	(1)		(1)	0.00
MBC	01/2024	\$	34	£	26	0	0		0	0.00
SCX	01/2024		608		481	5	0		5	0.01
SSB	01/2024		398		316	4	0		4	0.00
UAG	01/2024	£	4	\$	5	0	0		0	0.00
	01/2024	\$	608	£	480	4	0		4	0.00
						\$ 15	\$ (1)	\$	14	0.01
Total OTC Financial Derivative Instrum	ents							\$	(32)	(0.03)
Total Investments								\$ 9	98,312	99.82
Other Current Assets & Liabilities								\$	181	0.18
Net Assets								\$ !	98,493	100.00

# NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) When-issued security.
- (b) Security did not produce income within the last twelve months.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Affiliated to the Fund.
- (f) Securities with an aggregate fair value of \$475 (31 December 2022: \$Nil) and cash of \$970 (31 December 2022: \$2,870) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 42,027	\$ 46,018	\$ 0	\$ 88,045
Investment Funds	9,668	0	0	9,668
Repurchase Agreements	0	631	0	631
Financial Derivative Instruments <sup>(3)</sup>	0	(32)	0	(32)
Totals	\$ 51,695	\$ 46,617	\$ 0	\$ 98,312

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 64,970	\$ 41,989	\$ 0	\$ 106,959
Investment Funds	11,833	0	0	11,833
Repurchase Agreements	0	811	0	811
Financial Derivative Instruments <sup>(3)</sup>	0	1,210	0	1,210
Totals	\$ 76,803	\$ 44,010	\$ 0	\$ 120,813

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>		
BOA	\$ (111)	\$ 475	\$ 364	\$ (129)	\$ 1,610	\$ 1,481		
BPS	6	0	6	N/A	N/A	N/A		
CBK	(24)	0	(24)	488	(370)	118		
FAR	(3)	0	(3)	(18)	550	532		
JPM	(69)	410	341	18	0	18		
MBC	71	0	71	305	(310)	(5)		
MYI	24	560	584	17	710	727		
SCX	5	0	5	N/A	N/A	N/A		
SOG	N/A	N/A	N/A	466	(270)	196		
SSB	4	0	4	N/A	N/A	N/A		
UAG	65	0	65	N/A	N/A	N/A		
TOR	N/A	N/A	N/A	63	0	63		

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	74.81	54.07
Transferable securities dealt in on another regulated market*	14.58	34.95
Investment funds	9.82	9.85
Repurchase agreements	0.64	0.68
OTC financial derivative instruments	(0.03)	1.01

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Canada	N/A	9.07
United States	42.67	45.00
Short-Term Instruments	46.72	34.95
Investment Funds	9.82	9.85
Repurchase Agreements	0.64	0.68
OTC Financial Derivative Instruments		
Total Return Swaps on Indices	(0.07)	(0.01)
Total Return Swaps on Securities	(0.18)	(0.10)
Forward Foreign Currency Contracts	(0.01)	0.08
Hedged Forward Foreign Currency Contracts	0.23	1.04
Other Current Assets & Liabilities	0.18	(0.56)
Net Assets	100.00	100.00

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

DESCRIPTION	PAR (000S)	FAIR % O VALUE NE (000S) ASSETS	•	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES		, ,	5.500% due 25/06/2035 - 25/02/2040 (a)	\$ 1,793 \$		0.628% due 20/01/2035 - 20/08/2049 (a)	\$ 8,698 \$		0.08
CORPORATE BONDS & NO BANKING & FINANCE	OTES		5.620% due 01/06/2041 5.750% due 25/07/2035	461 516	481 0.05 530 0.06	0.728% due 20/03/2035 - 20/09/2048 (a)	1,949	233	0.03
<b>SLM Student Loan Trust</b> 4.475% due 15/12/2033	€ 594 \$	609 0.06	6.000% due 25/04/2032 - 25/03/2033 (a)	268	38 0.00	0.778% due 20/07/2044 (a)	2,278	380	0.04
INDUSTRIALS			6.000% due 25/05/2035 6.500% due 25/12/2034 (a)	690 1,240	703 0.08 177 0.02	0.927% due 16/01/2038 (a) 0.977% due	12	0	0.00
Times Square Hotel Trust 8.528% due 01/08/2026	\$ 79_	79 0.01	Freddie Mac 0.000% due 15/10/2032 - 15/12/2043	4,165	3,021 0.33	16/02/2040 (a) 1.228% due	1,577	112	0.01
Total Corporate Bonds & Notes		688 0.07	0.000% due 01/02/2035 - 15/08/2057 (b)(d)	3,339	2,419 0.26	20/05/2041 (a) 2.500% due	1,202	83	0.01
U.S. GOVERNMENT AGENT Fannie Mae	NCIES		0.000% due 15/01/2038 - 15/08/2047 (a)	19,181	1,284 0.14	20/09/2027 (a) 3.000% due 20/12/2047 -	2,541	82	0.01
0.000% due 25/03/2033 - 25/03/2047	3,271	2,309 0.25	0.397% due 15/02/2041 (a) 0.437% due 15/09/2043 (a)	253 711	19 0.00 68 0.01	20/10/2051 3.000% due 20/12/2049 -	7,061	6,455	0.70
0.000% due 25/05/2033 - 25/05/2048 (b)(d)	3,866	2,970 0.32	0.460% due 25/08/2024 (a) 0.497% due 15/07/2041 (a)	48,930 2,435	119 0.01 200 0.02	20/01/2052 (a) 3.250% due 20/01/2047	18,760 435	2,643 389	0.29 0.04
0.000% due 25/06/2043 - 25/02/2062 (a)	240,084	6,095 0.66	0.547% due 15/10/2041 - 15/05/2046 (a)	27,727	3,236 0.35	3.500% due 20/09/2029 - 20/09/2046 (a) 3.500% due 20/03/2042 -	1,266	184	0.02
0.200% due 25/02/2043 (a) 0.206% due 25/08/2033	2,257 241	15 0.00 221 0.02	0.597% due 15/08/2041 - 15/09/2044 (a)	7,013	737 0.08	20/01/2052 4.000% due 15/04/2047 -	9,405	8,593	0.93
0.273% due 25/08/2033 0.498% due 25/04/2044 (a)	73 1,416	66 0.01 164 0.02	0.598% due 25/11/2049 - 25/06/2050 (a)	25,427	3,140 0.34	15/08/2048 4.500% due 20/07/2040 -	2,305	2,250	0.24
0.548% due 25/05/2046 - 25/01/2050 (a)	18,884	2,508 0.27	0.647% due 15/02/2044 (a) 0.648% due 25/06/2050 (a)	116 16,076	7 0.00 2,079 0.22	20/02/2049 4.500% due 20/05/2043 -	2,474	2,434	0.26
0.598% due 25/10/2042 - 25/07/2059 (a)	11,314	1,538 0.17	0.697% due 15/08/2025 - 15/10/2048 (a)	11,772	1,316 0.14	20/09/2047 (a) 5.000% due 20/06/2040 -	2,603	508	0.05
0.648% due 25/06/2037 - 25/07/2050 (a)	17,897	2,222 0.24	0.698% due 25/05/2050 (a) 0.747% due 15/03/2048 (a)	2,799 3,071	387 0.04 397 0.04	20/11/2048	2,798	2,834	0.31
0.698% due 25/02/2046 - 25/09/2048 (a)	8,050	1,070 0.12	0.797% due 15/09/2042 (a) 0.847% due 15/10/2036 (a)	844 939	71 0.01 76 0.01	5.000% due 20/09/2040 (a)	402	0	0.00
0.748% due 25/11/2047 - 25/06/2048 (a)	27,945	3,581 0.39	1.017% due 15/11/2037 (a) 1.037% due 15/01/2042 (a)	203 5,515	16 0.00 633 0.07	5.638% due 20/09/2073 6.000% due 20/02/2047	978 14	968 15	0.10
0.798% due 25/04/2043 (a) 0.848% due 25/05/2030 (a)	1,778 1,264	120 0.01 65 0.01	1.147% due 15/11/2041 (a) 1.197% due 15/07/2026 (a)	118 320	6 0.00 5 0.00	6.087% due 20/02/2070 6.238% due 20/07/2073	480 90,075	479 89,651	0.05 9.69
1.078% due 25/01/2041 (a)	505	69 0.01	1.247% due 15/09/2026 - 15/12/2042 (a)	1,536	188 0.02	6.288% due 20/09/2073 6.298% due 20/08/2073	4,455 9,674	4,447 9,665	0.48 1.04
1.148% due 25/09/2040 - 25/09/2042 (a)	2,853	270 0.03	1.277% due 15/09/2039 (a) 1.397% due 15/03/2038 (a)	2,356 398	246 0.03 33 0.00	6.343% due 20/03/2058 6.438% due 20/06/2073	80 611	80 616	0.01 0.07
1.198% due 25/05/2034 (a) 1.348% due 25/12/2032 (a)	184 430	1 0.00	2.000% due 25/11/2050 - 15/06/2052 (a)	21,986	2,592 0.28	6.458% due 20/08/2073 Ginnie Mae, TBA	4,569	4,603	0.50
1.500% due 25/08/2037 (a) 1.648% due 25/11/2033 -	53,320	2,930 0.32	2.065% due 15/09/2032 2.447% due 15/12/2031 (a)	239 46	232 0.03 5 0.00	3.000% due 01/02/2054 4.000% due 01/02/2054	32,700 11,200	29,632 10,705	3.20 1.16
25/10/2034 (a) 1.748% due 25/10/2042 (a)	616 402	36 0.00 56 0.01	2.500% due 15/11/2027 - 15/10/2052 (a)	91,608	12,351 1.33	4.500% due 01/02/2054 5.000% due 01/01/2054	6,120 5,000	5,979 4,966	0.65 0.54
2.000% due 25/07/2037 - 25/04/2052 (a)	14,229	1,406 0.15	2.920% due 01/09/2036 3.000% due 15/03/2027 -	1,315	1,095 0.12	Uniform Mortgage-Back 2.500% due 01/01/2033 -	•	,,	
2.148% due 25/11/2033 (a) 2.500% due 25/12/2027 -	40	3 0.00	25/12/2051 (a) 3.000% due 15/12/2046 -	117,960	17,853 1.93	01/09/2051 2.500% due	8,575	7,438	0.80
25/10/2052 (a) 3.000% due 25/11/2027 -	193,376	26,900 2.91	15/04/2049 (a) 3.231% due 25/12/2036	908 6,841	130 0.01 5,614 0.61	01/09/2051 (h)	8,794	7,561	0.82
25/10/2052 (a) 3.000% due 01/02/2057 -	198,785	31,545 3.41	3.314% due 15/12/2027 (a) 3.439% due 25/09/2024	389 6,100	17 0.00 5,758 0.62	3.000% due 01/01/2038 - 01/07/2052	37,929	34,002	3.67
01/04/2059 3.000% due 01/07/2060 (h)	12,878 9,964	11,351 1.23 8,552 0.92	3.500% due 15/03/2029 - 15/10/2052 (a)	67,081	11,822 1.28	3.000% due 01/02/2040 - 01/03/2050 (h)	20,231	18,571	2.01
3.500% due 25/02/2028 - 25/04/2053 (a)	25,643	4,054 0.44	3.500% due 01/01/2038 - 01/12/2046	873	824 0.09	3.500% due 01/02/2030 - 01/06/2052	32,432	30,644	3.31
3.510% due 01/03/2029 3.870% due 01/07/2027	1,096 1,600	1,056 0.11 1,543 0.17	4.000% due 15/10/2041 - 25/08/2050 (a)	23,850	5,173 0.56	3.500% due 01/11/2049 (h) 4.000% due 01/02/2037 -	9,371	8,801	0.95
3.956% due 01/08/2049 4.000% due 25/04/2032 (a)	447 382	452 0.05 37 0.00	4.000% due 01/03/2046 - 01/04/2048	9,743	9,429 1.02	4.000% due 01/02/2037 - 01/08/2049 4.000% due	16,407	15,904	1.72
4.000% due 25/10/2040 - 25/06/2050 (a)	24,856	4,141 0.45	4.190% due 01/05/2030 4.500% due 15/02/2037 -	2,500	2,441 0.26	01/05/2048 (h)	6,786	6,547	0.71
4.000% due 25/05/2050 4.037% due 25/05/2051 (a)	2,039 2,722	1,867 0.20 426 0.05	25/10/2051 (a) 4.500% due 15/11/2040 -	6,491	1,341 0.14	4.500% due 01/12/2038 - 01/07/2052	7,850	7,681	0.83
4.140% due 01/04/2028 4.374% due 01/02/2028	677 2,000	672 0.07 1,975 0.21	01/02/2048 4.660% due 25/01/2031	1,151 2,200	1,134 0.12 2,197 0.24	4.500% due 01/07/2053 (h)	9,267	8,988	0.97
4.385% due 01/04/2033 4.440% due 01/06/2033	718 1,573	714 0.08 1,570 0.17	5.000% due 15/05/2025 - 25/05/2048 (a)	1,690	277 0.03	5.000% due 01/06/2048 - 01/09/2053	1,271	1,273	0.14
4.490% due 01/04/2033 4.500% due 25/06/2029 -	300	301 0.03	5.000% due 01/03/2049 Ginnie Mae	2,485	2,515 0.27	5.500% due 01/05/2053  Uniform Mortgage-Back			0.16
25/09/2046 (a) 4.500% due 01/11/2032 - 01/04/2059	3,980 6.126	551 0.06	0.000% due 20/08/2033 - 20/01/2044 (b)(d)	1,545	1,387 0.15	3.000% due 01/02/2054 4.500% due 01/02/2039 -	58,000	51,369	5.55
4.580% due 01/08/2033 4.700% due 01/04/2033	6,126 1,000 1,410	6,029 0.65 1,009 0.11 1,423 0.15	0.000% due 20/05/2040 - 20/08/2047 (a)	53,491	1,975 0.21	01/02/2054 5.000% due 01/01/2039 -	191,450	186,425	20.15
4.990% due 01/03/2031	1,410 499	513 0.06	0.000% due 20/11/2045 0.078% due 20/09/2043 (a)	53,491 534 960	427 0.05 22 0.00	01/02/2054 5.500% due 01/02/2054	224,100 162,800	221,863 163,538	17.67
5.000% due 25/04/2034 - 25/12/2035 (a)	675	114 0.01	0.248% due 20/09/2045 (a) 0.248% due 20/09/2045 (a) 0.577% due 16/04/2040 -	1,880	164 0.02	6.500% due 01/02/2054 7.000% due 01/01/2054	221,000 58,600 _	226,466 60,410	6.53
5.000% due 25/09/2035 (a) 5.478% due 25/07/2046 5.481% due 01/12/2048	189 119 411	30 0.00 118 0.01 419 0.05	16/08/2042 (a)	2,589	252 0.03		-	1,492,796	161.34

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (000S)	FAIR VALUE (000S)	NET	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. TREASURY OBLIGATIO				6.500% due 25/11/2037 \$ 2,231 6.500% due 25/12/2037 \$ 5,240		0.09 0.24	Stratton BTL Mortgage Funding 6.871% due 20/01/2054	<b>PLC</b> £ 3,000 \$	3,607	0.39
U.S. Treasury Inflation Protects 0.125% due 15/07/2024 0.125% due 15/10/2024 (i)	ed Securities \$ 130 \$ 3,118	128	0.01	Credit Suisse Mortgage Capital Mortgage 5.500% due 25/10/2021		Trust 0.00	Stratton Mortgage Funding PLC 6.919% due 25/09/2051		6,374	0.69
0.250% due 15/01/2025	2,858	2,774	0.30	DBGS Mortgage Trust	1 000	0.20	7.221% due 20/07/2060	2,200	2,802	0.30
0.500% due 15/04/2024 2.375% due 15/01/2025	1,135 326	,	0.12 0.04	6.959% due 15/06/2033 2,422 Downey Savings & Loan Association Mort		0.20	7.721% due 20/07/2060 8.220% due 12/03/2052	2,500 1,400	3,185 1,788	0.34 0.19
2.575/0 ddc 15/01/2025	520 _	7,396		<b>Loan Trust</b> 5.660% due 19/10/2036 4,470		0.40	8.221% due 20/07/2060 Structured Adjustable Rate Mor	3,600	4,586	0.50
NON-AGENCY MORTGAGE-	BACKED SE	CURITI	ES	Eurosail PLC	,,,,			\$ 1,534 954	703 760	0.08
1166 Avenue of the Americas	Commercial			4.198% due 13/03/2045 € 515 4.419% due 10/09/2044 800	560 857	0.06	5.770% due 25/02/2037	451	432	0.05
Mortgage Trust 5.690% due 13/10/2037	2,000	1,570	0.17	5.889% due 13/06/2045 £ 1,673 6.339% due 13/06/2045 309	1,826	0.20	5.910% due 25/06/2037 5.975% due 25/12/2034	283 1,622	229 1,476	0.02
<b>225 Liberty Street Trust</b> 4.649% due 10/02/2036	5,000	3,898		First Horizon Alternative Mortgage Secur	ties Trus	t	6.478% due 25/02/2034 Structured Asset Mortgage Inve	7 estments 1	Trust	0.00
American Home Mortgage Ass	•	3,030	0.42	6.475% due 25/07/2035 \$ 162 Grifonas Finance PLC	147	0.02	5.910% due 25/09/2047	3,046	2,624	0.28
5.595% due 25/03/2047	1,977	1,744	0.19	4.212% due 28/08/2039 € 813	877	0.09	6.010% due 25/08/2035 6.595% due 19/12/2033	474 346	417 326	0.05
American Home Mortgage Inventor 5.883% due 25/09/2035	estment Trus 560	at 304	0.03	<b>GS Mortgage Securities Corp. Trust</b> 4.579% due 10/10/2032 \$ 5,821	5.412	0.58	Structured Asset Securities Corp			
6.050% due 25/11/2045 6.500% due 25/03/2047	1,752 1,153	1,521	0.16 0.09	6.859% due 15/07/2031 600	436	0.05	5.720% due 25/07/2035 Structured Asset Securities Corp	1,268 Mortga		0.12
Angel Oak Mortgage Trust	,			7.109% due 15/07/2031 2,000 GS Mortgage Securities Trust	1,250	0.14	5.720% due 25/05/2036	1,918	1,556	0.17
2.336% due 25/04/2066 Ashford Hospitality Trust	3,638	2,555	0.28	3.805% due 10/10/2035 3,700 GSMPS Mortgage Loan Trust	3,060	0.33	Tower Bridge Funding PLC 0.000% due 20/01/2066 (c)	£ 4,100	5,236	0.57
8.284% due 15/06/2035	6,900	6,666	0.72	5.870% due 25/04/2036 327		0.03	<b>Trinity Square PLC</b> 6.920% due 15/07/2059	3,200	4,067	0.44
Atlas Funding PLC 6.920% due 25/07/2058	£ 1,150	1,466	0.16	7.060% due 20/10/2032 1,094 <b>GSMSC Resecuritization Trust</b>	9//	0.11	7.220% due 15/07/2059	2,400	3,039	0.33
7.470% due 25/07/2058	950	1,212		2.167% due 26/04/2037 7,355	1,939	0.21	7.970% due 15/07/2059 Tudor Rose Mortgages	1,600	2,025	0.22
<b>Avon Finance PLC</b> 0.000% due 28/12/2049	2,000	2,544	0.27	Hops Hill PLC 7.048% due 27/05/2054 £ 3,000	3,822	0.41	6.370% due 20/06/2048	5,105	6,325	0.68
Banc of America Funding Trust		1 260	0.15	7.548% due 27/05/2054 1,100		0.15	6.720% due 20/06/2048 Twin Bridges PLC	9,746	11,982	1.29
6.263% due 25/10/2036 Barley Hill PLC	\$ 1,587	1,360	0.15	HSI Asset Securitization Corp. Trust 6.430% due 25/07/2035 \$ 988	948	0.10	6.920% due 01/12/2055 Uropa Securities PLC	3,007	3,609	0.39
6.898% due 27/08/2058 BCAP LLC Trust	£ 2,953	3,670	0.40	IndyMac Mortgage Loan Trust 3.860% due 25/12/2035 3,002	1,716	0.19	5.590% due 10/10/2040	64	79 27	0.01
5.750% due 25/04/2037	\$ 1,440	1,311	0.14	4.265% due 25/12/2035 318 5.870% due 25/10/2036 3,099		0.03 0.30	5.690% due 10/10/2040 Verus Securitization Trust	32	37	0.00
Bear Stearns ALT-A Trust 6.595% due 25/01/2035	1,321	1,224	0.13	JPMorgan Alternative Loan Trust			2.338% due 25/10/2063 3.195% due 25/10/2063	\$ 1,250 1,000	1,078 805	0.12
Cascade Funding Mortgage Tru 4.000% due 25/10/2068	ust 719	720	0.08	JPMorgan Chase Commercial Mortgage S		0.37 <b>Trust</b>	4.199% due 25/10/2063 WaMu Mortgage Pass-Through	1,000	773	0.08
Chase Mortgage Finance Trust				5.350% due 05/07/2033 1,950 6.039% due 12/02/2051 52		0.15 0.05	3.814% due 25/06/2037	2,974	2,547	0.28
4.114% due 25/03/2037 ChaseFlex Trust	47	44	0.00	JPMorgan Resecuritization Trust	420	0.05	4.272% due 25/12/2036 5.782% due 25/04/2047	2,153 58	1,878 47	0.20
6.150% due 25/05/2037	1,420	1,353	0.15	4.500% due 26/04/2037 931 5.559% due 26/09/2037 1,247		0.03	5.972% due 25/09/2046 6.262% due 25/01/2047	901 656	716 580	0.08
Citigroup Mortgage Loan Trust 6.000% due 25/12/2035	1,111	1,066	0.12	<b>Lehman Mortgage Trust</b> 6.000% due 25/12/2036 1,411	1,151	0.12	6.512% due 25/11/2046 Washington Mutual Mortgage F	295		0.03
Citigroup Mortgage Loan Trust 5.891% due 25/08/2035	t <b>, Inc</b> . 13	12	0.00	<b>Lehman XS Trust</b> 5.950% due 25/06/2047 5,266	1 669	0.50	Certificates Trust 6.002% due 25/06/2046	1,941		0.16
CitiMortgage Alternative Loan				MASTR Asset Securitization Trust			Worldwide Plaza Trust	1,341	1,515	0.10
6.000% due 25/11/2036 6.000% due 25/01/2037	818 1,412	1,149	0.08 0.12	6.000% due 25/10/2036 651 MASTR Reperforming Loan Trust	532	0.06	3.596% due 10/11/2036	3,950 _	844 200,846	0.09
Countrywide Alternative Loan 5.500% due 25/06/2035	Trust 134	101	0.01	7.000% due 25/07/2035 1,190	825	0.09		_	200,040	21./1
5.500% due 25/07/2035	1,990	1,402		Merrill Lynch Mortgage Investors Trust 6.250% due 25/08/2036 4,079	1 697	0.18	ASSET-BACKED SECURITIES			
5.500% due 25/10/2035 5.500% due 25/11/2035	1,105 1,643		0.09	Morgan Stanley Mortgage Loan Trust	1,037	0.10	Accredited Mortgage Loan Trus	t		
5.500% due 25/12/2035	232	163	0.02	5.500% due 25/11/2035 965 6.000% due 25/10/2037 6,307		0.07 0.36	6.490% due 25/07/2035	2,150	'	0.21
5.790% due 25/02/2047 5.790% due 25/09/2047	269 7		0.03	Mortgage Equity Conversion Asset Trust	3,207	0.30	ACE Securities Corp. Home Equi 6.445% due 25/11/2033	ty Loan Tr 644		0.07
5.892% due 20/03/2046	470	382	0.04	5.290% due 25/02/2042 449		0.05	Aegis Asset-Backed Securities T			
5.892% due 20/05/2046 5.952% due 25/06/2046	1,749 1,983	1,475 1,612		Nomura Asset Acceptance Corp. Alternat 4.389% due 25/10/2035 906		0.05	6.470% due 25/03/2035 Aegis Asset-Backed Securities T	50 rust Mort		0.00
6.000% due 25/05/2036	3,384	1,938	0.21	6.017% due 25/06/2037 1,216		0.11	Through Certificates			
6.000% due 25/02/2037 6.012% due 25/12/2035	1,381 1,200	1,056	0.06	Nomura Resecuritization Trust 6.417% due 26/11/2036 1,941	1 653	0.18	7.300% due 25/12/2034	991	867	0.09
6.110% due 25/11/2035 6.170% due 25/09/2035	3,651 1,697	2,915 1,516		Residential Accredit Loans, Inc. Trust			Ameriquest Mortgage Securities 6.040% due 25/04/2036	6,350	5,562	0.60
6.250% due 25/05/2036	265	146	0.02	5.770% due 25/08/2036 797 5.929% due 25/12/2035 1,146	521	0.06	Argent Securities, Inc. Asset-Bac Through Certificates	ked Pass	-	
6.250% due 25/09/2037  Countrywide Asset-Backed Cei	509 rtificates		0.04	6.000% due 25/01/2037 163 6.250% due 25/01/2037 917		0.01	5.950% due 25/05/2035	2,590	2,184	
5.970% due 25/03/2036	372		0.04	Residential Asset Securitization Trust			Asset-Backed Securities Corp. H 3.646% due 25/03/2036	ome Equi 1,593	ty Loan Tri 1,367	
Countrywide Home Loan Mort	201	139	0.01	6.000% due 25/12/2036 2,991 RMAC Securities PLC	908	0.10	6.700% due 25/02/2035 Attentus CDO Ltd.	946		0.09
4.042% due 20/04/2036 4.441% due 20/11/2035	39 3,131	2,828		5.509% due 12/06/2044 £ 349 Sestante Finance SRL	429	0.05	6.118% due 11/10/2042	9,984	8,711	0.94
4.524% due 20/04/2036 5.750% due 25/07/2037	541 693		0.05 0.04	4.222% due 23/07/2046 € 792	804	0.09	<b>Avoca Static CLO DAC</b> 5.690% due 15/10/2030	€ 500	552	0.06

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	P) DESCRIPTION (000		FAIR ALUE 000S)	% OF NET ASSETS
Bear Stearns Asset-Backed Sec				Home Equity Asset Trust				5.746% due 25/05/2036 \$ 1,36		665	0.07
5.543% due 25/12/2035 5.653% due 25/04/2036 5.950% due 25/07/2036	\$ 1,678 \$ 1,458 238		0.16 0.03	5.790% due 25/08/2036 5.950% due 25/08/2037 6.145% due 25/02/2036	\$ 450 \$ 695 1,414		0.05 0.07 0.15	Residential Asset Mortgage Prod 6.010% due 25/02/2036 19 Residential Asset Securities Corp	6	187	0.02
6.520% due 25/08/2037 6.670% due 25/01/2045 7.345% due 25/07/2034	7,854 25 135		0.74 0.00 0.01	6.760% due 25/08/2033 <b>Home Equity Mortgage Loan Ass</b> 5.710% due 25/04/2037	271 <b>set-Backed</b> 6,415		0.03	5.712% due 25/06/2034 65 5.905% due 25/06/2036 1,29 6.505% due 25/08/2035 2,13	4 2 1,	642 ,252 ,027	0.07 0.14 0.22
Cardiff Auto Receivables Secur 7.147% due 21/10/2028	£ 3,200	4,086		JPMorgan Mortgage Acquisition 4.433% due 25/11/2036	Trust 186	168	0.02	Sapphire Aviation Finance Ltd. 4.250% due 15/03/2040 3,16	,	,817	0.30
8.097% due 21/10/2028  Castlelake Aircraft Securitizati		11,132	1.20	5.590% due 25/12/2036 Jubilee CLO DAC	5,797	3,096	0.33	Securitized Asset-Backed Receiva 5.590% due 25/09/2036 2,13		ust .429	0.15
4.125% due 15/06/2043 Centerline Logistics Corp.	\$ 1,875	1,712	0.19	4.615% due 15/04/2031 Laurelin DAC	€ 400	432	0.05	Signal Peak CLO Ltd.	,		0.09
9.250% due 15/12/2027 9.750% due 15/12/2027	564 703		0.06	1.800% due 20/10/2031	3,500	3,539	0.38	SoFi Professional Loan Program L	LC	852	
Citigroup Mortgage Loan Trus 5.790% due 25/12/2036	t 3,214	1,796	0.10	<b>Lehman XS Trust</b> 5.890% due 25/06/2046	\$ 3,026	2,736	0.30	2.650% due 25/09/2040 3 Soundview Home Loan Trust	5	34	0.00
Conseco Finance Corp. 6.920% due 01/12/2030	1,606	1,608		<b>Long Beach Mortgage Loan Trus</b> 6.070% due 25/02/2036 6.490% due 25/08/2033	t 140 70		0.01 0.01	5.640% due 25/07/2037 5,50 6.370% due 25/10/2037 6,56 6.460% due 25/06/2035 60	0 5, 5	,707 ,153 ,565	0.51 0.56 0.06
Countrywide Asset-Backed Ce 5.910% due 25/07/2034	rtificates 2,421	2,364	0.26	Man GLG Euro CLO DAC 1.680% due 15/12/2031	€ 4,700	4,696	0.51	6.770% due 25/10/2037 5,20 Structured Asset Investment Loa		,812	0.41
Countrywide Asset-Backed Ce 5.633% due 25/06/2035	rtificates Trus 92		0.01	1.700% due 15/10/2030	5,000	5,133	0.55	6.070% due 25/04/2036 10,90		,777	0.62
5.690% due 25/09/2037 5.859% due 25/10/2046	1,886 5	1,922 6		MAPS Ltd. 4.212% due 15/05/2043 MASTR Asset-Backed Securities	\$ 1,520	1,365	0.15	<b>Structured Asset Securities Corp.</b> 5.730% due 25/05/2036 28 6.595% due 25/04/2035 5		276 55	0.03 0.01
5.910% due 25/09/2047 6.170% due 25/03/2036	878 1.742	846 1,519	0.09	6.050% due 25/12/2035	63	62	0.01	Taberna Preferred Funding Ltd.			
6.445% due 25/01/2036	441	429	0.05	Merrill Lynch Mortgage Investor 6.550% due 25/10/2035	s Trust 539	535	0.06	5.994% due 05/05/2038 2,31 6.146% due 05/07/2035 22		,197 203	0.24 0.02
Countrywide Asset-Backed Ce 6.445% due 25/10/2034	70	69	0.01	Morgan Stanley ABS Capital, Inc 3.938% due 25/01/2035	. <b>Trust</b> 740	657	0.07	<b>Terwin Mortgage Trust</b> 6.415% due 25/06/2036 20	0	195	0.02
Credit-Based Asset Servicing 8 3.114% due 25/05/2036 3.580% due 25/03/2034	k Securitizatio 2,053 252	1,313	0.14	5.610% due 25/10/2036 5.720% due 25/07/2036	996 9,434		0.05	<b>Thunderbolt Aircraft Lease Ltd.</b> 4.147% due 15/09/2038 6,62	4 5,	,747	0.62
Credit-Based Asset Servicing 8				5.770% due 25/07/2036 5.970% due 25/07/2036	3,401 3,401	1,271 1,282		<b>TIAA CLO Ltd.</b> 6.805% due 16/01/2031 1,95	2 1,	,953	0.21
Loan Trust 3.541% due 25/02/2037	2,870	1,776	0.19	Morgan Stanley Capital, Inc. Tru 6.050% due 25/01/2036	st 1,729	1,658	0.18	<b>Tralee CLO Ltd.</b> 7.577% due 20/07/2029 4,10	0 4.	.109	0.44
Cumulus Static CLO DAC 5.499% due 25/04/2033	€ 3,100	3,422	0.37	Morgan Stanley Home Equity Lo 5.570% due 25/04/2037	an Trust 136	71	0.01	<b>TruPS Financials Note Securitizat</b> 7.202% due 20/09/2039 2,20	ion Ltd.	.157	0.23
Elevation CLO Ltd. 7.505% due 15/07/2029	\$ 4,300	4,308	0.47	Morgan Stanley IXIS Real Estate 5.770% due 25/07/2036	Capital Tru	ı <b>st</b> 1,423	0.15	Wells Fargo Home Equity Asset-B 5.890% due 25/03/2037 1,03	acked Secu		
First Franklin Mortgage Loan 1 6.130% due 25/01/2036	T <b>rust</b> 311	308	0.03	Nassau Ltd. 6.905% due 15/01/2030	8,872	8,884		3.090 /0 due 23/03/2037 1,03	200,		21.67
Fremont Home Loan Trust 5.750% due 25/02/2037	5,655	4,330	0.47	National Collegiate Student Loa	n Trust	•		Total Transferable Securities	\$ 1,902,	209	205.59
5.950% due 25/08/2036 6.400% due 25/07/2035	4,010 4,000	1,290 3,073	0.14	5.780% due 25/05/2032 Option One Mortgage Loan Trus		1,726		SHAR	ES		
Goodgreen Trust 3.930% due 15/10/2053	1,830	1,619		5.610% due 25/03/2037 Park Place Securities, Inc. Asset-	4,624 Backed	4,085	0.44	INVESTMENT FUNDS COLLECTIVE INVESTMENT SCH	MES		
GSAA Home Equity Trust 5.930% due 25/04/2047	3,673	1,754		Pass-Through Certificates 7.045% due 25/02/2035	298	286	0.03	PIMCO Select Funds plc - PIMCO US Dollar			
6.190% due 25/10/2035	1,950		0.19	Popular ABS Mortgage Pass-Thre 5.965% due 25/07/2036	ough Trust 2,285	2,129	0.23	Short-Term Floating NAV Fund (f) 42	5	4	0.00
<b>GSAMP Trust</b> 5.740% due 25/03/2047	694	617	0.07	6.010% due 25/05/2036 Renaissance Home Equity Loan	344		0.03	Total Investment Funds	\$	4	
Harvest CLO DAC 1.040% due 15/07/2031	€ 800	837	0.09	5.608% due 25/05/2036	5,981	2,854	0.31		*		5.53

# REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
BPS	5.470%	02/01/2024	03/01/2024	\$ 31,800	U.S. Treasury Notes				
					1.250% due 15/08/2031	\$ (32,494)	\$ 31,800	\$ 31,805	3.44
	5.510	02/01/2024	03/01/2024	100	U.S. Treasury Notes				
					2.125% due 15/05/2025	(102)	100	100	0.01
FICC	2.600	29/12/2023	02/01/2024	1,668	U.S. Treasury Notes				
					4.875% due 30/11/2025	(1,702)	1,668	1,668	0.18
	5.330	29/12/2023	02/01/2024	35,400	U.S. Treasury Notes				
					1.500% due 30/11/2028	(36,108)	35,400	35,400	3.82
Total Repurcha	ase Agreeme	ents				\$ (70,406)	\$ 68,968	\$ 68,973	7.45

(1) Includes accrued interest.

## FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

#### **FUTURES**

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2024	62	\$ (41)	0.00
3-Month SOFR December Futures	Short	03/2025	18	(28)	0.00
3-Month SOFR June Futures	Short	09/2024	62	(11)	0.00
3-Month SOFR March Futures	Long	06/2024	98	14	0.00
3-Month SOFR September Futures	Short	12/2024	62	(127)	(0.01)
3-Month SOFR September Futures	Long	12/2025	9	16	0.00
30-Day Federal Fund February Futures	Short	02/2024	45	135	0.01
U.S. Treasury 2-Year Note March Futures	Short	03/2024	815	(1,615)	(0.17)
U.S. Treasury 5-Year Note March Futures	Short	03/2024	233	(612)	(0.07)
U.S. Treasury 10-Year Note March Futures	Long	03/2024	69	13	0.00
U.S. Treasury 10-Year Note March Futures	Short	03/2024	174	(615)	(0.07)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	27	(349)	(0.04)
				\$ (3,220)	(0.35)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (3,220)	(0.35)

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

INTEREST	RATE SWAPS					
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive <sup>(1)</sup>	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 400	\$ (67)	(0.01)
Pay <sup>(1)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	2,300	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.827	03/07/2028	\$ 85,485	(6,725)	(0.73)
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	3,100	(129)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.043	07/08/2028	14,800	(277)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	17,500	998	0.11
Receive(1)	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	8,700	40	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.510	08/03/2033	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.740	10/07/2030	1,500	15	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	52,800	1,230	0.13
Receive <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	16,300	(10)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.012	08/11/2030	14,100	527	0.06
Pay	1-Day USD-SOFR Compounded-OIS	4.180	08/11/2030	16,000	758	0.08
Pay	1-Day USD-SOFR Compounded-OIS	4.192	08/11/2030	4,500	217	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	2,400	(26)	0.00
Receive <sup>(1)</sup>	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2029	19,900	(102)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.320	10/10/2030	800	41	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.500	21/06/2024	200,400	955	0.10
Receive	6-Month EUR-EURIBOR	0.250	18/03/2050	€ 2,400	988	0.11
Receive <sup>(1)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	13,300	(836)	(0.09)
Pay <sup>(1)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	21,500	(13)	0.00
					\$ (2,415)	(0.26)
Total Centr	ally Cleared Financial Derivative Instruments				\$ (2,415)	(0.26)

<sup>(1)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

## OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### **PURCHASED OPTIONS**

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount(1)	Cost	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000%	28/05/2024	36,000	\$ 43	\$ 13	0.00
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.310	08/01/2024	6,700	49	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	1.010	23/01/2024	1,200	1	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	1.500	24/01/2024	1,000	3	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	13/01/2025	28,000	189	72	0.01
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.000	22/04/2025	8,000	73	217	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.500	05/02/2024	76,000	509	737	0.08
BRC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.250	21/02/2024	30,500	31	1	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	21/02/2024	77,700	61	1	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.250	17/03/2025	8,000	44	73	0.01
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	27/12/2024	28,400	119	68	0.01
CBK	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.400	19/05/2027	13,900	79	102	0.01
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.509	06/02/2024	7,200	35	87	0.01

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Cost	Fair Value	% of Net Assets
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.500%	09/02/2024	24,700	\$ 179	\$ 259	0.03
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.500	20/02/2024	61,000	530	703	0.08
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.100	01/02/2024	30,000	68	157	0.02
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	16/12/2024	39,000	46	11	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.500	21/02/2025	4,800	44	57	0.01
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.500	19/08/2024	5,100	104	148	0.02
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.500	25/03/2025	16,300	329	620	0.07
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.045	08/01/2024	18,300	63	0	0.00
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.200	19/08/2024	5,100	104	29	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	1.016	23/01/2024	2,000	3	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	1.953	21/02/2024	2,300	7	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	1.995	16/01/2024	10,400	101	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.040	11/01/2024	11,100	106	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.875	03/01/2024	1,400	37	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.500 3.500	07/02/2024 28/02/2024	77,500 35,500	554 288	784 444	0.08 0.05
	Put - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Receive	3.500	04/03/2024	35,500	259	459	0.05
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive Receive	3.625	03/01/2024	1.400	38	439	0.03
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.250	29/11/2024	31,200	745	323	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	03/01/2025	22,000	130	54	0.04
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	28/01/2025	1,400	8	4	0.00
FAR	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/04/2024	87,800	47	5	0.00
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.400	19/05/2027	20,000	107	147	0.02
GLIVI	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.250	19/08/2024	32.800	66	9	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.300	13/03/2025	17,000	31	8	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	18/03/2024	140,000	147	3	0.00
	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.790	03/05/2024	14,800	322	70	0.01
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.790	03/05/2024	14,800	322	455	0.05
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.365	19/08/2024	5,500	102	135	0.01
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.265	19/08/2024	5,500	102	28	0.00
JPM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.250	03/03/2025	44,000	70	22	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.500	28/02/2025	2,700	27	33	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.705	08/01/2024	1,200	5	19	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.000	16/04/2025	13,300	151	359	0.04
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	16/12/2024	14,600	61	33	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	13/01/2025	21,500	116	55	0.01
MYC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000	28/05/2024	43,100	49	15	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000	14/06/2024	33,500	52	13	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000	16/12/2024	16,800	28	10	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	14/05/2024	35,400	18	3	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	21/01/2025	49,500	.54	15	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.750	21/03/2025	16,500	152	282	0.03
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.285	04/03/2024	8,500	160	78	0.01
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.548	06/02/2024	4,600	37	62	0.01
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.560	06/02/2024	7,700	37	107	0.01
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.905	06/02/2024	8,700	31	14	0.00
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.985	04/03/2024	8,500	160	20	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.433	27/02/2024	2,300	17	1	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.500	22/08/2025	17,000	211 59	287 156	0.03
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.000	16/04/2025	5,800 6.600	59 66	156 179	0.02
	Call - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay Receive	3.000 5.500	22/04/2025 03/01/2025	6,600 9,600	66 45	179 24	0.02 0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	30/01/2025	14,000	45 66	24 39	0.00
	Tut - OTC 10-Teal Illerest Nate 3Wap	2-MOHUL USD-FIDOK	neceive	3.300	20/01/2023	14,000	\$ 7,897	\$ 8,109	0.88
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# OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Cost	Fair Value	% of Net Assets
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/01/2054	\$ 66.000	09/01/2024	37,000	\$ 1	\$ 0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	75.000	09/01/2024	140,000	5	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/03/2054	75.000	06/03/2024	75,000	3	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.500% due 01/03/2054	76.000	06/03/2024	20,000	1	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.500% due 01/02/2054	74.000	06/02/2024	100,000	4	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.500% due 01/03/2054	79.000	06/03/2024	38,400	1	0	0.00
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	70.000	06/02/2024	100,000	4	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 7.000% due 01/02/2054	80.000	06/02/2024	41,600	2	0	0.00
					\$ 21	\$ 0	0.00

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INTEREST RATE SWAPTIONS										
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets	
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.000%	13/01/2025	14,000	\$ (105)	\$ (71)	(0.01)	
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.600	01/02/2024	30,000	(33)	(40)	0.00	
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.000	25/03/2025	16,300	(185)	(371)	(0.04)	
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.750	18/03/2024	140,000	(68)	(1)	0.00	
							\$ (391)	\$ (483)	(0.05)	

# Schedule of Investments Mortgage Opportunities Fund (Cont.)

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	\$ 97.891	09/01/2024	2,000	\$ (8)	\$ (23)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	98.813	09/01/2024	3,000	(16)	(9)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.094	06/02/2024	2,000	(8)	(16)	0.00
PM	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	96.828	09/01/2024	3,500	(19)	(75)	(0.01)
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	99.227	06/02/2024	1,000	(5)	(1)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.227	06/02/2024	1,000	(4)	(7)	0.00
1SC	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	98.406	09/01/2024	1,000	(5)	(7)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	96.391	06/02/2024	10,000	(30)	(14)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.500% due 01/02/2054	100.258	06/02/2024	7,000	(38)	(49)	(0.01)
λL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	95.813	06/02/2024	2,000	(11)	(9)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	97.813	06/02/2024	2,000	(10)	(11)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	97.078	09/01/2024	9,000	(65)	(171)	(0.02)
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	97.945	09/01/2024	5,000	(16)	(4)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	98.469	09/01/2024	2,000	(9)	(13)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	98.813	09/01/2024	2,000	(9)	(6)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.195	09/01/2024	14,300	(53)	(36)	(0.01)
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.656	09/01/2024	9,000	(21)	(10)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.906	09/01/2024	1,000	(3)	(1)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	96.813	06/02/2024	2,000	(5)	(4)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	98.313	06/02/2024	9,000	(35)	(107)	(0.01)
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	98.391	06/02/2024	9,000	(37)	(103)	(0.01)
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	100.813	06/02/2024	2,000	(3)	(4)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.500% due 01/02/2054	101.375	06/02/2024	8,000	(16)	(11)	0.00
					\$ (426)	\$ (691)	(0.07)

<sup>(1)</sup> Notional Amount represents the number of contracts.

	CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 599	\$ 758	\$ 0	\$ (6)	\$ (6)	0.00
BPS	01/2024	€ 21,042	22,955	0	(294)	(294)	(0.03)
	01/2024	\$ 417	€ 386	10	0	10	0.00
BRC	01/2024	£ 67,456	\$ 85,371	0	(625)	(625)	(0.07)
CBK	01/2024	\$ 504	£ 398	3	0	3	0.00
MYI	01/2024	€ 102	\$ 113	1	0	1	0.00
	01/2024	\$ 48	£ 37	0	0	0	0.00
				\$ 14	\$ (925)	\$ (911)	(0.10)

# HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CAD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

						Net Unrealised	
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 9,850	CAD 13,395	\$ 309	\$ 0	\$ 309	0.04
CBK	01/2024	456	619	14	0	14	0.00
GLM	01/2024	10,175	13,822	309	0	309	0.03
MYI	01/2024	56	74	0	0	0	0.00
UAG	01/2024	9,970	13,524	287	0	287	0.03
				\$ 919	\$ 0	\$ 919	0.10

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF 207	\$ 243	\$ 0	\$ (3)	\$ (3)	0.00
	01/2024	\$ 24	CHF 20	0	0	0	0.00
BRC	01/2024	10	9	0	0	0	0.00
CBK	01/2024	497	430	14	0	14	0.00
GLM	01/2024	925	810	39	0	39	0.01
MYI	01/2024	911	795	34	0	34	0.00
UAG	01/2024	900	785	34	0	34	0.00
				\$ 121	\$ (3)	\$ 118	0.01

\$ 8,718

0.94

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 1,446	\$ 1,583	\$ 0	\$ (14)	\$ (14)	0.00
	01/2024	\$ 8,356	€ 7,667	118	(2)	116	0.01
BRC	01/2024	95,743	87,056	446	0	446	0.05
CBK	01/2024	€ 1,678	\$ 1,828	2	(28)	(26)	0.00
	01/2024	\$ 4,522	€ 4,120	30	0	30	0.00
MBC	01/2024	€ 235	\$ 256	0	(4)	(4)	0.00
	01/2024	\$ 1,852	€ 1,693	18	0	18	0.00
MYI	01/2024	95,685	87,056	504	0	504	0.05
UAG	01/2024	95,759	87,056	430	0	430	0.04
				\$ 1,548	\$ (48)	\$ 1,500	0.15

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$	653	£	515	\$ 4	\$ 0	\$ 4	0.00
BPS	01/2024		1,117		881	6	0	6	0.00
BRC	01/2024		22		17	0	0	0	0.00
CBK	01/2024	£	20	\$	25	0	0	0	0.00
	01/2024	\$	379	£	298	1	0	1	0.00
GLM	01/2024	£	3	\$	4	0	0	0	0.00
MBC	01/2024		125		157	0	(1)	(1)	(0.01)
	01/2024	\$	229	£	181	1	0	1	0.00
MYI	01/2024	£	10	\$	13	0	0	0	0.00
SCX	01/2024	\$	6,412	£	5,070	50	0	50	0.01
SSB	01/2024		4,759		3,772	49	0	49	0.01
UAG	01/2024	£	. 3	\$	4	0	0	0	0.00
	01/2024	\$	6,412	£	5,067	47	0	47	0.01
						\$ 158	\$ (1)	\$ 157	0.02

# **Total OTC Financial Derivative Instruments**

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Fannie Mae, TBA 4.000% due 01/01/2039 Ginnie Mae, TBA 2.000% due 01/01/2054 2.500% due 01/01/2054	\$ 7,800 4,300 26,200	\$ (7,654) (3,642) (22,923)	(0.83) (0.39) (2.48)
3.500% due 01/01/2054	2,250	(2,096)	(0.23)
Uniform Mortgage-Backed Security, TBA 2.000% due 01/01/2039 2.000% due 01/01/2054 2.000% due 01/02/2054 2.500% due 01/01/2054 3.000% due 01/02/2054 3.000% due 01/01/2039 3.000% due 01/02/2054 (g) 3.000% due 01/02/2054 3.500% due 01/02/2054 4.000% due 01/02/2054 4.000% due 01/02/2054 6.000% due 01/02/2054	22,800 33,750 102,600 9,000 96,500 500 34,250 38,000 37,600 1,200 56,000 20,600	(20,445) (27,591) (83,972) (7,658) (82,213) (471) (30,334) (33,697) (34,533) (1,135) (53,018) (20,918)	(2.21) (2.98) (9.08) (0.83) (8.88) (0.05) (3.28) (3.64) (3.73) (0.12) (5.73) (2.26)
Total Securities Sold Short		\$ (432,300)	(46.72)
Total Investments		\$ 1,541,964	166.65
Other Current Assets & Liabilities		\$ (616,708)	(66.65)
Net Assets		\$ 925,256	100.00

# NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Principal only security.
- (c) When-issued security.

# Schedule of Investments Mortgage Opportunities Fund (Cont.)

- (d) Zero coupon security.
- (e) Principal amount of security is adjusted for inflation.
- (f) Affiliated to the Fund.
- (g) Security sold short as at 31 December 2023 is covered by long portfolio investments in transferable securities and money market instruments.
- (h) Securities with an aggregate fair value of \$59,020 (31 December 2022: \$324,164) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (i) Security with an aggregate fair value of \$821 (31 December 2022: \$Nil) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Securities with an aggregate fair value of \$1,837 (31 December 2022: \$Nil) and cash of \$Nil (31 December 2022: \$4,656) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of \$6,307 (31 December 2022: \$4,327) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$460 (31 December 2022: \$4,020) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,894,376	\$ 7,833	\$ 1,902,209
Investment Funds	4	0	0	4
Repurchase Agreements	0	68,968	0	68,968
Financial Derivative Instruments(3)	0	3,083	0	3,083
Securities Sold Short	0	(432,300)	0	(432,300)
Totals	\$ 4	\$ 1,534,127	\$ 7,833	\$ 1,541,964

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,723,820	\$ 1,179	\$ 1,724,999
Investment Funds	23	0	0	23
Repurchase Agreements	0	17,318	0	17,318
Financial Derivative Instruments(3)	0	26,778	0	26,778
Securities Sold Short	0	(518,212)	0	(518,212)
Totals	\$ 23	\$ 1,249,704	\$ 1.179	\$ 1,250,906

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- 3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

					Reverse	
Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Repurchase Agreements	% of Net Assets
BOS	5.560%	13/12/2023	16/01/2024	\$ (55,692)	\$ (55,855)	(6.04)
<b>Total Reverse Repurchase Agreements</b>					\$ (55,855)	(6.04)

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions	% of Net Assets
BPG	5.710%	28/12/2023	04/01/2024	\$ (822)	\$ (823)	(0.09)
Total Sale-Buyback Financing Transactions					\$ (823)	(0.09)

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022					
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>			
BOA	\$ (36)	\$ 0	\$ (36)	\$ (3,187)	\$ 2,810	\$ (377)			
BPS	775	(600)	175	3,438	(3,310)	128			
BRC	273	(370)	(97)	500	(480)	20			
CBK	1,187	(1,300)	(113)	11,235	(10,950)	285			
CLY	N/A	N/A	N/A	11	0	11			
DUB	2,679	(2,490)	189	6,229	(5,990)	239			
FAR	5	0	5	N/A	N/A	N/A			
GLM	1,202	(1,050)	152	1,201	(1,080)	121			
JPM	438	(340)	98	(743)	730	(13)			
MBC	14	0	14	2,699	(2,490)	209			
MSC	(70)	0	(70)	(94)	0	(94)			
MYC	1,305	(1,250)	55	2,285	(2,410)	(125)			
MYI	539	(1,070)	(531)	(6)	0	(6)			
SAL	(490)	460	(30)	(418)	480	62			
SCX	50	0	50	1,971	(1,850)	121			
SSB	49	0	49	4	0	4			
UAG	798	(1,320)	(522)	N/A	N/A	N/A			

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	12.84	25.41
Transferable securities dealt in on another regulated market*	192.75	174.84
Other transferable securities	N/A	2.90
Investment funds	0.00	0.00
Repurchase agreements	7.45	2.04
Financial derivative instruments dealt in on a regulated market	(0.35)	0.54
Centrally cleared financial derivative instruments	(0.26)	(0.35)
OTC financial derivative instruments	0.94	2.96
Securities sold short	(46.72)	(61.03)
Reverse repurchase agreements	(6.04)	(37.27)
Sale-buyback financing transactions	(0.09)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	0.07	0.10
U.S. Government Agencies	161.34	121.51
U.S. Treasury Obligations	0.80	0.51
Non-Agency Mortgage-Backed Securities	21.71	37.20
Asset-Backed Securities	21.67	35.71
Short-Term Instruments	N/A	8.12
Investment Funds	0.00	0.00
Repurchase Agreements	7.45	2.04
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.35)	0.54
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	(0.26)	(0.35)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.88	3.42
Options on Securities	0.00	0.00
Written Options	()	41
Interest Rate Swaptions	(0.05)	(1.08)
Options on Securities	(0.07)	(0.20)
Forward Foreign Currency Contracts	(0.10)	0.14
Hedged Forward Foreign Currency Contracts	0.28	0.68
Securities Sold Short	(46.72)	(61.03)
Other Current Assets & Liabilities	(66.65)	(47.31)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS
TRANSFERABLE SECURITIES	(0003)	(0003)	ASSETS	Nationwide Building Society	(0003)	(0003)	ASSETS	3.600% due 25/11/2048	\$ 1.155 \$	1,109	0.06
CORPORATE BONDS & NOTES BANKING & FINANCE				5.264% due 10/11/2026 \$ Nykredit Realkredit A/S	900		0.05	5.456% due 01/05/2038 5.498% due 01/01/2036 5.775% due 01/09/2035	163 237 6	167	0.01 0.01 0.00
AerCap Ireland Capital DAC 2.875% due 14/08/2024 \$	1,700 \$	1,668	0.09	Royal Bank of Canada	42,597 9,400	6,334 9,475	0.32	5.805% due 01/07/2035 5.865% due 01/10/2027 6.122% due 25/03/2038	3 2,939 298	3 2,922	0.00
American Honda Finance Corp. 5.000% due 23/05/2025	4,100	4,114	0.21	5.850% due 18/03/2027 £  Sumitomo Mitsui Banking Corp.	5,400	6,883	0.35	6.129% due 01/07/2044 6.705% due 01/11/2035	1 3	1 3	0.00
American Tower Corp. 1.450% due 15/09/2026 3.800% due 15/08/2029	8,200 1,305	7,476 1.240		3.602% due 16/02/2026 €  Toronto-Dominion Bank 0.500% due 03/04/2024	5,000	5,558 3,287	0.28	Freddie Mac 3.000% due 01/11/2032 3.250% due 25/10/2063	10,266 8,114	9,820 7.951	0.50 0.40
Australia & New Zealand Banking 4.675% due 15/06/2026	<b>Group L</b> 1 5,000	td. 5,007	0.26		9,000	9,005	0.46	3.400% due 15/08/2040 4.000% due 01/01/2048	1,225 1,456	1,169 1,406	0.06 0.07
	1,450	1,632	0.08	5.900% due 22/08/2024 UniCredit SpA	4,700	·	0.24	4.700% due 01/05/2031 5.261% due 15/07/2040 5.491% due 01/06/2035	0 398 8	0 400 8	0.00 0.02 0.00
Banco Santander Totta S.A. 3.750% due 11/09/2026 Bank of America Corp.	1,400	1,575	80.0	3.375% due 31/01/2027 €  Van Lanschot Kempen NV  3.500% due 31/05/2026	6,200	6,935	0.35	5.668% due 15/03/2042 5.750% due 01/09/2037	169 307	314	0.01
1.734% due 22/07/2027 \$ 2.015% due 13/02/2026	1,900 650		0.03	Wells Fargo & Co.	1,100	1,070	0.05	6.021% due 01/09/2035 6.212% due 25/02/2045 <b>Ginnie Mae</b>	2 15		0.00
3.705% due 24/04/2028 5.933% due 15/09/2027 Bank of America N.A.	100 8,500	96 8,677	0.01 0.44	3.000% due 23/10/2026 3.196% due 17/06/2027 3.584% due 22/05/2028	600 3,700 100	570 3,539 95	0.03 0.18 0.00	2.250% due 20/02/2027 2.750% due 20/10/2029 3.000% due 20/05/2047	707 7 278	685 7 262	0.03 0.00 0.01
5.650% due 18/08/2025 6.171% due 18/08/2025	6,100 3,100	6,178 3,108		Wells Fargo Bank N.A. 5.550% due 01/08/2025	6,400	6,469	0.33	3.625% due 20/08/2024 - 20/07/2027	6	6	0.00
	5,000	5,501	0.28	6.181% due 01/08/2025	3,500	3,511 <b>210,097</b>	0.18 <b>10.70</b>	3.875% due 20/04/2026 - 20/04/2041 5.431% due 20/06/2067	132 639	132 641	0.01
Barclays PLC 5.829% due 09/05/2027 6.496% due 13/09/2027	3,900 5,000	3,936 5,142		INDUSTRIALS  Alaska Airlines Pass-Through Tru	ıet			6.137% due 20/10/2065 6.207% due 20/02/2066 6.237% due 20/01/2066	2 3 177	2	0.00 0.00 0.01
Citibank N.A. 5.488% due 04/12/2026	2,600	2,648		4.800% due 15/02/2029 American Airlines Pass-Through	306	298	0.01	6.587% due 20/03/2066 Uniform Mortgage-Backed	328		0.02
5.864% due 29/09/2025 Credit Agricole Home Loan SFH S 0.125% due 16/12/2024 €	11,200 . <b>A</b> . 1,100	11,391		3.000% due 15/04/2030 3.600% due 22/03/2029	134 129	121 121	0.01	3.000% due 01/11/2026 - 01/02/2027 5.500% due 01/08/2053	9,211 3,719		0.46 0.19
<b>Deutsche Bank AG</b> 1.375% due 17/02/2032	10,000	9,094		Carrier Global Corp. 4.375% due 29/05/2025 € DAE Funding LLC	600	669	0.03	6.500% due 01/10/2036 Uniform Mortgage-Backed	27		0.00
Deutsche Bank S.A. Espanola 3.625% due 23/11/2026	600	675	0.03	3.375% due 20/03/2028 \$ Imperial Brands Finance PLC	2,800	2,585	0.13	5.500% due 01/02/2054 6.000% due 01/02/2054 6.500% due 01/02/2054	21,700 21,500 38,300	21,798 21,832 39,247	1.11
Federation des Caisses Desjardin: 5.147% due 27/11/2028 \$ 5.860% due 30/11/2026 £	9,400	9,643 892		3.125% due 26/07/2024 3.500% due 26/07/2026 Nissan Motor Co. Ltd.	200 3,243	197 3,096	0.01 0.16			133,775	
<b>GA Global Funding Trust</b> 6.727% due 11/04/2025 \$	6,800	6,819	0.35	3.522% due 17/09/2025 4.345% due 17/09/2027	2,000 1,600	1,926 1,532	0.10 0.08	U.S. TREASURY OBLIGAT			
Goldman Sachs Group, Inc. 1.431% due 09/03/2027 1.948% due 21/10/2027	2,900 700	2,675 641		Skyworks Solutions, Inc. 1.800% due 01/06/2026	100	93	0.00	0.125% due 15/07/2024 0.125% due 15/10/2024 0.125% due 15/04/2025	33,431 23,984 4,050	32,859 23,463 3,906	1.20
3.272% due 29/09/2025 3.500% due 01/04/2025	700 800	688 782	0.04 0.04	Spirit Airlines Pass-Through Trus 4.100% due 01/10/2029 United Airlines Pass-Through Tru	225	207	0.01	0.250% due 15/01/2025 (e) 1.375% due 15/07/2033	29,877 1,418	29,003 1,376	1.48
3.500% due 16/11/2026 3.615% due 15/03/2028 5.798% due 10/08/2026	2,300 1,000 6,200	2,216 959 6,263	0.05	2.700% due 01/11/2033 3.500% due 01/09/2031	167 380	141 347	0.01	<b>U.S. Treasury Notes</b> 0.375% due 30/09/2027 0.500% due 31/10/2027	100 1,200	88 1,055	0.00
6.451% due 10/08/2026 HSBC Holdings PLC	1,300	1,300		5.875% due 15/04/2029 Volkswagen Group of America F 5.800% due 12/09/2025	1,229 inance I 2,450	1,246 L <b>C</b> 2,471	0.06	0.625% due 30/11/2027 0.625% due 31/12/2027	12,800 10,700	11,284 9,410	0.58 0.48
5.887% due 14/08/2027 JPMorgan Chase & Co. 0.969% due 23/06/2025	1,100	1,116 586		6.333% due 12/09/2025 Warnermedia Holdings, Inc.	2,750	2,757	0.14	0.750% due 31/01/2028	3,100	2,734 <b>115,178</b>	
1.040% due 04/02/2027 1.578% due 22/04/2027	1,100 1,800	1,011 1,662	0.05	3.638% due 15/03/2025 3.755% due 15/03/2027	2,100 2,100	2,055 2,013 <b>21,875</b>	0.10	NON-AGENCY MORTGAG 245 Park Avenue Trust	GE-BACKED S	ECURITI	IES
2.301% due 15/10/2025 3.782% due 01/02/2028 3.960% due 29/01/2027	700 700 2,200	682 677 2,150	0.03	UTILITIES		21,073		3.508% due 05/06/2037 <b>Albion PLC</b>	9,903	9,106	
JPMorgan Chase Bank N.A. 5.110% due 08/12/2026	5,600	5,652		<b>Georgia Power Co.</b> 6.135% due 08/05/2025	4,900	4,912	0.25	0.000% due 17/07/2066 <b>American Home Mortgage</b> 5.850% due 25/09/2046	£ 1,000 Assets Trust \$ 94	1,276	0.06
	1,300	1,477	0.08	NextEra Energy Capital Holdings 6.051% due 01/03/2025	5 <b>, Inc</b> . 1,600	1,615	0.08	American Home Mortgage 5.750% due 25/03/2046		st	0.00
Morgan Stanley 1.512% due 20/07/2027 2.188% due 28/04/2026	2,800 1,200	2,559 1,153		Pacific Gas & Electric Co. 3.000% due 15/06/2028	500	456 <b>6,983</b>	0.03	Ashford Hospitality Trust 6.784% due 15/04/2035	6,200		0.31
4.679% due 17/07/2026 6.138% due 16/10/2026 6.296% due 18/10/2028	400 300 900	396 306 943	0.02	Total Corporate Bonds & Notes		238,955		Avon Finance PLC 0.000% due 28/12/2049 Banc of America Funding Ti	£ 8,100	10,304	0.52
Morgan Stanley Bank N.A. 5.882% due 30/10/2026	4,100	4,217		U.S. GOVERNMENT AGENCIE Fannie Mae				4.222% due 26/10/2036 4.772% due 25/05/2035	\$ 3,725 2	3,514	0.00
Nationale-Nederlanden Bank NV 3.625% due 16/10/2026 €	1,100	1,241	0.06	0.928% due 25/03/2037 (a) 2.915% due 01/10/2025 3.000% due 25/10/2040	222 9,609 623	9,314	0.00 0.47 0.03	5.490% due 20/02/2036 <b>Bear Stearns Adjustable Ra</b> 5.820% due 25/01/2034	9 <b>te Mortgage T</b> r 5	ust	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	FAIR % OF PAR VALUE NET DESCRIPTION (0005) (0005) ASSETS
Bear Stearns ALT-A Trust				JPMorgan Mortgage Trust				6.630% due 25/11/2045 \$ 892 \$ 815 0.04
4.170% due 25/08/2036 \$ 4.228% due 25/11/2036	563 \$ 3,186	387 1.763	0.02	4.319% due 25/04/2036  Jupiter Mortgage PLC	\$ 606 \$	536	0.03	<b>Wells Fargo Mortgage-Backed Securities Trust</b> 4.792% due 25/04/2036 1,430 1,354 0.07
4.730% due 25/09/2035 4.964% due 25/01/2036	6 28		0.00	6.021% due 20/07/2060	£ 10,339	13,180	0.67	289,451 14.75
5.215% due 25/07/2035	780	526	0.03	<b>Lehman XS Trust</b> 5.830% due 25/11/2035	\$ 2,980	2,868	0.15	ASSET-BACKED SECURITIES
7.045% due 25/01/2035  Bear Stearns Mortgage Funding 1	1,481	1,388	0.07	5.830% due 25/07/2037	8,948	8,199	0.42	Aames Mortgage Investment Trust
5.810% due 25/06/2047	323		0.01	6.010% due 25/12/2035 London Wall Mortgage Capital	4,310 <b>I PLC</b>	3,997	0.20	6.385% due 25/10/2035 2,900 2,733 0.14
5.830% due 25/10/2036  Bear Stearns Structured Products	1,309	1,097	0.06	5.970% due 15/05/2051 6.020% due 15/05/2052	£ 6,380 4,740	8,084 6,015		ACE Securities Corp. Home Equity Loan Trust 5.790% due 25/10/2036 3,924 1,452 0.07
3.993% due 26/12/2046	443	335	0.02	Luminent Mortgage Trust	4,740	0,013	0.51	Ameriquest Mortgage Securities, Inc. Asset-Backed
4.805% due 26/01/2036  Braemar Hotels & Resorts Trust	1,536	1,137	0.06	5.870% due 25/10/2046	\$ 143	125	0.01	Pass-Through Certificates 6.050% due 25/11/2035 3,026 2,756 0.14
6.354% due 15/06/2035	116	116	0.01	MASTR Adjustable Rate Mortg 5.812% due 25/12/2046	9,191	6,783	0.35	6.385% due 25/09/2035 6,000 5,565 0.28 6.430% due 25/10/2035 1,700 1,557 0.08
<b>Brants Bridge PLC</b> 6.120% due 14/06/2066 £	931	1,184	0.06	Mellon Residential Funding Co Through Trust	orp. Mortgag	je Pass-		AREIT LLC
BX Trust	7.010	6.001	0.25	5.956% due 15/06/2030	4	4	0.00	7.470% due 17/08/2041 500 501 0.03 Ares European CLO DAC
6.679% due 15/05/2035 \$ Canada Square Funding PLC	7,010	6,901	0.35	Merrill Lynch Mortgage Invest 4.757% due 25/12/2034	ors Trust 4	4	0.00	4.625% due 15/10/2030 € 1,139 1,249 0.06
6.000% due 17/06/2058 £	2,157	2,738	0.14	5.890% due 25/02/2036	6	5	0.00	4.745% due 15/10/2031 987 1,080 0.06 Asset-Backed European Securitisation Transaction
Canterbury Finance PLC 6.046% due 16/05/2058	1,852	2,356	0.12	5.930% due 25/04/2029 5.970% due 25/11/2035	100 3	2	0.00	Twenty-One BV
Citigroup Commercial Mortgage				6.465% due 25/12/2029	79	72	0.00	4.553% due 21/09/2031 784 869 0.04 Asset-Backed Funding Certificates Trust
6.556% due 15/12/2036 \$ Citigroup Mortgage Loan Trust	1,000	991	0.05	Mortimer BTL PLC 0.000% due 22/12/2056	£ 1,000	1,278		5.790% due 25/11/2036 \$ 6,039 2,394 0.12
5.322% due 25/08/2035	52		0.00	5.920% due 23/06/2053 Pierpont BTL PLC	416	528	0.03	<b>Auto ABS French Leases FCT</b> 4.615% due 28/10/2035 € 5,000 5,543 0.28
6.980% due 25/05/2035 7.110% due 25/10/2035	1 29		0.00	6.020% due 22/12/2053	9,840	12,473	0.64	AutoFlorence SRL
Countrywide Alternative Loan Tru 5.667% due 20/12/2046	<b>ist</b> 52	15	0.00	<b>Polaris PLC</b> 5.985% due 23/12/2058	981	1,248	0.06	4.826% due 25/12/2046 1,500 1,666 0.09 <b>Autonoria Spain</b>
5.670% due 25/04/2047	1,438	1,349	0.07	Prime Mortgage Trust		•		4.576% due 30/09/2041 2,100 2,327 0.12
5.680% due 25/04/2047 5.750% due 25/04/2037	1,266 572	1,028 475	0.05	5.870% due 25/02/2034 Primrose Residential DAC	\$ 17	16	0.00	<b>Avoca CLO DAC</b> 4.785% due 15/10/2032 4,200 4,582 0.23
5.770% due 25/06/2035 5.790% due 25/02/2047	873 65		0.03	4.626% due 24/03/2061	€ 17,243	18,989	0.97	<b>Avoca Static CLO DAC</b> 5.690% due 15/10/2030 600 662 0.03
5.830% due 25/05/2047	239	204	0.01	Residential Accredit Loans, Inc 6.500% due 25/08/2036	:. <b>Trust</b> \$ 898	702	0.04	Bain Capital Euro CLO DAC
5.890% due 25/07/2046 6.012% due 25/12/2035	3,512 613	3,067 508	0.16	Residential Funding Mortgage				4.733% due 20/01/2032 689 751 0.04
Countrywide Home Loan Mortgag 5.930% due 25/05/2035	ge Pass-Tl 2,971		<b>rust</b> 0.12	5.091% due 25/09/2035 RMAC PLC	434	290	0.01	<b>Bavarian Sky S.A.</b> 4.269% due 20/03/2030 662 731 0.04
6.250% due 25/02/2035	3,146	2,579		0.000% due 15/02/2047	£ 2,000	2,558	0.13	4.309% due 20/11/2031 1,100 1,216 0.06 4.559% due 20/07/2029 1,424 1,574 0.08
Credit Suisse First Boston Mortga 0.098% due 25/06/2032	ge Securi 0		o. 0.00	Sequoia Mortgage Trust 6.072% due 20/12/2034	\$ 211	189	0.01	Bavarian Sky UK PLC
6.050% due 25/03/2032	1	1	0.00	Shamrock Residential DAC	C 17.062	10 775	1.01	5.818% due 20/04/2031 £ 4,500 5,752 0.29 Bear Stearns Asset-Backed Securities Trust
Credit Suisse Mortgage Capital Co 3.950% due 27/12/2037	ertificate: 4,357	s 3,697	0.19	4.726% due 24/01/2061 Stratton Mortgage Funding PL	€ 17,963 . <b>C</b>	19,775	1.01	5.790% due 25/08/2036 \$ 418 400 0.02
Credit Suisse Mortgage Capital Tr	rust			5.920% due 12/12/2043	£ 4,594	5,816	0.30	5.810% due 25/12/2036 1,000 964 0.05 5.970% due 25/05/2037 2,027 1,942 0.10
3.850% due 25/09/2057 6.194% due 15/07/2032	8,038 385	7,807 368	0.40	Structured Adjustable Rate Mo 5.790% due 25/10/2035	\$ 1,903	1,737	0.09	<b>Betony CLO Ltd.</b> 6.732% due 30/04/2031 938 939 0.05
CSAIL Commercial Mortgage Trus		2,000	0.20	6.412% due 25/01/2035 6.478% due 25/02/2034	19 9		0.00	Black Diamond CLO DAC
3.504% due 15/06/2057 Dilosk RMBS DAC	4,030	3,900	0.20	Structured Asset Mortgage Inv		rust		2.500% due 15/05/2032 3,909 3,774 0.19 4.853% due 20/01/2032 € 605 664 0.03
	1,223	1,357	0.07	5.830% due 25/09/2047 5.970% due 19/07/2035	587 13		0.03	4.982% due 15/05/2032 21,788 23,765 1.22
<b>Dutch Property Finance BV</b> 4.602% due 28/07/2058	2,760	3,042	0.15	6.030% due 25/02/2036 6.412% due 25/12/2035	8 50		0.00	Blackrock European CLO DAC 4.635% due 15/03/2031 740 811 0.04
4.652% due 28/04/2059 5.702% due 28/04/2050	10,155 9,579	11,182 10,384		Thornburg Mortgage Securitie	s Trust			BlueMountain Fuji EUR CLO DAC
GSR Mortgage Loan Trust				6.110% due 25/09/2043 Towd Point Mortgage Trust	304	286	0.01	4.615% due 15/07/2030 276 304 0.02 Bumper BE NV/S.A.
5.820% due 25/01/2034 \$ HarborView Mortgage Loan Trust	. 0	0	0.00	3.750% due 25/10/2056	8,100	7,793	0.40	4.576% due 23/10/2031 5,053 5,591 0.28
4.725% due 19/08/2036	9		0.00	Tower Bridge Funding PLC 0.000% due 20/01/2066 (b)	£ 1,000	1,277	0.07	Bumper FR 4.576% due 27/04/2032 10,827 11,982 0.61
5.910% due 19/05/2035 Hilton Orlando Trust	20	18	0.00	6.120% due 21/07/2064	6,393	8,158		Bumper NL BV
6.709% due 15/12/2034	9,170	9,093	0.46	Twin Bridges PLC 5.990% due 01/12/2055	7,149	9,046	0.46	4.529% due 22/03/2035 2,200 2,434 0.12 5.076% due 24/06/2031 1,791 1,983 0.10
Hops Hill PLC 6.197% due 21/12/2055 £	3,353	4,261	0.22	6.170% due 14/06/2055 6.432% due 15/05/2056	846 1,000	1,077 1,278		<b>Cairn CLO DAC</b> 4.552% due 30/04/2031 1,136 1,240 0.06
Impac CMB Trust	2 1/0			Verus Securitization Trust				4.618% due 31/01/2030 422 462 0.02
6.010% due 25/05/2035 6.230% due 25/10/2033	3,149 0	2,885 0	0.00	1.829% due 25/10/2066 WaMu Mortgage Pass-Througl	\$ 5,833 h Certificate	5,090 s Trust	0.26	4.745% due 15/10/2031 600 652 0.03 Carlyle Euro CLO DAC
Independence Plaza Trust 3.911% due 10/07/2035	4,300	4,059	0.21	4.407% due 25/08/2046	25	22	0.00	4.665% due 15/01/2031 793 868 0.04
JPMorgan Alternative Loan Trust				4.615% due 25/10/2035 5.712% due 25/03/2047	219 1,945	1,611		4.892% due 15/08/2032 5,700 6,214 0.32 Carlyle Global Market Strategies CLO Ltd.
6.500% due 25/03/2036  JPMorgan Chase Commercial Mor	1,410		0.04 Trust	6.010% due 25/12/2045 6.050% due 25/10/2045	5 3		0.00	6.795% due 15/07/2031 \$ 6,272 6,265 0.32
6.826% due 15/02/2035	6,201	6,127		6.390% due 25/10/2044	408	386	0.02	Carlyle Global Market Strategies Euro CLO DAC           4.925% due 16/01/2033         € 7,400         8,049         0.41
				6.450% due 25/10/2045	1,689	1,574	0.00	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS		6 OF NET SETS
Carlyle Global Market Strategies				5.770% due 25/09/2036	\$ 2,744 \$		0.05		.71
4.752% due 15/11/2031 Carlyle U.S. CLO Ltd.	€ 799 9		0.04	5.950% due 25/03/2046 6.370% due 25/11/2035 Harvest CLO DAC	503 1,550	487 1,465	0.02 0.07	Park Place Securities, Inc. Asset-Backed Pass- Through Certificates 6.790% due 25/01/2036 \$ 1,000 930 0.	.05
6.697% due 20/04/2031 Carrington Mortgage Loan Trust	\$ 3,757	3,756	0.19	4.566% due 26/06/2030	€ 265		0.01	Pony S.A. Compartment German Auto Loans	
6.460% due 25/06/2035 Cars Alliance Auto Leases France	385	377	0.02	4.695% due 15/10/2030 4.725% due 15/07/2031	2,999 900	3,281 980	0.17	4.502% due 14/11/2032 € 8,600 9,528 0.  Popular ABS Mortgage Pass-Through Trust	.49
4.503% due 21/10/2038  Cedar Funding CLO Ltd.	€ 7,200	7,978	0.41	<b>Hayfin Emerald CLO DAC</b> 0.000% due 25/01/2037 (b)	1,000	1,105	0.06		.08
6.677% due 20/01/2031	\$ 943	942	0.05	Hill FL BV 4.544% due 18/05/2030	6,192	6,861	0.35	6.970% due 25/09/2047 3,105 2,976 0. Red & Black Auto Germany	.15
Chase Funding Trust 6.210% due 25/10/2032	2	2	0.00	4.604% due 18/05/2031 Home Equity Asset Trust	12,500	13,854	0.71		.49
CIFC Funding Ltd. 6.640% due 24/04/2031 6.710% due 24/04/2030	988 957		0.05 0.05	4.787% due 25/10/2035 6.175% due 25/01/2036	\$ 2,900 956	2,793 895	0.14 0.05		.10
Citigroup Mortgage Loan Trust,	Inc.			HSI Asset Securitization Corp. 6.250% due 25/01/2036	<b>Trust</b> 1,200	991	0.05	·	.15
7.120% due 25/07/2037 Citizen Irish Auto Receivables Tr	198 ust DAC	193	0.01	JPMorgan Mortgage Acquisiti		1 202	0.07		.06
4.623% due 15/12/2032 4.653% due 15/12/2029	€ 1,884 718	2,090 794	0.11 0.04	6.400% due 25/12/2035  JPMorgan Mortgage Acquisiti	1,339 on Trust	1,293	0.07	6.535% due 25/05/2035 2,000 1,889 0. <b>Residential Asset Securities Corp. Trust</b>	.10
Compartment VCL				5.730% due 25/06/2037 5.750% due 25/03/2047	77 610		0.00	5.750% due 25/07/2036 1,200 1,148 0.  Retail Automotive CP Germany UG	.06
4.273% due 21/04/2029 4.273% due 21/08/2029	718 2,422	2,678	0.04 0.14	5.905% due 25/05/2036	493		0.02	4.553% due 21/07/2034 € 5,298 5,863 0.	.30
4.283% due 21/01/2029 Countrywide Asset-Backed Certi	2,072	2,291	0.12	<b>Jubilee CLO DAC</b> 4.565% due 15/04/2030	€ 367		0.02	<b>Revocar UG</b> 4.473% due 21/09/2036 5,799 6,423 0.	.33
5.870% due 25/08/2034	\$ 112		0.01	4.575% due 15/04/2030 4.615% due 15/04/2031	945 1,200	1,037 1,304		4.513% due 21/04/2036 932 1,033 0. Saxon Asset Securities Trust	.05
Countrywide Asset-Backed Certi 4.626% due 25/01/2037	ficates Tru 89		0.00	KKR CLO Ltd. 6.655% due 15/04/2031	\$ 951		0.05		.01
5.610% due 25/08/2037 5.750% due 25/02/2037	86 889	86 834	0.00	Koromo Italy SRL	) 931	930	0.05	SC Germany S.A. Compartment Consumer 4.578% due 15/09/2037 € 8,100 8,985 0.	.46
5.750% due 25/03/2037	953 543	912	0.05	4.676% due 26/02/2035 Laurelin DAC	€ 840	930	0.05	SCF Rahoituspalvelut DAC	
6.010% due 25/03/2036 6.475% due 25/10/2035	108	106	0.01	4.713% due 20/10/2031	1,045	1,143	0.06		.06 .34
6.565% due 25/07/2035 Credit Suisse First Boston Mortg 5.077% due 25/01/2032	51 <b>age Securi</b> 2	ties Corp	0.00 <b>p.</b> 0.00	<b>LCM LP</b> 6.785% due 15/10/2031	\$ 7,015	7,008	0.36	·	.49
Credit-Based Asset Servicing & S		on LLC		Long Beach Mortgage Loan To 5.910% due 25/02/2036	918		0.05	<b>Silver Arrow S.A.</b> 4.273% due 15/02/2030 5,647 6,243 0.	.32
7.045% due 25/03/2046 Cumulus Static CLO DAC	1,500	1,429	0.07	6.030% due 25/10/2034 6.070% due 25/01/2036	5 336		0.00	Specialty Underwriting & Residential Finance Trust 5.590% due 25/03/2037 \$ 4,626 2,514 0.	.13
5.499% due 25/04/2033	€ 1,000	1,104	0.06	LT Autorahoitus DAC 4.534% due 18/07/2033	£ 11 010	13,087	0.67	5.970% due 25/06/2037 5,803 3,362 0.	.17
CVC Cordatus Loan Fund DAC 4.555% due 15/09/2031	896	975	0.05	4.744% due 18/12/2032	€ 11,810 9,040	10,036		Steele Creek CLO Ltd.	
Driver UK Multi-Compartment S. 5.847% due 25/04/2031	A. £ 9,400	12,004	0.61	Madison Park Funding Ltd. 6.405% due 15/04/2029	\$ 2,047	2,039	0.10	6.744% due 21/04/2031 971 972 0.  Structured Asset Investment Loan Trust	.05
<b>Dryden Euro CLO DAC</b> 4.862% due 15/05/2034	€ 998			Man GLG Euro CLO DAC 4.615% due 15/12/2031	€ 923	1 008	0.05	5.650% due 25/09/2036 6,581 4,070 0. 6.090% due 25/01/2036 1,180 1,086 0.	
E-Carat PLC				4.645% due 15/10/2030 4.835% due 15/01/2030	357 262	392	0.02	6.235% due 25/08/2035 1,433 1,375 0.	.07
5.567% due 18/08/2029 Ellington Loan Acquisition Trust	£ 514	656	0.03	5.779% due 15/10/2036	600		0.01	Structured Asset Securities Corp. Mortgage Loan Trust 5.740% due 25/03/2036 1,405 1,300 0.	.07
6.520% due 25/05/2037	\$ 1,714	1,666	0.08	MidOcean Credit CLO 6.794% due 21/04/2031	\$ 12,444	12,444	0.63	5.780% due 25/08/2046 3,164 2,758 0. 5.790% due 25/10/2036 1,560 1,085 0.	.06
EquiFirst Mortgage Loan Trust 7.195% due 25/12/2034	449	426	0.02	Morgan Stanley ABS Capital, 5.600% due 25/10/2036	Inc. Trust 702	611	0.03	5.890% due 25/02/2037 1,145 1,104 0. Toro European CLO DAC	.06
<b>FACT Master S.A.</b> 4.539% due 20/07/2028	€ 1,286	1,425	0.07	5.970% due 25/04/2036	1,658	1,555	0.08	4.812% due 15/02/2034 € 5,100 5,557 0.	.28
FCT CA Leasing				6.325% due 25/03/2034 6.385% due 25/07/2034	908 901	907	0.05	<b>Trinitas CLO Ltd.</b> 6.777% due 20/07/2031 \$ 1,535 1,536 0.	.08
4.736% due 26/02/2042 First Franklin Mortgage Loan Tru	1,151 <b>ıst</b>	1,276	0.07	6.385% due 25/09/2034 Morgan Stanley Home Equity	1,460 Loan Trust	1,436	0.07	<b>Venture CLO Ltd.</b> 6.535% due 15/04/2027 2,628 2,628 0.	.13
5.950% due 25/05/2036	\$ 6,681	5,609	0.29	5.790% due 25/04/2036	194	139	0.01	6.915% due 15/01/2032 1,000 998 0.	.05
Fremont Home Loan Trust 5.810% due 25/02/2037	3,862	1,297	0.07	Morgan Stanley Mortgage Los 5.650% due 25/12/2036	an Trust 1,834	650	0.03	Washington Mutual Asset-Backed Certificates Trust 5.780% due 25/08/2036 819 776 0.	.04
FTA Santander Consumo 4.773% due 21/03/2036	€ 864	956	0.05	Nomura Home Equity Loan, In 6.100% due 25/02/2036	c. Home Equ 1,417	uity Loan 1,272		Wells Fargo Home Equity Asset-Backed Securities Trus 5.965% due 25/05/2036 258 257 0.	
<b>GE-WMC Asset-Backed Pass-Thro</b> 6.110% due 25/12/2035	ough Certit \$ 3,139	ficates 2,989	0.15	Northwoods Capital Ltd. 7.246% due 15/06/2031	976	978	0.05	428,392 21.	.83
Ginkgo Personal Loans 4.666% due 23/09/2044	€ 1,500	1,662	0.08	Octagon Investment Partners 6.867% due 20/01/2031	Ltd. 2,246	2,249	0.11	SOVEREIGN ISSUES	
Ginkgo Sales Finance 4.576% due 25/11/2049	2,872	3,183	0.16	Option One Mortgage Loan Tr	rust				.27
Greystone Commercial Real Esta 6.656% due 15/09/2037		td.	0.10	5.690% due 25/04/2037 Option One Mortgage Loan Ti	1,963 rust	1,372	0.07	0.723% due 22/03/2025 1,260 1,344 0.	
Griffith Park CLO DAC				Asset-Backed Certificates 6.205% due 25/11/2035	274	223	0.01		.01
4.704% due 21/11/2031 GSAA Home Equity Trust	€ 5,975	6,496		<b>OZLME DAC</b> 5.288% due 27/07/2032	€ 1,440	1,553	0.08	SHORT-TERM INSTRUMENTS COMMERCIAL PAPER	
5.970% due 25/01/2036 GSAMP Trust	\$ 969	331	0.02	Palmer Square European Loar 0.000% due 15/05/2033	Funding DA 1,000	1,102	0.06	Bank of Nova Scotia	20
5.610% due 25/12/2036	994	523	0.03	5.602% due 15/11/2032	579		0.03	5.272% due 01/02/2024 CAD 7,400 5,584 0. 5.298% due 16/01/2024 3,400 2,572 0.	.28 .13

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
Canadian Imperial Bank of Com 5.229% due 02/01/2024 CAD	2,000 \$	1,516		(0.252)% due 26/02/2024 (c)(d)	¥ 3,113,000	\$ 22,086	1.13	INVESTMENT FUNDS COLLECTIVE INVESTMEN	T SCHEMES		
5.271% due 07/02/2024 Royal Bank of Canada	2,700	2,036		(0.231)% due 26/02/2024 (c)(d) (0.206)% due	837,000	5,938	0.30	PIMCO Select Funds plc - PIMCO US Dollar			
5.342% due 01/02/2024	3,043 _	2,296 <b>14,004</b>		13/02/2024 (c)(d) (0.202)% due	1,666,000	11,820		Short-Term Floating NAV Fund (f)	17,975,383 \$	179,118	9.12
JAPAN TREASURY BILLS				13/02/2024 (c)(d)	3,654,000	25,923 <b>86,905</b>	1.32 4.43	Total Investment Funds	9	179,118	9.12
	,913,000	20,663	1.06	Total Short-Term Instrum		100,909					
(0.269)% due 09/01/2024 (c)(d) (0.260)% due	33,000	234	0.01	Total Transferable Secu	irities	\$ 1,318,561	67.18				
09/01/2024 (c)(d)	34,000	241	0.01								

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Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
BOS	5.420%	29/12/2023	02/01/2024	\$ 130,000	U.S. Treasury Notes				
					3.625% due 31/03/2030	\$ (132,961)	\$ 130,000	\$ 130,078	6.62
BPS	5.460	29/12/2023	02/01/2024	80,000	Ginnie Mae 5.500% due 20/10/2052	(82,373)	80,000	80,049	4.08
	5.600	29/12/2023	02/01/2024	19,700	U.S. Treasury Notes				
					1.875% due 15/02/2032	(20,093)	19,700	19,712	1.00
BRC	5.420	02/01/2024	03/01/2024	38,800	Freddie Mac 7.000% due 01/01/2054	(40,217)	38,800	38,806	1.98
DEU	5.480	02/01/2024	03/01/2024	11,000	U.S. Treasury Bonds				
					2.750% due 15/08/2042	(11,260)	11,000	11,002	0.56
FICC	2.600	29/12/2023	02/01/2024	1,388	U.S. Treasury Notes				
					4.875% due 30/11/2025	(1,416)	1,388	1,388	0.07
GSC	5.450	29/12/2023	02/01/2024	50,000	Ginnie Mae 4.500% due 20/07/2052	(52,981)	50,000	50,030	2.55
SAL	5.390	29/12/2023	02/01/2024	25,000	U.S. Treasury Notes				
					0.750% due 31/03/2026	(25,551)	25,000	25,015	1.27
	5.450	29/12/2023	02/01/2024	130,000	U.S. Treasury Notes				
					0.875% due 30/09/2026	(132,893)	130,000	130,079	6.62
TDM	5.450	29/12/2023	02/01/2024	58,700	U.S. Treasury Bonds				
				,	2.375% due 15/02/2042	(60,377)	58,700	58,736	2.99
Total Repurcha	ase Agreeme	ents				\$ (560,122)	\$ 544,588	\$ 544,895	27.74

<sup>(1)</sup> Includes accrued interest.

# FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
E-mini S&P 500 Index March Futures	Long	03/2024	2,287	\$ 19,145	0.97
Euro-Bund 10-Year Bond March Futures	Short	03/2024	73	(334)	(0.02)
U.S. Treasury 2-Year Note March Futures	Short	03/2024	505	(80)	0.00
U.S. Treasury 5-Year Note March Futures	Long	03/2024	131	307	0.02
U.S. Treasury 10-Year Note March Futures	Short	03/2024	238	(845)	(0.04)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	11	(128)	(0.01)
United Kingdom Long Ğilt March Futures	Short	03/2024	6	(53)	0.00
				\$ 18,012	0.92
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 18,012	0.92

## CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2026	\$ 2,500	\$ (19)	0.00
AT&T, Inc.	1.000	20/12/2026	1,100	(6)	0.00
AT&T, Inc.	1.000	20/06/2028	700	11	0.00
xelon Generation Co. LLC	1.000	20/12/2024	800	(2)	0.00
General Electric Co.	1.000	20/06/2026	1,700	15	0.00
General Electric Co.	1.000	20/12/2026	3,700	31	0.00
				\$ 30	0.00

#### CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	Receive Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets
CDX.IG-41 5-Year Index	1.000%	20/12/2028	\$ 198.700	\$ 1.575	0.08

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	1.750%	15/06/2024	\$ 237,900	\$ 893	0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	22,900	(128)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	28,900	374	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.875	07/02/2050	300	140	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.000	15/01/2050	900	433	0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.000	20/03/2050	1,900	904	0.05
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	3,200	209	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	7,100	183	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	7,200	37	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	12,300	176	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	37,700	(270)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	70,400	(788)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	50,900	(401)	(0.02)
Receive(3)	6-Month EUR-EURIBOR	3.500	20/03/2026	€ 23,800	(420)	(0.02)
Receive	CPURNSA	2.418	11/07/2052	\$ 5,700	81	0.00
					\$ 1,423	0.07
Total Centra	ally Cleared Financial Derivative Instruments				\$ 3,028	0.15

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

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### **TOTAL RETURN SWAPS ON INDICES** Unrealised Appreciation/ # of Shares **Notional** Maturity **Premiums** Fair % of Counterparty Pay/Receive or Units Floating Rate Paid/(Received) (Depreciation) Value Net Assets Security Amount Date S&P 500 Total 1-Month USD-LIBOR CBK Receive 677 plus a specified spread 6.992 10/01/2024 \$ 0 (29)\$ (29)0.00 Return Index 4,143 S&P 500 Total 1-Month USD-LIBOR Receive 42,788 17/01/2024 0 (185)(0.01)(185)Return Index plus a specified spread FAR 3,736 Receive S&P 500 Total 1-Month USD-LIBOR 38,585 05/06/2024 n (164)(164)plus a specified spread (0.01)Return Index Receive 21,307 1-Month USD-LIBOR S&P 500 Total Return Index plus a specified spread 220,055 26/06/2024 0 (940)(940)(0.05)JPM Receive S&P 500 Total 9,621 1-Month USD-LIBOR 99.364 06/03/2024 0 (416)(416)(0.02)Return Index plus a specified spread 5,404 Receive S&P 500 Total 1-Month USD-LIBOR Return Index plus a specified spread 55,812 20/03/2024 0 (233)(233)(0.01)Receive 14,061 1-Month USD-LIBOR S&P 500 Total 145,220 10/04/2024 0 (623)(623)(0.03)Return Index plus a specified spread RBC 340 Receive S&P 500 Total 1-Month USD-LIBOR Return Index plus a specified spread 3,511 17/01/2024 0 (15)(15)0.00 Receive 5,593 S&P 500 Total 1-Month USD-LIBOR 57,764 24/01/2024 0 (243)(243)Return Index plus a specified spread (0.01)Receive S&P 500 Total 13,035 1-Month USD-LIBOR Return Index plus a specified spread 134,623 21/02/2024 0 (561)(561)(0.03)24,072 Receive S&P 500 Total 1-Month USD-LIBOR Return Index plus a specified spread 248,612 15/05/2024 0 (1,041)(1,041)(0.05)12,647 Receive S&P 500 Total 1-Month USD-LIBOR Return Index plus a specified spread 130,616 17/07/2024 0 (563)(563)(0.03)Receive S&P 500 Total 1,157 1-Month USD-LIBOR 0 Return Index plus a specified spread 11.949 24/07/2024 (52)(52)0.00 Receive S&P 500 Total 1,365 1-Month USD-LIBOR Return Index plus a specified spread 14,097 07/08/2024 0 (62)(62)(0.01)5,226 Receive S&P 500 Total 1-Month USD-LIBOR Return Index plus a specified spread 53,973 16/10/2024 0 (231)(231)(0.01)Receive S&P 500 Total 1,366 1-Month USD-LIBOR Return Index plus a specified spread 14,108 06/11/2024 0 (60)(60)0.00 Receive S&P 500 Total 10,727 1-Month USD-LIBOR plus a specified spread 110,787 13/11/2024 (474)(474)(0.02)Return Index

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

<sup>(3)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
TOR	Receive	S&P 500 Total Return Index	167	1-Month USD-LIBOR plus a specified spread	\$ 1725	21/02/2024	\$ 0	\$ (8)	\$ (8)	0.00
UAG	Receive	S&P 500 Total Return Index	1,532	1-Month USD-LIBOR plus a specified spread	, ,	21/08/2024	0	(69)	(69)	(0.01)
							\$ 0	\$ (5,969)	\$ (5,969)	(0.30)

FURWARD FUREIGN	CURRENCY	CUNTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 3,763	\$ 4,780	\$ 0	\$ (18)	\$ (18)	0.00
	02/2024	CAD 2,700	1,964	0	(84)	(84)	0.00
BPS	01/2024	DKK 18,025	2,659	0	(13)	(13)	0.00
	01/2024	€ 684	744	0	(12)	(12)	0.00
	01/2024	£ 14,347	18,198	0	(92)	(92)	(0.01)
	01/2024	\$ 4,591	€ 4,156	16	(15)	1	0.00
BRC	01/2024	€ 355,202	\$ 390,644	0	(1,820)	(1,820)	(0.10)
	01/2024	¥ 2,980,000	20,284	0	(867)	(867)	(0.04)
	02/2024	3,950,000	26,640	0	(1,607)	(1,607)	(80.0)
CBK	01/2024	CAD 3,400	2,462	0	(118)	(118)	(0.01)
	01/2024	NZD 190	117	0	(3)	(3)	0.00
DUB	01/2024	\$ 1,123	€ 1,018	2	0	2	0.00
GLM	01/2024	DKK 23,880	\$ 3,523	0	(17)	(17)	0.00
	01/2024	\$ 13	MXN 225	0	0	0	0.00
JPM	01/2024	CAD 2,000	\$ 1,464	0	(53)	(53)	0.00
	02/2024	7,400	5,419	0	(196)	(196)	(0.01)
MBC	01/2024	€ 3,041	3,309	0	(51)	(51)	0.00
	01/2024	£ 640	812	0	(4)	(4)	0.00
	01/2024	\$ 1,048	£ 823	2	0	2	0.00
	02/2024	¥ 5,320,000	\$ 35,963	0	(2,004)	(2,004)	(0.10)
MYI	01/2024	€ 37	41	0	0	0	0.00
	01/2024	\$ 1,381	€ 1,261	12	0	12	0.00
	01/2024	1,154	£ 922	22	0	22	0.00
SCX	01/2024	121	ZAR 2,302	4	0	4	0.00
SSB	01/2024	11	£ 9	0	0	0	0.00
	02/2024	CAD 3,043	\$ 2,216	0	(92)	(92)	(0.01)
UAG	01/2024	£ 77,864	98,539	0	(725)	(725)	(0.04)
				\$ 58	\$ (7,791)	\$ (7,733)	(0.40)

# HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 229	\$ 250	\$ 1	\$ (4)	\$ (3)	0.00
	01/2024	\$ 9,042	€ 8,286	114	0	114	0.01
BRC	01/2024	68,696	62,463	320	0	320	0.01
CBK	01/2024	€ 916	\$ 1,008	1	(4)	(3)	0.00
	01/2024	\$ 306	€ 282	5	0	5	0.00
MBC	01/2024	€ 1,930	\$ 2,117	0	(15)	(15)	0.00
	01/2024	\$ 75	€ 69	1	0	1	0.00
MYI	01/2024	77,487	70,499	407	0	407	0.02
RYL	01/2024	19,345	17,677	187	0	187	0.01
UAG	01/2024	77,547	70,499	347	0	347	0.02
				\$ 1,383	\$ (23)	\$ 1,360	0.07

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 0	£ 0	\$ 0	\$ 0	\$ 0	0.00
BRC	01/2024	1	1	0	0	0	0.00
MBC	01/2024	0	0	0	0	0	0.00
SCX	01/2024	£ 21	\$ 26	0	0	0	0.00
	01/2024	\$ 9	£ 7	0	0	0	0.00
SSB	01/2024	7	5	0	0	0	0.00
UAG	01/2024	9	7	0	0	0	0.00
				\$ 0	\$ 0	\$ 0	0.00

# Schedule of Investments StocksPLUS™ Fund (Cont.)

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	App	Unrealised reciation/ oreciation)	% of Net Assets
BOA	01/2024	\$ 119	9 SGD	159	\$ 2	\$ 0	\$	2	0.00
BRC	01/2024	SGD 8	8 \$	6	0	0		0	0.00
	01/2024	\$ 79	9 SGD	105	1	0		1	0.00
CBK	01/2024	118	8	158	1	0		1	0.00
IND	02/2024	SGD 118	8 \$	89	0	(1)		(1)	0.00
MBC	01/2024	8	1	61	0	(1)		(1)	0.00
	01/2024	\$ 7!	5 SGD	101	1	0		1	0.00
	02/2024	SGD 118	8 \$	89	0	(1)		(1)	0.00
SCX	02/2024	118	8	89	0	(1)		(1)	0.00
	02/2024	\$ 269	9 SGD	355	1	0		1	0.00
SSB	01/2024	SGD 434	4 \$	328	0	(1)		(1)	0.00
					\$ 6	\$ (5)	\$	1	0.00
Total OTC Financial Derivat	ive Instruments						\$	(12,341)	(0.63)
Total Investments							\$ 2	,050,966	104.48
Other Current Assets & Liabilities							\$	(4.48)	
Net Assets							\$ 1	,962,988	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Affiliated to the Fund.

Cash of \$49,516 (31 December 2022: \$45,395) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$7,390 (31 December 2022: \$40,550) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,317,011	\$ 1,550	\$ 1,318,561
Investment Funds	179,118	0	0	179,118
Repurchase Agreements	0	544,588	0	544,588
Financial Derivative Instruments <sup>(3)</sup>	18,758	(10,059)	0	8,699
Totals	\$ 197,876	\$ 1,851,540	\$ 1,550	\$ 2,050,966

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 711,694	\$ 0	\$ 711,694
Investment Funds	92,742	0	0	92,742
Repurchase Agreements	0	156,445	0	156,445
Financial Derivative Instruments <sup>(3)</sup>	(14,139)	(3,519)	0	(17,658)
Totals	\$ 78,603	\$ 864,620	\$ 0	\$ 943,223

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023	A	As at 31-Dec-2022				
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net		
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>		
AZD	\$ N/A	\$ N/A	\$ N/A	\$ (653)	\$ 580	\$ (73)		
BOA	(100)	0	(100)	(428)	290	(138)		
BPS	(5)	0	(5)	4	0	4		
BRC	(3,973)	5,190	1,217	9	0	9		
CBK	(332)	(1,910)	(2,242)	2,647	(2,506)	141		
CLY	N/A	N/A	N/A	(53)	0	(53)		
DUB	2	0	2	N/A	N/A	N/A		
FAR	(1,104)	(10,880)	(11,984)	(1,148)	18,390	17,242		
GLM	(17)	0	(17)	(184)	0	(184)		
IND	(1)	0	(1)	N/A	N/A	N/A		
JPM	(1,521)	(12,380)	(13,901)	753	(700)	53		
MBC	(2,072)	2,200	128	(1,953)	3,760	1,807		
MYI	441	(890)	(449)	(224)	0	(224)		
RBC	(3,302)	(33,130)	(36,432)	(1,063)	16,910	15,847		
RYL	187	(300)	(113)	N/A	N/A	N/A		
SCX	4	0	4	2,420	(2,270)	150		
SSB	(93)	0	(93)	N/A	N/A	N/A		
TOR	(8)	0	(8)	N/A	N/A	N/A		
UAG	(447)	(370)	(817)	2	620	622		
UBS	N/A	N/A	N/A	(35)	0	(35)		

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	41.60	33.61
Transferable securities dealt in on another regulated market*	25.43	35.70
Other transferable securities	0.15	1.24
Investment funds	9.12	9.19
Repurchase agreements	27.74	15.52
Financial derivative instruments dealt in on a regulated market	0.92	(1.39)
Centrally cleared financial derivative instruments	0.15	(0.37)
OTC financial derivative instruments	(0.63)	0.01

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	12.17	6.99
U.S. Government Agencies	6.81	0.59
U.S. Treasury Obligations	5.87	N/A
Non-Agency Mortgage-Backed Securities	14.75	25.04
Asset-Backed Securities	21.83	22.85
Sovereign Issues	0.61	N/A
Short-Term Instruments	5.14	15.08
Investment Funds	9.12	9.19
Repurchase Agreements	27.74	15.52
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.92	(1.39)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.10)
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.30)
Credit Default Swaps on Credit Indices — Sell Protection	0.08	0.00
Interest Rate Swaps	0.07	0.03
OTC Financial Derivative Instruments		
Total Return Swaps on Indices	(0.30)	(0.24)
Forward Foreign Currency Contracts	(0.40)	(0.30)
Hedged Forward Foreign Currency Contracts	0.07	0.55
Other Current Assets & Liabilities	(4.48)	6.49
Net Assets	100.00	100.00

DESCRIPTION	F (00	PAR OS)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)		% OF NET ASSETS
TRANSFERABLE SECURITIES  CORPORATE BONDS & NOTES					Countrywide Home Loan Reperforming 5.877% due 25/11/2034 \$	•		<b>t</b> 0.07	Pretium Mortgage Credit Partner 2.240% due 27/09/2060	ers LLC \$ 92	\$ 92	0.82
BANKING & FINANCE					CSAIL Commercial Mortgage Trust 3.504% due 15/06/2057	100	97	0.87			1,685	15.08
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	\$ 4	13 \$	38	0.34	<b>Dutch Property Finance BV</b>	26		0.26	SOVEREIGN ISSUES			
<b>Bank of America N.A.</b> 5.650% due 18/08/2025	10	00	101	0.91	Frost CMBS DAC				Mexico Government Internation 2.750% due 27/11/2031 (c) MX		8	0.07
Goldman Sachs Group, Inc. 7.273% due 15/03/2028	10	00	101	0.90	5.152% due 20/11/2033 GSR Mortgage Loan Trust	99	105	0.94	SHORT-TERM INSTRUMENTS			
Nissan Motor Acceptance Co. LLC 2.750% due 09/03/2028		50	44	0.39	4.511% due 25/11/2035 \$ Mortgage Equity Conversion Asset Trus	15 st	13	0.12	COMMERCIAL PAPER			
Nykredit Realkredit A/S					5.290% due 25/02/2042 Precise Mortgage Funding PLC	56	54	0.48	<b>Bank of Nova Scotia</b> 5.272% due 01/02/2024 CA	D 100	76	0.68
Wells Fargo & Co.	K 69		83	0.74	6.420% due 12/12/2055 £	39	49	0.44	<b>Royal Bank of Canada</b> 5.250% due 09/02/2024	100	75	0.67
1.338% due 04/05/2025	€ 10	)0 _	110 <b>477</b>	0.99 <b>4.27</b>		76		0.74			151	1.35
INDUSTRIALS					Structured Asset Mortgage Investment 5.970% due 19/07/2035 \$	19	18	0.16	HUNGARY TREASURY BILLS			
Expedia Group, Inc. 6.250% due 01/05/2025	\$ 4	И	44	0.40	6.090% due 25/09/2045 Structured Asset Securities Corp.	11	9	0.08	10.900% due 04/01/2024 (a)(b) HU	F 7,000	20	0.18
UTILITIES	.p	-	44	0.40	5.750% due 25/01/2036 5.820% due 25/03/2035	11 39		0.08	JAPAN TREASURY BILLS			
Pacific Gas & Electric Co.		_	-	0.04		-	702	6.28		¥ 10,000	71	0.63
4.550% due 01/07/2030 Total Corporate Bonds & Notes		5_	5 526	0.04 4.71	ASSET-BACKED SECURITIES				(0.260)% due 09/01/2024 (a)(b)	10,000	71	0.63
U.S. GOVERNMENT AGENCIES					<b>Ares European CLO DAC</b> 4.625% due 15/10/2030 €	95	104	0.93	(0.245)% due 04/03/2024 (a)(b)	10,000	71	0.64
Freddie Mac 6.212% due 25/02/2045	/	ļ1	38	0.34	<b>Armada Euro CLO DAC</b> 4.685% due 15/07/2031	99	109	0.98	(0.217)% due 19/02/2024 (a)(b)	15,000	106	0.95
Uniform Mortgage-Backed Security	у				Avoca CLO DAC 4.655% due 15/07/2030	49		0.48	(0.213)% due 19/02/2024 (a)(b)	15,000	106	0.95
4.000% due 01/09/2053 4.500% due 01/09/2052 5.000% due 01/07/2053	30 19 30	99	284 193 304	2.54 1.73 2.72	Bear Stearns Asset-Backed Securities T	rust			(0.207)% due 05/02/2024 (a)(b)	30,000	213	1.91
5.500% due 01/08/2053	ç	95	96	0.86	6.720% due 25/08/2037	74 10	10	0.63	(0.202)% due 13/02/2024 (a)(b)	30,000	213	1.91
Uniform Mortgage-Backed Security 5.500% due 01/02/2054	30	00	301	2.69	Carlyle Global Market Strategies Euro 4.925% due 16/01/2033 €	<b>CLO D</b> . 100	<b>AC</b> 109	0.98			851	7.62
6.000% due 01/02/2054 6.500% due 01/02/2054	10 30		102 307	0.91 2.75	Contego CLO DAC 4.642% due 23/01/2030	100	108	0.97	U.S. TREASURY BILLS 5.363% due			
			1,625	14.54	Fremont Home Loan Trust 6.085% due 25/11/2035 \$	100	88	0.79		\$ 1,000	999	8.94
U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected S	ecuri	ities (	(c)		Griffith Park CLO DAC	100	108		16/01/2024 (a)(b) 5.400% due	1,000	998	8.93
0.125% due 15/10/2024 0.250% due 15/01/2025	12 39	20	117	1.05 3.38	GSAA Home Equity Trust				02/01/2024 (a)(b)	1,000	1,000 2,997	8.94
0.625% due 15/07/2032	21		194 <b>689</b>	1.74	GSAMP Trust	100		0.88	Total Short-Term Instruments		4,019	
NON-AGENCY MORTGAGE-BAG	CKEI	) SE			5.610% due 25/12/2036 Home Equity Loan Trust	139	73	0.65	Total Transferable Securities		\$ 9,254	82.81
American Home Mortgage Assets			COMITI	LJ	5.700% due 25/04/2037 HSI Asset Securitization Corp. Trust	65	62	0.55		SHARES		
5.932% due 25/11/2046  Banc of America Alternative Loan	23 Trust	-	67	0.60	6.250% due 25/01/2036	100	83	0.74	INVESTMENT FUNDS  COLLECTIVE INVESTMENT SCH	EMES		
6.000% due 25/03/2021  Banc of America Mortgage Trust		9	6	0.05	JPMorgan Mortgage Acquisition Trust 5.680% due 25/10/2036	18	18	0.16	PIMCO Select Funds plc -			
5.177% due 25/06/2034	tasa	4 . Tru	4	0.04	<b>Jubilee CLO DAC</b> 4.575% due 15/04/2030 €	94	104	0.93	PIMCO US Dollar Short- Term Floating NAV	CC 550		F 02
Bear Stearns Adjustable Rate Mort 4.543% due 25/05/2037		0	9	0.08	Man GLG Euro CLO DAC 4.835% due 15/01/2030	26	29	0.26	Fund (d)  EXCHANGE-TRADED FUNDS	66,550	003	5.93
Chase Mortgage Finance Trust 4.523% due 25/07/2037		2	1	0.01	Morgan Stanley ABS Capital, Inc. Trust 6.325% due 25/03/2034 \$	: 57	57	0.51	PIMCO ETFs plc - PIMCO			
Countrywide Alternative Loan Trus 5.500% due 25/11/2035	1	3	9	0.08	Oak Hill European Credit Partners DAC			0.89	US Dollar Short Maturity UCITS ETF (d)	3,800	379	3.39
5.915% due 25/11/2035 6.012% due 25/12/2035	2	33 22	19	0.15 0.17	Palmer Square European Loan Funding	DAC			Total Investment Funds		\$ 1,042	9.32
Countrywide Home Loan Mortgage 5.930% due 25/05/2035		s-Thi		<b>rust</b> 0.56	5.602% due 15/11/2032 5.938% due 12/04/2032	97 92	107	0.96 0.91				
DEDUDCHASE A CREEKENS												
REPURCHASE AGREEMENTS												

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	lateral ceived)	Agre	urchase ements, Value	Agr Pro t	urchase eement oceeds o be eived <sup>(1)</sup>	% of Net Assets
BOS SSB	5.420% 2.600	29/12/2023 29/12/2023	02/01/2024 02/01/2024	\$ 900 195	U.S. Treasury Notes 4.000% due 28/02/2030 U.S. Treasury Notes 0.250% due 31/07/2025	\$ (921) (199)	\$	900 195	\$	901 195	8.05 1.75
Total Repurchase Agreements					\$ (1,120)	\$	1,095	\$	1,096	9.80	

<sup>(1)</sup> Includes accrued interest.

## FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

#### **FUTURES** Unrealised Expiration # of Appreciation/ % of (Depreciation) **Net Assets** Description Type Month **Contracts** 3-Month SOFR June Futures 09/2024 \$ (34) (0.31)Short 22 3-Month SOFR March Futures Long 06/2024 22 20 0.18 E-mini S&P 500 Index March Futures Long 03/2024 5 43 0.38 Euro-Bund 10-Year Bond March Futures Short 03/2024 (5) (0.04)U.S. Treasury 2-Year Note March Futures Long 03/2024 11 23 0.21 U.S. Treasury 5-Year Note March Futures Short 03/2024 9 (20)(0.18)U.S. Treasury 10-Year Note March Futures Long 03/2024 19 54 0.49 U.S. Treasury 30-Year Bond March Futures Long 03/2024 0.08 0.81 \$ 90 Total Financial Derivative Instruments Dealt in on a Regulated Market \$ 90 0.81

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-41 5-Year Index	5.000%	20/12/2028	\$ 198	\$ 5	0.04
CDX.IG-41 5-Year Index	1.000	20/12/2028	5,700	20 \$ 25	0.18

Pay/	RATE SWAPS					
Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive(3)	1-Day JPY-MUTKCALM Compounded-OIS	1.000%	21/03/2034	¥ 40,000	\$ (5)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	0.407	21/07/2024	\$ 200	(1)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	200	5	0.04
Pay	1-Day USD-SOFR Compounded-OIS	0.740	15/02/2027	100	1	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2025	350	4	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2027	300	(6)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	100	(3)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	100	(6)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	1.277	21/07/2031	200	(6)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2029	200	(6)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2024	600	(10)	(0.09)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	700	(13)	(0.12)
Receive	1-Day USD-SOFR Compounded-OIS	2.500	18/12/2024	100	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	100	(7)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	200	(4)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	900	(29)	(0.25)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	200	(3)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	300	(10)	(0.09)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	200	(9)	(0.08)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	1,000	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	900	23	0.20
Pay	1-Day USD-SOFR Compounded-OIS	3.950	13/09/2033	100	4	0.04
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	100	4	0.04
Pay	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	1,900	19	0.17
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	100	5	0.04
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 500	19	0.17
Receive(3)	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 90	(10)	(0.09)
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	100	(2)	(0.02)
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	200	10	0.09
					\$ (36)	(0.32)
Total Centr	ally Cleared Financial Derivative Instruments				\$ (11)	(0.10)

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

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

<sup>(3)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

## OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

# WRITTEN OPTIONS

INTEREST RATE SWAPTIONS									
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235%	22/01/2024	100	\$ 0	\$ 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	100	0	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	100	(1)	(2)	(0.02)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	100	(1)	0	0.00
							\$ (2)	\$ (2)	(0.02)

<sup>(1)</sup> Notional Amount represents the number of contracts.

# TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notiona Amount		Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Receive	S&P 500 Total	62	1-Month USD-LIBOR plus						
		Return Index		a specified spread	\$ 640	02/10/2024	\$ 0	\$ (3)	\$ (3)	(0.02)
BRC	Receive	S&P 500 Total	123	1-Month USD-LIBOR plus						
		Return Index		a specified spread	1,270	02/10/2024	0	(5)	(5)	(0.05)
CBK	Receive	S&P 500 Total	170	1-Month USD-LIBOR plus					<i>,</i> _,	()
		Return Index		a specified spread	1,756	10/01/2024	0	(7)	(7)	(0.07)
RBC	Receive	S&P 500 Total	569	1-Month USD-LIBOR plus			_	()	/·	( <u>)</u>
		Return Index		a specified spread	5,877	21/02/2024	0	(25)	(25)	(0.22)
	Receive	S&P 500 Total	41	1-Month USD-LIBOR plus			_	<b>/-</b> >		( <u>)</u>
		Return Index		a specified spread	423	06/11/2024	0	(2)	(2)	(0.02)
							\$ 0	\$ (42)	\$ (42)	(0.38)

		CURRENCY CONTR.	

Counterparty	Settlement Month		rency to Delivered		urrency to e Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
ВОА	03/2024 03/2024	IDR \$	223,881 4	\$ IDR	14 62,106	\$ 0 0	\$ (1) 0	\$ (1) 0	(0.01) 0.00
BPS	03/2024 01/2024		1 6	INR CAD	68 8	0	0	0	0.00 0.00
BRC	01/2024	¥	20,000	CAD \$	136	0	(6)	(6)	(0.05)
DIVC	01/2024	\$	13	AUD	19	0	0	0	0.00
	01/2024	Ą	65	¥	9,500	3	0	3	0.03
	01/2024		5	PLN	21	1	0	1	0.00
	01/2024		68	ZAR	1,304	3	0	3	0.03
	02/2024	¥	30,000	\$	202	0	(14)	(14)	(0.11)
	03/2024		10,000	,	68	0	(4)	(4)	(0.03)
	06/2024	KRW	31,791		24	0	Ô	, O	0.00
CBK	01/2024	AUD	24		16	0	0	0	0.00
	01/2024	€	4		4	0	0	0	0.00
	01/2024	\$	22	CAD	30	0	0	0	0.00
	01/2024		14	£	11	0	0	0	0.00
	01/2024		139	MXN	2,442	6	0	6	0.04
	01/2024		39	ZAR	712	0	0	0	0.00
	02/2024		7	BRL	36	0	0	0	0.00
	03/2024	CNH	44	\$	6	0	0	0	0.00
	03/2024	\$	4	IDR	62,047	0	0	0	0.00
DUD	06/2024	KDIM	7	KRW	9,019	0	0	0	0.00
DUB	06/2024	KRW	31,925	\$	25	0	0	0	0.00
GLM	01/2024 01/2024	CAD DKK	393 535		289 79	0	(9) 0	(9) 0	(0.08) 0.00
	01/2024	MXN	333 81		79 5	0	0	0	0.00
	01/2024	\$	12	AUD	18	0	0	0	0.00
	02/2024	Þ	62	BRL	318	3	0	3	0.00
	03/2024	CNH	1,729	\$	238	0	(6)	(6)	(0.06)
	03/2024	\$	1,723	CNĤ	121	0	0	0	0.00
	03/2024	¥	92	IDR	1,456,820	4	0	4	0.02
JPM	01/2024	BRL	24	\$	5	Ö	Ö	Ö	0.00
	01/2024	HUF	3,503	,	10	0	0	0	0.00
	01/2024	MXN	533		31	0	0	0	0.00
	01/2024	\$	9	BRL	44	0	0	0	0.00
	01/2024	ZAR	143	\$	8	0	0	0	0.00
	02/2024	CAD	100		73	0	(3)	(3)	(0.02)
	02/2024	\$	25	BRL	124	0	0	0	0.00
	02/2024		113	INR	9,461	0	0	0	0.00
	03/2024	IDR	273,681	\$	17	0	(1)	(1)	(0.01)
	03/2024	INR	584		7	0	0	0	0.00
	03/2024	TWD	5,537		178	0	(5)	(5)	(0.05)
	03/2024	\$	5	IDR	78,257	0	0	0	0.00
	03/2024		1	INR	55	0	0	0	0.00
	03/2024		12	TWD	371	0	0	0	0.00

Counterparty	Settlement Month		ency to elivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
. ,	04/2024	BRL	44	\$	9	\$ 0	\$ 0	\$ 0	0.00
	06/2024	KRW	30,701	•	24	0	0	0	0.00
MBC	01/2024	CAD	11		8	0	0	0	0.00
	01/2024	€	1,251		1,375	0	(7)	(7)	(0.06)
	01/2024	¥	1,100		8	0	0	0	0.00
	01/2024	\$	4	BRL	20	0	0	0	0.00
	02/2024	CAD	100	\$	72	0	(4)	(4)	(0.03)
	02/2024	¥	60,000		406	0	(23)	(23)	(0.20)
	03/2024	CNH	50		7	0	0	0	0.00
MYI	01/2024	BRL	39		8	0	0	0	0.00
	01/2024	HUF	3,519		10	0	0	0	0.00
	03/2024	TWD	187		6	0	0	0	0.00
	06/2024	KRW	24,886		19	0	0	0	0.00
RBC	04/2024	MXN	0		0	0	0	0	0.00
RYL	03/2024	\$	9	CNH	63	0	0	0	0.00
SCX	03/2024		7	INR	622	0	0	0	0.00
	06/2024	KRW	47,158	\$	36	0	0	0	0.00
SSB	03/2024	\$	6	TWD	181	0	0	0	0.00
UAG	01/2024	£	47	\$	59	0	0	0	0.00
	01/2024	MXN	236		13	0	(1)	(1)	(0.01)
						\$ 20	\$ (84)	\$ (64)	(0.57)

## HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
ВОА	01/2024	£ 60	\$ 76	\$ 0	\$ (1)	\$ (1)	0.00
	01/2024	\$ 17	£ 14	0	0	0	0.00
BRC	01/2024	£ 165	\$ 209	0	(1)	(1)	(0.01)
	01/2024	\$ 40	£ 32	0	0	0	0.00
CBK	01/2024	£ 224	\$ 284	0	(1)	(1)	(0.02)
MBC	01/2024	165	208	0	(2)	(2)	(0.01)
	01/2024	\$ 9	£ 7	0	0	0	0.00
MYI	01/2024	£ 114	\$ 144	0	(1)	(1)	(0.01)
SCX	01/2024	19	25	0	0	0	0.00
	01/2024	\$ 313	£ 248	2	0	2	0.02
SSB	01/2024	251	199	3	0	3	0.02
UAG	01/2024	313	247	2	0	2	0.02
				\$ 7	\$ (6)	\$ 1	0.01
Total OTC Financial Derivative Instrun	nents					\$ (107)	(0.96)
Total Investments						\$ 11,363	101.68
Other Current Assets & Liabilities						\$ (188)	(1.68)
Net Assets						\$ 11,175	100.00

## NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Affiliated to the Fund.

Cash of \$389 (31 December 2022: \$221) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$Nil (31 December 2022: \$640) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 9,230	\$ 24	\$ 9,254
Investment Funds	663	379	0	1,042
Repurchase Agreements	0	1,095	0	1,095
Financial Derivative Instruments <sup>(3)</sup>	38	(66)	0	(28)
Totals	\$ 701	\$ 10,638	\$ 24	\$ 11,363

# Schedule of Investments PIMCO StocksPLUS™ AR Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 7,750	\$ 0	\$ 7,750
Investment Funds	528	376	0	904
Repurchase Agreements	0	1,374	0	1,374
Financial Derivative Instruments <sup>(3)</sup>	9	(44)	0	(35)
Securities Sold Short	0	(583)	0	(583)
Totals	\$ 537	\$ 8,873	\$ 0	\$ 9,410

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		1	As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
BOA	\$ (5)	\$ 0	\$ (5)	\$ (43)	\$ 0	\$ (43)
BRC	(23)	(30)	(53)	(4)	80	76
CBK	(2)	0	(2)	7	0	7
CLY	N/A	N/A	N/A	(1)	0	(1)
DUB	N/A	N/A	N/A	(47)	0	(47)
FAR	N/A	N/A	N/A	(16)	280	264
GLM	(8)	0	(8)	(1)	0	(1)
JPM	(9)	0	(9)	N/A	N/A	N/A
MBC	(36)	0	(36)	(19)	0	(19)
MYC	(2)	0	(2)	N/A	N/A	N/A
MYI	(1)	0	(1)	N/A	N/A	N/A
RBC	(27)	(260)	(287)	(17)	280	263
RYL	N/A	N/A	N/A	(26)	0	(26)
SCX	2	0	2	3	0	3
SSB	3	0	3	N/A	N/A	N/A
UAG	1	0	1	N/A	N/A	N/A

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	46.60	20.10
Transferable securities dealt in on another regulated market	36.21	61.13
Other transferable securities & money market instruments	N/A	0.10
Investment funds	9.32	9.49
Repurchase agreements	9.80	14.42
Financial derivative instruments dealt in on a regulated market	0.81	(0.07)
Centrally cleared financial derivative instruments	(0.10)	1.43
OTC financial derivative instruments	(0.96)	(1.72)
Securities sold short	N/A	(6.12)

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	4.71	8.52
U.S. Government Agencies	14.54	7.38
U.S. Treasury Obligations	6.17	1.25
Non-Agency Mortgage-Backed Securities	6.28	9.36
Asset-Backed Securities	15.08	20.52
Sovereign Issues	0.07	N/A
Short-Term Instruments	35.96	34.30
Investment Funds	9.32	9.49
Repurchase Agreements	9.80	14.42
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.81	(0.07)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Sell Protection	0.22	0.46
Interest Rate Swaps	(0.32)	0.97
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	(0.02)	N/A
Total Return Swaps on Indices	(0.38)	(0.39)

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Forward Foreign Currency Contracts	(0.57)	(1.42)
Hedged Forward Foreign Currency Contracts	0.01	0.09
Securities Sold Short	N/A	(6.12)
Other Current Assets & Liabilities	(1.68)	1.24
Net Assets	100.00	100.00

Nykredit Realkredit A/S   2.000% due 01/10/2047   0   0   0.00	33 0.13 37 0.34 37 4.77 33 0.65 34 0.24 33 0.48 33 0.48 33 0.07 36 0.09
Nykredit Realkredit A/S   2.000% due 01/10/2047   0   0   0.00	37 0.39 37 0.34 37 0.34 37 0.34 37 0.34 38 0.65 39 0.65 30
8.970% due 24/07/2026 \$ 39 \$ 39 0.01 Envision Healthcare Corp. 13.258% due 15/09/2028 921 921 0.21 Lealand Finance Co. BV 8.470% due 28/06/2024 26 18 0.00 Lealand Finance Co. BV (6.470% Cash and 3.000% PIK) 9.470% due 30/06/2025 (b) 147 62 0.01 Poseidon Bidco SASU 9.175% due 01/02/2028 € 1,900 2,101 0.47 PUG LLC 8.970% due 12/02/2027 \$ 44 44 0.01 8.970% due 12/02/2027 \$ 44 44 0.01 8.970% due 12/02/2027 \$ 44 44 0.01 8.970% due 29/03/2030 993 916 0.20 Syniverse Holdings, Inc. 12.348% due 13/05/2027 100 88 0.02  Park Aerospace Holdings Ltd. 5.500% due 15/02/2024 \$ 7 7 0.00 Windstream Escrow LLC 7.750% due 15/08/2028 1,753 1, 7.750% due 15/08/2028 1,753 1, 7.750% due 15/08/2028 1,753 1, 7.750% due 15/08/2028 1,753 1, 7.750% due 15/08/2028 1,753 21, 7.750% due 15/08/2028 1,753 1, 7.750% due 15/08/2028 1,753 21, 7.750% due 15/08/2028 1,753 21, 7.750% due 15/08/2024 1,800 1,903 0.42 8.970% due 30/09/2027 8 1 0.00 8.750% due 30/09/2027 15 1 0.00 8.750% due 30/09/2028 23 1 0.00 8.750% due 01/02/2032 550  Windstream Escrow LLC 7.750% due 15/08/2028 1,753 1,700 0.03  Burllites  Virillites  Sattander UK Group Holdings Ltd. 7.750% due 15/08/2028 1,753 21, 7.750% due 15/08/2028 1,753 21, 7.750% due 01/02/2032 550  Windstream Escrow LLC 7.750% due 15/08/2028 1,753 21, 7.750% due 15/08/2028 1,753 21, 7.750% due 01/02/2032 550  Virillites  Societe Generale S.A. 6.446% due 10/01/2029 \$ 1,700 0.39 6.691% due 10/01/2034 1,800 1,903 0.42 8.9876% due 29/03/2034 1,800 0.09 8.000% due 30/09/2029 8 1 0.00 8.000% due 30/09/2027 15 0.00 8.000% due 30/09/2027 15 0.00 8.000% due 30/09/2028 23 1 0.00 8.000% due 30/09/2028 23 1 0.00 8.000% due 30/09/2029 23 1 0.00 8.000% due 30/09/2029 23 1 0.00 8.000% due 30/09/2029 23 1 0.00 8.000% due 30/09/2029 23 1 0.00 8.000% due 30/09/2029 23 1 0.00 8.000% due 30/09/2029 23 1 0.00 8.000% due 30/09/2029 23 1 0.00 8.000% due 30/09/2029 23 1 0.00 8.000% due 30/09/2029 23 1 0.00 8.000% due 30/09/2029 23 1 0.00 8.000% due 30/09/2029 23 1 0.00 8.000% due 30/09/2029 23 1 0.00 8.000% due 30/09/2029 23 1 0.00	33 0.13 37 0.34 37 4.77 33 0.65 34 0.24 33 0.48 33 0.48 33 0.07 36 0.09 33 0.23 5 0.00 44 0.21 55 0.04 56 0.21 57 0.21 58 0.21 58 0.28
13.258% due 15/09/2028 921 921 0.21  Lealand Finance Co. BV 8.470% due 28/06/2024 26 18 0.00  Lealand Finance Co. BV (6.470% Cash and 3.000% PIK) 9.470% due 30/06/2025 (b) 147 62 0.01 Poseidon Bidco SASU 9.175% due 30/09/2028 € 1,900 2,101 0.47 PUG LLC 8.970% due 12/02/2027 \$ 44 44 0.01 8.970% due 12/02/2027 \$ 44 44 0.01 8.970% due 12/02/2027 \$ 44 44 0.01 8.970% due 29/03/2030 993 916 0.20 Societe Generale S.A. 6.446% due 10/01/2029 \$ 1,700 1,760 0.39 6.691% due 10/01/2034 1,800 1,903 0.42 Sunac China Holdings Ltd. 6.000% due 30/09/2026 8 1 0.00 6.250% due 30/09/2027 8 1 0.00 6.250% due 30/09/2027 15 1 0.00 6.750% due 30/09/2027 15 1 0.00 6.750% due 30/09/2027 15 1 0.00 6.750% due 30/09/2028 23 1 0.00 Syniverse Holdings, Inc. 12.348% due 13/05/2027 100 88 0.02  USS Group AG  1,753 1,750% due 15/08/2028 1,753 1,753 1,750 21,750% due 15/08/2028 1,753 1,753 1,750% due 15/08/2028 1,753 1,753 1,750% due 15/08/2028 1,753 1,753 1,750% due 15/08/2028 1,753 1,	33 0.65 34 0.24 33 0.48 33 0.48 33 0.23 5 0.00 46 0.21 35 0.04 44 0.01 58 0.28
Lealand Finance Co. BV 8.470% due 28/06/2024 26 18 0.00 Lealand Finance Co. BV (6.470% Cash and 3.000% PIK) 9.470% due 30/06/2025 (b) 147 62 0.01 9.175% due 30/06/2028 € 1,900 2,101 0.47 PUG LLC 8.970% due 12/02/2027 \$ 44 44 0.01 8.970% due 12/02/2027 \$ 44 44 0.01 8.970% due 29/03/2030 993 916 0.20 Syniverse Holdings, Inc. 12.348% due 13/05/2027 100 88 0.02  7.482% due 29/08/2029 £ 260 361 0.08  5.4669 due 29/08/2029 \$ 1,700 1,760 0.39 6.446% due 10/01/2034 1,800 1,903 0.42 5.466 due 10/01/2034 1,800 1,903 0.42 5.466 due 30/09/2026 8 1 0.00 6.250% due 30/09/2027 8 1 0.00 6.250% due 30/09/2027 8 1 0.00 6.250% due 30/09/2027 15 1 0.00 6.250% due 30/09/2027 15 1 0.00 6.750% due 30/09/2028 23 1 0.00 7.000% due 30/09/2028 23 1 0.00 7.250% due 30/09/2029 23 1 0.00 7.250% due 30/09/2030 11 0 0.00 7.250% due 15/08/2024 403 7.250% due 13/05/2027 100 88 0.02  1.7482% due 29/08/2029 \$ 1,700 0.39 5.446% due 10/01/2034 1,800 1,903 0.42 5.466% due 10/01	33 0.65 94 0.24 93 0.48 93 0.07 96 0.09 93 0.23 95 0.04 94 0.01 98 0.28
Lealand Finance Co. BV (6.470% Cash and 3.000% PIK) 9.470% due 30/06/2025 (b) 147 62 0.01 6.691% due 10/01/2034 1,800 1,903 0.42  Poseidon Bidco SASU 9.175% due 30/09/2028 € 1,900 2,101 0.47  PUB LLC 8.970% due 12/02/2027 \$ 44 44 0.01 6.500% due 30/09/2027 8.970% due 12/02/2027 \$ 44 44 0.01 6.500% due 30/09/2027 8.970% due 12/02/2027 \$ 44 44 0.01 6.500% due 30/09/2027 8.970% due 30/09/2027 8.970% due 30/09/2027 8.970% due 15/03/2026 8.750% due 30/09/2027 8.970% due 30/09/2027 8.950% due 01/03/2026 8.	04 0.24 83 0.48 93 0.07 96 0.09 83 0.23 5 0.00 16 0.21 85 0.04 94 0.01 98 0.28
Poseidon Bidco SASU 9.175% due 30/09/2028 € 1,900 2,101 0.47  PUG LLC 8.970% due 12/02/2027 \$ 44 44 0.01 6.500% due 30/09/2027  SCUR-Alpha 1503 GmbH 10.883% due 29/03/2030 993 916 0.20  7.000% due 30/09/2029 23 1 0.00  Syniverse Holdings, Inc. 12.348% due 13/05/2027 100 88 0.02  80.000% due 30/09/2026 8 1 0.00 6.550% due 30/09/2027 15 1 0.00 3.250% due 01/03/2026 1,154 1,00 3.250% due 01/03/2026 3.300% due 15/03/2027 324 403 7.250% due 30/09/2030 11 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	04 0.24 83 0.48 93 0.07 96 0.09 83 0.23 5 0.00 16 0.21 85 0.04 94 0.01 98 0.28
PUG LLC 8.970% due 12/02/2027 \$ 44 44 0.01 6.500% due 30/09/2027 15 1 0.00 2.950% due 01/06/2031 2,460 2,  SCUR-Alpha 1503 GmbH 6.750% due 30/09/2028 23 1 0.00 3.300% due 15/03/2027 324  10.883% due 29/03/2030 993 916 0.20 7.000% due 30/09/2029 23 1 0.00 3.400% due 15/03/2027 324  Syniverse Holdings, Inc. 12.348% due 13/05/2027 100 88 0.02 UBS Group AG 1 0.00 3.750% due 01/07/2028 1,102 1,102 1,103	33 0.48 93 0.07 96 0.09 93 0.23 95 0.00 96 0.21 95 0.04 96 0.21 97 0.01 98 0.28
8.970% due 12/02/2027 \$ 44 44 0.01 6.500% due 30/09/2027 15 1 0.00 3.250% due 01/06/2031 2,460 2,	33 0.48 93 0.07 96 0.09 93 0.23 95 0.00 96 0.21 95 0.04 96 0.21 97 0.01 98 0.28
10.883% due 29/03/2030 993 916 0.20 7.000% due 30/09/2029 23 1 0.00 3.400% due 15/08/2024 403 7.250% due 30/09/2030 11 0 0.00 3.750% due 01/07/2028 1,102 1,103.48% due 13/05/2027 100 88 0.02 UBS Group AG 3.750% due 15/08/2042 20	96 0.09 33 0.23 5 0.00 46 0.21 35 0.04 24 0.01 58 0.28
12.348% due 13/05/2027 100 88 0.02 UBS Group AG 3.750% due 15/08/2042 20	5 0.00 46 0.21 85 0.04 24 0.01 88 0.28
$0.0000/_{\odot} d_{10} = 0.0000/_{\odot} = 0.00000/_{\odot} = 0.00000/_{\odot} = 0.0000000000000000000000000000000000$	35 0.04 24 0.01 38 0.28
0.3. Relial Cate, Inc. 10.47096, days 2006/2028 162 124 0.03 5.959% due 12/01/2034 3,458 3,578 0.79 4.300% due 15/03/2045 236	58 0.28
Mindetroom Services LLC 6.3/3% due 15/07/2026 250 253 0.06 4.500% due 15/12/2041 30	
11.706% due 21/09/2027 20 19 0.00 6.537% due 12/08/2033 400 427 0.09 Rio Oil Finance Trust	0.04
5.659% due 30/06/2027 £ 569 725 0.16 Sprint LC	
Voyager Aviation Holdings LLC 7.625% due 01/03/2026 47	9 0.01
ABN AMRO Bank NV Wells Fargo & Co. Total Corporate Ronds & Notes 610	'1 2.35 '6 13.58
6.575% due 13/10/2026 500 509 0.11 6.303% due 23/10/2029 400 422 0.09 AIB Group PLC 500 509 0.11 6.303% due 23/10/2034 200 218 0.05 CONVERTIBLE BONDS & NOTES	0 13.50
5.250% due 23/10/2031 € 700 837 0.19 29,058 6.46	
2.528% due 18/11/2027 \$ 1,580 1,401 0.31 INDUSTRIALS 1.000% due 30/09/2032 13	1 0.00
Banca Monte dei Paschi di Siena SpA       American Airlines Pass-Through Trust         6.750% due 02/03/2026       € 700       792       0.18       3.350% due 15/04/2031       28       25       0.01	
Banco de Credito del Peru S.A. Carvana Co. Commonwealth of Puerto Rico General Obligate 4.650% due 17/09/2024 PEN 1,100 289 0.06 12.000% due 01/12/2028 562 455 0.10 Bonds, Series 2022	
Banco Espirito Santo S.A. 2.625% due 08/05/2017 ^ € 100 30 0.01 13.000% due 01/06/2030 843 673 0.15 0.000% due 01/11/2043 428 807 0.18 Illinois State General Obligation Bonds, (BABs),	3 0.05
Energy Transfer LP Series 2010  A 0500/ due 15/05/2029 25 25 0.01 6 63/06/ due 01/02/2035 28	9 0.01
6.00/% due 0//11/2028 \$1,500 1,598 0.35 6.100% due 01/12/2028 750 790 0.17 7.350% due 01/07/2035 13	4 0.00
7.437% due 02/11/2033 625 700 0.16 11.500% due 15/04/2026 48 9 0.00 (BABs), Series 2010	
6.612% due 19/10/2027 750 772 0.17 Gazprom PJSC via Gaz Capital S.A. 0.123 % due 01/07/2040 2.949% due 24/01/2024 € 500 456 0.10	9 0.01 5 <b>0.07</b>
Corestate Capital Holding S.A. (8.000% Cash or 9.000% PIK)  9.000% PIK)  6.500% due 15/03/2030 \$ 3,988 3,809 0.85 U.S. GOVERNMENT AGENCIES	
8.000% due 31/12/2026 ^(b) € 151 88 0.02 Market Bidco Finco PLC Fannie Mae	
Deutsche Bank AG  3 E 4770 due 04/11/2027 € 800 795 0.18 0.548% due 25/11/2049 (a) 104  2 E 4770 due 18/00/2021 400 2E1 0.08 Mitchells & Butlers Finance PLC 2.198% due 25/07/2033 (a) 37	5 0.00 4 0.00
6.720% due 18/01/2029 300 314 0.07 6.013% due 15/12/2030 £ 24 28 0.01 Freddie Mac	5 0.00
4.750% due 15/12/2026 15 14 0.00 7.125% due 01/04/2026 \$ 700 673 0.15 Ginnie Mae	5 0.00
4.950% due 15/04/2028 24 23 0.01 Petroleos de Venezuela S.A. 4.500% due 20/07/2040 - 5.375% due 12/04/2037 707 79 0.02 20/07/2043 9,623 9,000 due 20/04/2043 9,000 due 20/04/2043 9,623 9,000 due 20/04/2043 9,623 9,000 due 20/04/2043 9,000 due 20/0	
5.250% due 01/06/2025 39 39 0.01 5.000% due 12/04/2047 702 06 0.02 5.000% due 2/01/2053 2,672 2,	0.60
5.300% due 15/01/2029 186 185 0.04 6.000% due 15/11/2036 518 60 0.01 3.500% due 01/01/2054 3,600 3,	
3.973% due 22/05/2030 1,700 1,589 0.35 Petroleos Mexicanos 4.500% due 01/02/2054 2,500 2,	
Intesa Sanpaolo SpA         6.700% due 16/02/2032         2,084         1,732         0.38         5.000% due 01/01/2054         800           7.200% due 28/11/2033         200         213         0.05         Roadster Finance DAC         Uniform Mortgage-Backed Security	0.18
JPMorgan Chase & Co. 2.375% due 08/12/2032 € 100 98 0.02 3.000% due 01/03/2050 -	12 0 27
Lloyds Banking Group PLC 5.750% due 15/01/2029 \$ 750 784 0.17 3.500% due 01/04/2048 -	32 0.27
Morgan Stanley 4.875% due 30/09/2039 66 61 0.01 4.000% due 01/08/2039 -	3 0.10
0.000% due 02/04/2032 (h) \$ 700 425 0.09 5.750% due 30/09/2039 572 570 0.13 01/05/2047 1,164 1, Nationwide Building Society U.S. Renal Care, Inc.	25 0.25
4.500% due 01/11/2026 € 300 342 0.08 10.625% due 28/06/2028 32 24 0.01 3.000% due 01/01/2039 - 01/02/2054 18.400 16.	8 3.66
NatWest Group PLC 4.150% due 11/10/2025 7 7 0.00 4.000% due 01/01/2054 23,950 21,750 4.000% due 01/01/2054 36,600 34	32 4.89
4.445% due 08/05/2030 1,200 1,151 0.26 5.875% due 15/04/2029 4,543 4,605 1.02 4.500% due 01/02/2054 17,800 17, 4.892% due 18/05/2029 500 491 0.11 Valaris Ltd. 4.500% due 01/02/2054 11.525 1.1	3.84
E 1760/ due 77/01/2027 11/222 11/	2.33

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.000% due 01/01/2054	\$ 31,925 \$		7.20	Eurosail PLC				Countrywide Asset-Backed C			
6.500% due 01/02/2054 7.000% due 01/03/2054	12,625 3,300 _	12,937 3,398 <b>198,742</b>	2.88 0.76 <b>44.18</b>	6.039% due 13/09/2045 6.289% due 13/06/2045 GreenPoint Mortgage Funding	£ 2,477 \$ 880	3,117 1,117		5.720% due 25/11/2047 5.730% due 25/12/2036 6.535% due 25/08/2035	\$ 5,101 \$ 1,891 973	4,491 1,718 971	1.00 0.38 0.22
U.S. TREASURY OBLIGATI	IONS	·		5.870% due 25/10/2046 Grifonas Finance PLC	\$ 370	334	0.07	Credit-Based Asset Servicing 3.201% due 25/01/2037	& Securitiza		0.01
U.S. Treasury Bonds				4.212% due 28/08/2039	€ 177	191	0.04	Cumulus Static CLO DAC			
2.875% due 15/11/2046 3.000% due 15/11/2045	2,200 4,800	1,762 3,951	0.39 0.88	GSMPS Mortgage Loan Trust 7.060% due 20/10/2032	\$ 1,238	1,106	0.25	5.499% due 25/04/2033 Fieldstone Mortgage Investm	€ 1,400 nent Trust	1,546	0.34
3.000% due 15/08/2048 3.000% due 15/02/2049	20 3,500	16 2,849	0.00 0.63	GSMSC Resecuritization Trust 2.167% due 26/04/2037	7,355	1,939	0.43	5.697% due 25/11/2036 First Franklin Mortgage Loan	\$ 1,748 Trust	1,013	0.23
3.125% due 15/02/2043 3.375% due 15/05/2044	114 20	98 18	0.02	HomeBanc Mortgage Trust 3.815% due 25/04/2037	15	•	0.00	5.590% due 25/12/2036 Fremont Home Loan Trust	4,076	3,865	0.86
3.625% due 15/08/2043 3.625% due 15/02/2044	372 280	342 257	0.08	JPMorgan Mortgage Trust				5.620% due 25/01/2037	1,431	650	0.14
3.750% due 15/11/2043 4.375% due 15/08/2043 (j)	160 1,000	150 1,021	0.03 0.23	4.473% due 25/08/2036 5.099% due 25/01/2037	30 76		0.01	Golden Bar Securitisation SRI 6.816% due 22/09/2043	£ 1,500	1,679	0.37
U.S. Treasury Inflation Prote			1.14	<b>Legacy Mortgage Asset Trust</b> 7.221% due 28/01/2070	679	680	0.15	<b>GSAMP Trust</b> 5.840% due 25/03/2047	\$ 9,000	6,882	1.53
0.125% due 15/07/2024 (i) 0.125% due 15/10/2024 (i)	5,209 4,629	5,120 4,528	1.14 1.01	MASTR Adjustable Rate Mortg		000	0.13	Home Equity Mortgage Loan			1.55
0.125% due 15/04/2025 0.125% due 15/01/2031	447	431	0.10	6.570% due 25/09/2037	7,300	3,203	0.71	5.590% due 25/04/2037 5.630% due 25/11/2036	1,745 3,219	1,202 2,816	0.27 0.63
0.125% due 15/07/2031	118 115	106 102	0.02	Morgan Stanley Capital Trust 7.609% due 15/07/2035	3,026	2,961	0.66	5.640% due 25/04/2037	1,807	1,245	0.03
0.250% due 15/01/2025 0.250% due 15/02/2050	1,721 1,197	1,671 781	0.37 0.17	Morgan Stanley Mortgage Loa 5.730% due 25/04/2035	an Trust 49	46	0.01	HSI Asset Securitization Corp 5.610% due 25/01/2037	. <b>Trust</b> 4,795	3,624	0.81
0.500% due 15/04/2024 (i) 0.625% due 15/01/2024	3,477 5,907	3,433 5,892	0.76 1.31	Mortimer BTL PLC	75	40	0.01	Long Beach Mortgage Loan T	rust	·	
0.625% due 15/07/2032	3,177	2,904	0.65	0.000% due 22/12/2056 Primrose Residential DAC	£ 1,200	1,534	0.34	5.830% due 25/03/2046 6.070% due 25/01/2036	2,964 2,589	2,374 2,252	0.53 0.50
0.750% due 15/02/2042 0.750% due 15/02/2045	136 1,045	111 818	0.03	4.876% due 24/10/2061	€ 2,064	2,267	0.50	Madison Avenue Manufactur 8.720% due 25/03/2032	ed Housing 165		
0.875% due 15/02/2047 1.000% due 15/02/2046	1,275 519	1,006 425	0.22	RBSGC Mortgage Loan Trust 6.000% due 25/01/2037	\$ 14	12	0.00	Madison Park Euro Funding E 4.715% due 15/01/2032		1,633	0.36
1.000% due 15/02/2048 1.000% due 15/02/2049	1,622 3,925	1,310 3,163	0.29	RMAC PLC 0.000% due 15/02/2047	£ 1,300	1,663	0.37	Man GLG Euro CLO DAC	•	·	
1.375% due 15/07/2033 1.375% due 15/02/2044	4,052 132	3,932 118	0.87	Sandwell Commercial Finance 5.875% due 30/09/2037	<b>PLC</b> 21	12	0.00	5.779% due 15/10/2036 MASTR Asset-Backed Securit	2,880 ies Trust	3,189	0.71
1.500% due 15/02/2053 2.125% due 15/02/2041	828 140	752 144	0.17 0.03	Structured Adjustable Rate Mo	ortgage Loan	Trust		5.990% due 25/06/2036 Morgan Stanley ABS Capital,	\$ 1,400 Inc. Trust	1,234	0.27
<b>U.S. Treasury Notes</b> 0.375% due 30/09/2027	110	96	0.02	4.213% due 25/09/2035 6.412% due 25/05/2035	\$ 50 117		0.01	3.938% due 25/01/2035	911	809	0.18
0.500% due 31/10/2027	200	176	0.04	Twin Bridges PLC	£ 1.200	1.533	0.24	5.580% due 25/02/2037 5.620% due 25/02/2037	699 2,169	331 1,028	0.07 0.23
0.625% due 30/11/2027 0.625% due 31/12/2027	1,860 760	1,640 668	0.36 0.15	6.432% due 15/05/2056 WaMu Mortgage Pass-Throug	,	Trust		5.720% due 25/03/2037 Nassau Ltd.	7,988	3,424	0.76
0.750% due 31/01/2028 1.250% due 30/06/2028 (i)	640 14,000	564 12,487	0.13 2.78	4.397% due 25/12/2046 6.060% due 25/08/2046	\$ 1,881 819	1,528 662	0.34 0.15	6.905% due 15/01/2030	1,311	1,313	0.29
1.500% due 15/08/2026 2.250% due 15/11/2025	200 1,030	187 992	0.04	Washington Mutual Mortgage Certificates Trust	Pass-Throug	ıh		Nelnet Student Loan Trust 5.910% due 27/09/2066	2,621	2,612	0.58
2.375% due 31/03/2029	3,200 9,200	2,972 8,912	0.66	5.500% due 25/05/2035	269	216	0.05	New Century Home Equity Lo		CO	0.02
2.625% due 31/01/2026 (i) 2.625% due 15/02/2029	160	151	0.03	Wells Fargo Alternative Loan 1 6.250% due 25/07/2037	Trust 845	719	0.16	6.250% due 25/03/2035 7.495% due 25/05/2034	72 18	69 22	
2.750% due 15/02/2028 2.875% due 15/08/2028	600 120	574 115	0.13	Wells Fargo Mortgage-Backed		rust		Palmer Square European Loa 0.000% due 15/05/2033	n Funding D € 1,400	1,543	0.34
2.875% due 30/04/2029 (i) 2.875% due 15/05/2032	8,700 630	8,277 584	1.84 0.13	6.376% due 25/10/2036	11 _	9 <b>36,322</b>	0.00	Park Place Securities, Inc. Ass	,	1,5-5	0.54
4.000% due 31/10/2029	3,600 _	3,618	0.80	ACCET DAGWED CECUDITIE	_	30,322	0.07	Pass-Through Certificates 6.790% due 25/01/2036	\$ 5,365	4,991	1.11
	-	89,224	19.83	ASSET-BACKED SECURITIES		_		Penta CLO DAC			
NON-AGENCY MORTGAG	E-BACKED	SECURITI	ES	ACE Securities Corp. Home Eq 5.950% due 25/04/2036	uity Loan Tru 6,351	st 5,731	1.27	4.906% due 25/01/2033 Renaissance Home Equity Loa	€ 1,500 an Trust	1,634	0.36
American Home Mortgage A 5.932% due 25/11/2046	Assets Trust 4,405	1,241	0.28	Aegis Asset-Backed Securities 6.470% due 25/03/2035	Trust 476	445	0.10	5.434% due 25/08/2035	\$ 17	17	0.00
Avon Finance PLC 0.000% due 28/12/2049	,			Ameriquest Mortgage Securiti	ies Trust			Saxon Asset Securities Trust 7.220% due 25/12/2037	1,574	1,479	0.33
Banc of America Funding Co		3,943	0.88	5.980% due 25/04/2036 Ameriquest Mortgage Securiti	212 ies, Inc. Asset		0.05	<b>SLM Student Loan Trust</b> 6.252% due 25/03/2026	3,012	2,982	0.66
4.407% due 25/09/2048  Banc of America Funding Tru	\$ 1,629 ust	1,489	0.33	Pass-Through Certificates 6.445% due 25/07/2035	3,990	3,669		Sound Point Euro CLO Fundin 5.065% due 15/01/2035	g DAC € 1,500	1,641	0.36
3.452% due 20/05/2036  Bear Stearns Mortgage Fund	35 lina Trust	28	0.01	6.445% due 25/09/2035 Arbour CLO DAC	1,635	1,306	0.29	Soundview Home Loan Trust 5.935% due 25/06/2036	\$ 7,565	6,302	1.40
5.910% due 25/08/2036	878	778	0.17	4.905% due 15/03/2033 Argent Securities Trust	€ 1,400	1,526	0.34	6.470% due 25/09/2037 6.505% due 25/05/2035	5,597 1,012		
CitiMortgage Alternative Lo. 6.000% due 25/12/2036	178	150	0.03	5.770% due 25/07/2036	\$ 4,909	4,278	0.95	Structured Asset Securities C	orp. Mortga	age Loan Ti	rust
Countrywide Alternative Loa 5.500% due 25/09/2035	an Trust 1,883	1,370	0.30	Asset-Backed Funding Certific 6.295% due 25/08/2033	ates Trust 0	0	0.00	5.810% due 25/12/2036 5.970% due 25/11/2037	90 2,600		0.02
5.750% due 25/06/2037 6.000% due 25/10/2035	1,601	1,419	0.32	Bear Stearns Asset-Backed Sec 7.420% due 25/11/2039	curities Trust 257		0.06	6.595% due 25/07/2035	1,220	1,201	0.27
Countrywide Home Loan Mo	ortgage Pass-	Through T	rust	Castlelake Aircraft Securitizati	ion Trust			TruPS Financials Note Securit 7.202% due 20/09/2039	1,366		
6.130% due 25/02/2035 Countrywide Home Loan Rep	574 performina R		0.10 <b>t</b>	4.125% due 15/06/2043 Centerline Logistics Corp.	503	459	0.10	Wells Fargo Home Equity Ass 5.890% due 25/03/2037	et-Backed S 6		<b>Trust</b> 0.00
6.500% due 25/11/2034	179		0.04	9.250% due 15/12/2027 9.750% due 15/12/2027	38 47		0.01 0.01			100,577	
				5.7 50 70 QUE 13/12/2021	+/	47	0.01				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
SOVEREIGN ISSUES				Windstream Holdings, Inc. (c)	2,586 \$	77	0.02	Banco Bilbao Vizcaya			
Argentina Government Internation	onal Bond	1			_	8,270	1.84	Argentaria S.A.	185,247 \$	1,689	0.37
0.750% due 09/07/2030 \$	5,195 \$		0.46					Banco de Chile	1,382,672	164	0.04
1.000% due 09/07/2029	377		0.03	CONSUMER DISCRETIONARY				Banco do Brasil S.A.	26,800	305	0.07
3.500% due 09/07/2041	448		0.03	Bayerische Motoren Werke AG	3,492	389	0.09	Banco Santander S.A.	39,900	167	0.04
3.625% due 09/07/2035 3.625% due 09/07/2046	2,879 115		0.21	Best Buy Co., Inc.	2,137	167	0.04	BlackRock, Inc.	229	186	0.04
Australia Government Internation		40	0.01	D.R. Horton, Inc.	1,388	211	0.05	Brookfield Asset			
1.750% due 21/06/2051 AUD	2,200	887	0.20	eBay, Inc.	16,595	724	0.16	Management Ltd. 'A'	4,660	188	0.04
Autonomous City of Buenos Aires		007	0.20	Garmin Ltd. (c)	4,118	529	0.12	Cairo Mezz PLC (c)	59,349	12	0.00
	27,495	24	0.01	Home Depot, Inc.	476	165	0.04	CaixaBank S.A.	129,645	534	0.12
Export-Credit Bank of Turkey				Honda Motor Co. Ltd. (c)	67,500	696	0.15	China Construction Bank			
8.250% due 24/01/2024 \$	200	200	0.04	Industria de Diseno Textil S.A.	2,179	95	0.02	Corp. 'H'	2,862,000	1,702	0.38
Israel Government International I	Bond			Kia Corp. (c)	8,226	636	0.14	China Pacific Insurance	70.000	1.61	0.04
3.800% due 13/05/2060	2,400	1,728		Lennar Corp. 'A'	7,837	1,168	0.26	Group Co. Ltd. 'A'	79,600		0.04
5.000% due 30/10/2026 €	3,500	3,957	0.88	Next PLC	3,727	385	0.08	Erste Group Bank AG	10,717	434	0.10
Mexico Government Internationa		020	0.20	PulteGroup, Inc.	6,816	704	0.15	Eurobank Ergasias Services and Holdings S.A. 'A' (c)	357,530	636	0.14
2.750% due 27/11/2031 (f) MXN 3.000% due 03/12/2026 (f)	17,639 18,358	1,007	0.20	Stellantis NV	69,514	1,630	0.36	FirstRand Ltd.	158,635		0.14
4.000% due 30/11/2028 (f)	1,836		0.02	Subaru Corp. (c)	18,900	345	0.08	Hartford Financial Services	130,033	037	0.14
Peru Government International B	ond			,	· -	7,844		Group, Inc.	9,171	737	0.16
5.400% due 12/08/2034 PEN	83	20	0.00					Industrial & Commercial	5,		00
6.150% due 12/08/2032	200		0.01	CONSUMER STAPLES				Bank of China Ltd. 'H'	1,294,000	631	0.14
6.950% due 12/08/2031	2	1	0.00	Altria Group, Inc.	55,395	2,235	0.50	Intesa Sanpaolo SpA	162,638	476	0.10
Provincia de Buenos Aires	14 200	12	0.00	Ambev S.A.	147,300	414	0.09	Julius Baer Group Ltd.	6,472	363	0.08
	14,289		0.00	British American Tobacco PLC	4,804	141	0.03	Manulife Financial Corp.	25,880	575	0.13
Republic of Greece Government I 3.750% due 30/01/2028 €	internatio 58		0.02	Coca-Cola Co.	51,442	3,031	0.67	Mediobanca Banca di	.,		
3.900% due 30/01/2033	61		0.02	Coles Group Ltd.	41,765	459	0.10	Credito Finanziario SpA	16,909	210	0.05
4.000% due 30/01/2037	36	43	0.01	Imperial Brands PLC (c)	7,081	163	0.04	NN Group NV	4,467	177	0.04
4.200% due 30/01/2042	11	13	0.00	ITC Ltd.	39,708	220	0.05	PICC Property & Casualty Co.			
Romania Government Internation				J Sainsbury PLC	49,757	192	0.04	Ltd. 'H'	214,000	255	0.06
5.500% due 18/09/2028	500		0.13	Japan Tobacco, Inc.	32,900	850	0.19	Poste Italiane SpA	15,611	178	0.04
6.375% due 18/09/2033	500	585	0.13	Jeronimo Martins SGPS S.A.	8,874	226	0.05	Power Finance Corp. Ltd.	46,557	214	0.05
Russia Government International 4.250% due 23/06/2027 ^ \$	800	516	0.11	Kimberly-Clark Corp.	10,470	1,272		Powszechny Zaklad			
4.250 % due 23/00/2027 / 4.750% due 27/05/2026 ^	1,200		0.11	MEIJI Holdings Co. Ltd. (c)	6,600		0.04	Ubezpieczen S.A.	18,399	221	0.05
5.100% due 28/03/2035 ^	200		0.02	Neiman Marcus Group Ltd.	-,			REC Ltd.	41,277	205	0.04
5.250% due 23/06/2047 ^	4,200		0.33	LLC (c)(h)	8,644	1,295	0.29	Samsung Fire & Marine			
5.625% due 04/04/2042 ^	1,800	1,210		PepsiCo, Inc.	2,886	490	0.11	Insurance Co. Ltd. (c)	944		0.04
5.875% due 16/09/2043 ^ 7.150% due 12/11/2025 ^ RUB 2	200 214,863		0.03	Philip Morris				Sanlam Ltd.	44,845		0.04
7.150% due 12/11/2023	202		0.22	International, Inc.	7,711	725	0.16	Singapore Exchange Ltd.	26,400		0.04
	82,843		0.08	President Chain Store Corp.	18,000	158	0.04	Sompo Holdings, Inc. (c)	9,300		0.10
South Africa Government Interna	tional Bo	nd		Procter & Gamble Co.	16,519	2,421	0.54	SpareBank 1 SR-Bank ASA	1,345		0.00
10.500% due 21/12/2026 ZAR	97,100	5,558	1.24	Target Corp.	5,788	824	0.18	State Street Corp.	2,162		0.04
Venezuela Government Internation	onal Bond	d		Tesco PLC	222,537	825	0.18	Stearns Holdings LLC 'B' (c)	147,250	0	0.00
6.000% due 09/12/2020 ^ \$	289		0.01			16,098	3.58	Swiss Re AG	9,476	1,066	0.24
7.000% due 31/03/2048 ^	107		0.00					Synchrony Financial	13,108	501	0.11
7.650% due 21/04/2035 ^ 8.250% due 13/10/2034 ^	266 269		0.01	ENERGY				T. Rowe Price Group, Inc.	7,031	757	0.17
9.000% due 07/05/2049 ^	144	23	0.01	China Shenhua Energy Co.				Voyager Aviation Holdings			
9.250% due 15/09/2037 ^	301	58	0.01	Ltd. 'H'	104,000		0.08	LLC (c)	16 _	0	0.00
9.250% due 07/05/2038 ^	256		0.01	Coal India Ltd.	48,302		0.05		_	19,158	4.26
11.750% due 21/10/2026 ^	40		0.00	ConocoPhillips Co.	3,893		0.10	HEALTH CARE			
11.950% due 05/08/2041 ^ 12.750% due 23/08/2032 ^	400 180		0.02 0.01	HF Sinclair Corp.	4,617		0.06	HEALTH CARE			
12.730 /6 duc 23/00/2032	100 _	25,289		Marathon Petroleum Corp.	10,072	1,494		AbbVie, Inc. (c)	23,412	3,628	
	_	23,203	3.02	Oil & Natural Gas Corp. Ltd.	98,600		0.05	Amgen, Inc. (c)	2,030		0.13
	SHARES			OMV AG	4,404	193	0.04	AMSURG Corp. (c)(h)	52,753	2,706	
COMMON STOCKS				Petroleo Brasileiro S.A.	117,100	935	0.21	Bristol-Myers Squibb Co. (c)	4,820	247	0.05
COMMUNICATION SERVICES				Phillips 66	1,841	245	0.05	CSPC Pharmaceutical			
Clear Channel Outdoor				Polski Koncern Naftowy				Group Ltd.	268,000		0.05
	320,208	583	0.13	ORLEN S.A.	18,241	304	0.07	Dr Reddy's Laboratories Ltd.	3,399		0.05
Electronic Arts, Inc.	8,023	1,098	0.24	Tenaris S.A.	14,283		0.06	Gilead Sciences, Inc.	11,997		0.22
iHeartMedia, Inc. 'A' (c)	75,157	201	0.05	Valero Energy Corp.	11,069	1,439	0.32	Johnson & Johnson	22,961	3,599	0.80
	58,371		0.03			6,385	1.42	Merck & Co., Inc.	11,933	1,301	
Intelsat Emergence				FINANCIALS				Novartis AG	21,261	2,146	0.48
	54,916	1,565	0.35	FINANCIALS				Pfizer, Inc. (c)	61,401	1,768	0.39
	44,673		0.03	3i Group PLC	30,612		0.21	Roche Holding AG	10,661	3,097	0.69
	32,700	1,702		ABN AMRO Bank NV	11,074	167	0.04			20,535	4.56
Telkom Indonesia				Aflac, Inc. (c)	1,821		0.03	INDUCTOR			
	155,000	373	0.08	Ageas S.A.	4,843		0.05	INDUSTRIALS			
Verizon				Ameriprise Financial, Inc.	1,520	577	0.13	3M Co.	16,433		0.40
Communications,	F7 00 :		0.15	Assicurazioni Generali SpA	31,845	673	0.15	AP Moller - Maersk A/S 'B'	151		0.06
• *	57,824	2,180		AXA S.A.	56,665	1,852	0.41	Astra International Tbk PT	627,500	230	0.05
Vodafone Group PLC 2	226,014	197	0.04								

DESCRIPTION   SHARES   (0005)   ASSETS   DESCRIPTION   SHARES   (0005)   ASSETS   DESCRIPTION   SHARES   (0005)   ASSETS
Caterpillar, Inc. (c) 793 234 0.05 Steel Dynamics, Inc. 3,789 447 0.10 Digital Realty Trust, Inc. 10,808 1,455 0 Cie de Saint-Gobain S.A. 14,208 1,048 0.23 Vale S.A. 60,900 965 0.21 EPR Properties 21,702 1,051 0 Deutsche Post AG 6,133 304 0.07 7,800 1.73 Eiffage S.A. 2,260 243 0.05 ITOCHU Corp. (c) 4,300 175 0.04 Mitsubishi Corp. (c) 50,400 803 0.18 Mitsui & Co. Ltd. (c) 13,500 506 0.11 Mitsui OSK Lines Ltd. (c) 10,800 345 0.08 Nippon Yusen KK (c) 15,000 463 0.10 Owens Corning (c) 2,797 415 0.09 PACCAR, Inc. (c) 6,539 639 0.14 Siemens AG (c) 1,069 201 0.05 SKF AB 'B' 9,354 188 0.04 Thales S.A. 2,192 325 0.07 India Ltd. 145,791 415 0.09 India Ltd. 145,791 415 0.09 Park Hotels & Resorts, Inc. 10,808 1,455 0 Steel Dynamics, Inc. 3,789 447 0.10 Digital Realty Trust, Inc. 10,808 1,455 0 EPR Properties 21,702 1,051 0 Gaming and Leisure Properties, Inc. 30,410 1,501 0 ITILITIES  EQUITY Residential 11,005 673 0 FREAL ESTATE  Sunac Services Holdings Ltd. 61,391 15 0.00  TILILITIES  E.ON SE 13,061 176 0.04 Healthcare Realty Trust, Inc. 44,352 764 0 Healthcare Realty Trust, Inc. 30,410 1,501 0 Healthcare Realty Trust, Inc. 30,410 1,501 0 Healthcare Realty Trust, Inc. 44,352 764 0 Healthcare Realty Trust, Inc. 10,808 1,455 0 Macerich Co. 30,410 1,501 0 Macerich Co. 34,342 530 0 Macer
Cie de Saint-Gobain S.A.         14,208         1,048         0.23         Vale S.A.         60,900         965         0.21         EPR Properties         21,702         1,051         0           Deutsche Post AG         6,133         304         0.07         7,800         1.73         Equity Residential         11,005         673         0           Eiffage S.A.         2,260         243         0.05         REAL ESTATE         Gaming and Leisure Properties, Inc.         30,410         1,501         0           ITOCHU Corp. (c)         4,300         175         0.04         Sunac Services Holdings Ltd.         61,391         15         0.00         Healthcare Realty Trust, Inc.         44,352         764         0           Mitsui Sc Co. Ltd. (c)         13,500         506         0.11         UTILITIES         E.ON SE         13,061         176         0.04         Healthcare Realty Trust, Inc.         44,352         764         0           Mitsui OSK Lines Ltd. (c)         10,800         345         0.08         Endesa S.A.         9,980         204         0.05         Kilroy Realty Corp.         24,160         963         0           Owens Corning (c)         2,797         415         0.09         13,892         631         0
Deutsche Post AG 6,133 304 0.07 Eiffage S.A. 2,260 243 0.05 GEA Group AG 4,932 205 0.05 ITOCHU Corp. (c) 4,300 175 0.04 Mitsubishi Corp. (c) 50,400 803 0.18 Mitsui & Co. Ltd. (c) 13,500 506 0.11 Mitsui OSK Lines Ltd. (c) 10,800 345 0.08 Nippon Yusen KK (c) 15,000 463 0.10 Owens Corning (c) 2,797 415 0.09 PACCAR, Inc. (c) 6,539 639 0.14 Siemens AG (c) 1,069 201 0.05 SKF AB 'B' 9,354 188 0.04 Thales S.A. 7,500 9/37 0.31  Peruty Residential 11,005 673 0 Gaming and Leisure Properties, Inc. 30,410 1,501 0 Healthcare Realty Trust, Inc. 44,352 764 0 Healthcare Realty Trust, Inc. 44,35
Eiffage S.A. 2,260 243 0.05 GEA Group AG 4,932 205 0.05 ITOCHU Corp. (c) 4,300 175 0.04 Mitsubishi Corp. (c) 50,400 803 0.18 Mitsui & Co. Ltd. (c) 13,500 506 0.11 Mitsui OSK Lines Ltd. (c) 10,800 345 0.08 Nippon Yusen KK (c) 15,000 463 0.10 Owens Corning (c) 2,797 415 0.09 PACCAR, Inc. (c) 6,539 639 0.14 Siemens AG (c) 1,069 201 0.05 SKF AB 'B' 9,354 188 0.04 Thales S.A. 2,192 325 0.07 Thales S.A. 7,530 9/47 0.31
GEA Group AG 4,932 205 0.05 ITOCHU Corp. (c) 4,300 175 0.04 Mitsubishi Corp. (c) 50,400 803 0.18 Mitsui & Co. Ltd. (c) 13,500 506 0.11 Mitsui OSK Lines Ltd. (c) 10,800 345 0.08 Nippon Yusen KK (c) 15,000 463 0.10 Owens Corning (c) 2,797 415 0.09 PACCAR, Inc. (c) 6,539 639 0.14 Siemens AG (c) 1,069 201 0.05 SKF AB 'B' 9,354 188 0.04 Thales S.A. 2,192 325 0.07 Thales S.A. 7,520 9/37 0.31  REAL ESTATE  Sunac Services Holdings Ltd. 61,391 15 0.00  Healthcare Realty Trust, Inc. 44,352 764 0.00 Healthcare Realty Trust, Inc. 44,3
Sunac Services Holdings Ltd. 61,391   15 0.00   Healthcare Realty
Mitsubishi Corp. (c) 50,400 803 0.18 Mitsui & Co. Ltd. (c) 13,500 506 0.11 Mitsui OSK Lines Ltd. (c) 10,800 345 0.08 Nippon Yusen KK (c) 15,000 463 0.10 Owens Corning (c) 2,797 415 0.09 PACCAR, Inc. (c) 6,539 639 0.14 Siemens AG (c) 1,069 201 0.05 SKF AB 'B' 9,354 188 0.04 Thales S.A. 2,192 325 0.07 This is a solution of the first of the control of
Mitsui & Co. Ltd. (c) 13,500 506 0.11  Mitsui OSK Lines Ltd. (c) 10,800 345 0.08  Nippon Yusen KK (c) 15,000 463 0.10  Owens Corning (c) 2,797 415 0.09  PACCAR, Inc. (c) 6,539 639 0.14  Siemens AG (c) 1,069 201 0.05  SKF AB 'B' 9,354 188 0.04  Thales S.A. 2,192 325 0.07  Thales S.A. 7,500 947 0.31
Mitsui & Co. Ltd. (c) 13,500 506 0.11 Mitsui OSK Lines Ltd. (c) 10,800 345 0.08 Nippon Yusen KK (c) 15,000 463 0.10 Owens Corning (c) 2,797 415 0.09 PACCAR, Inc. (c) 6,539 639 0.14 Siemens AG (c) 1,069 201 0.05 SKF AB 'B' 9,354 188 0.04 Thales S.A. 2,192 325 0.07 Thales S.A. 7,520 9/7 0.31  E.ON SE 13,061 176 0.04 Highwoods Properties, Inc. 57,621 1,323 0.05 Kilroy Realty Corp. 24,160 963 0.05 Kilroy Realty Corp. 34,342 530 0.05 National Storage Affiliates Trust 26,906 1,116 0.05 Iberdrola S.A. (c) 13,543 178 0.04 Power Grid Corp. of India Ltd. 145,791 415 0.09 Park Hotels & Resorts, Inc. 101,507 1,553 0.05
Mitsui OSK Lines Ltd. (c) 10,800 345 0.08 Nippon Yusen KK (c) 15,000 463 0.10 Owens Corning (c) 2,797 415 0.09 PACCAR, Inc. (c) 6,539 639 0.14 Siemens AG (c) 1,069 201 0.05 SKF AB 'B' 9,354 188 0.04 Thales S.A. 2,192 325 0.07 Thales S.A. 7,520 9/47 0.31
Nippon Yusen KK (c) 15,000 463 0.10 Owens Corning (c) 2,797 415 0.09 PACCAR, Inc. (c) 6,539 639 0.14 Siemens AG (c) 1,069 201 0.05 SKF AB 'B' 9,354 188 0.04 Thales S.A. 2,192 325 0.07 Thales S.A. 7,520 947 0.31
Owens Corning (c)       2,797       415       0.09       Hogie S.A.       46,731       824       0.18       National Storage         PACCAR, Inc. (c)       6,539       639       0.14       Fortum Oyj       13,857       200       0.05       Affiliates Trust       26,906       1,116       0.0         SKF AB 'B'       9,354       188       0.04       Iberdrola S.A. (c)       13,543       178       0.04       Omega Healthcare Investors, Inc.       17,116       525       0.0         Thales S.A.       2,192       325       0.07       10dia Ltd.       145,791       415       0.09       Park Hotels & Resorts, Inc.       101,507       1,553       0
PACCAR, Inc. (c) 6,539 639 0.14 Siemens AG (c) 1,069 201 0.05 SKF AB 'B' 9,354 188 0.04 Thales S.A. 2,192 325 0.07 Whei S.A. 7,530 947 0.31
Siemens AG (c)       1,069       201       0.05       lberdrola S.A. (c)       13,543       178       0.04       Omega Healthcare Investors, Inc.       0.7,116       525       0.07         Thales S.A.       2,192       325       0.07       India Ltd.       145,791       415       0.09       Park Hotels & Resorts, Inc.       101,507       1,553       0.09
SKF AB 'B' 9,354 188 0.04 Thales S.A. 2,192 325 0.07 India Ltd. 145,791 415 0.09 Power Grid Corp. of India Ltd. 145,791 415 0.09 Park Hotels & Resorts, Inc. 101,507 1,553 0.00
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Apple, Inc. 8.634 1.662 0.37
ASE Technology Holding 5706 0 000 MP 6 1 12 160 052 0
Co. Ltd. 94,000 412 0.09 Intelest Emergance S A -
Asustek Computer, Inc. 13,000 207 0.05 Fxp. 17/02/2027 1128 3 0.00
Cisco Systems, Inc. (c) 58,371 2,949 0.66 PAR
HCL Technologies Ltd. (c) 26,787 471 0.10
REA COID. 520 191 0.04 PREFERRED SECURITIES
Bayerische Motoren Werke AG
MediaTek, Inc. (c) 47,000 1,552 0.34 0.000% 1,772 177 0.04
Microsoft Corp. (c) 2,948 1,108 0.25 Gerdau S.A. (32.600)% due
NetApp, Inc. (c) 6,482 571 0.13 0.000% 34,600 167 0.04 14/10/2024 (d)(e) 26,599 94 0.
Novatek Nationwide Building Society 143 0.
Microelectronics Corp. 18,000 303 0.07 10.250% 6,220 1,033 0.23
NXP Semiconductors NV 739 170 0.04 Petroleo Brasileiro S.A.  Pegatron Corp. 59 000 168 0.04 0.000% 149,900 1,144 0.25 10.900% due
10.500 // date
0.0000/
Realter Semiconductor Corp. 15,000 230 0.05
of the first of the securities
11,009 2.45 2,701 0.60 SHARES
MATERIALS INVESTMENT FUNDS
BHP Group Ltd. 38,442 1,315 0.29
CRH PLC 15 380 1 064 0 24 Apartment Income
Evraz PLC (r) 72.869 0.000 REIT Corp. 31,255 1,085 0.24 PINICO Select Funds
Fortescue Ltd. 52 634 1 039 0 23 Apple Hospitality KEI1, Inc. 64,437 1,070 0.24 Short-Term Floating
Grupo Mexico S A B de Boston Properties, Inc. 12,143 852 0.19 NAV Fund (g) 17,961 179 0.
CaveTrust DEIT Inc. 22.260 E22 0.12
C.V. D 30,100 340 0.12
Heidelberg Materials AG 4387 392 0.09 CBL & Associates Total Investment Funds \$ 179 0.
C.V. B 30,100 340 0.12

# REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 605	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (617)	\$ 605	\$ 605	0.13
Total Repurcha	ase Agreeme	ents				\$ (617)	\$ 605	\$ 605	0.13

(1) Includes accrued interest.

## FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

## **FUTURES**

	_	Expiration	# of	Unrealised Appreciation/	% of
Description	Туре	Month	Contracts	(Depreciation)	Net Assets
3-Month SOFR December Futures	Long	03/2024	23	\$ (88)	(0.02)
3-Month SOFR December Futures	Short	03/2025	7	26	0.01
3-Month SOFR December Futures	Short	03/2026	8	18	0.00
3-Month SOFR June Futures	Short	09/2024	10	53	0.01
3-Month SOFR June Futures	Short	09/2025	9	23	0.01
3-Month SOFR March Futures	Short	06/2024	13	79	0.02
3-Month SOFR March Futures	Short	06/2025	7	22	0.00
3-Month SOFR March Futures	Short	06/2026	9	20	0.00
3-Month SOFR September Futures	Short	12/2024	10	45	0.01
3-Month SOFR September Futures	Short	12/2025	6	14	0.00
Australia Government 10-Year Bond March Futures	Short	03/2024	103	(242)	(0.05)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	43	(197)	(0.04)
U.S. Treasury 5-Year Note March Futures	Long	03/2024	12	29	0.01
U.S. Treasury 10-Year Note March Futures	Long	03/2024	343	1,366	0.30
U.S. Treasury 10-Year Ultra March Futures	Long	03/2024	11	56	0.01
U.S. Treasury 30-Year Bond March Futures	Short	03/2024	154	(1,503)	(0.33)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	126	(1,427)	(0.32)
				\$ (1,706)	(0.38)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (1,706)	(0.38)

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

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

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets
AT&T, Inc.	1.000%	20/06/2028	\$ 1,700	\$ 35	0.01
Verizon Communications, Inc.	1.000	20/12/2024	700	2	0.00
				\$ 37	0.01

## CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

				Unrealised	
Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-31 5-Year Index	1.000%	20/06/2024	\$ 946	\$ 38	0.01
CDX.EM-32 5-Year Index	1.000	20/12/2024	510	25	0.01
CDX.EM-34 5-Year Index	1.000	20/12/2025	2,208	41	0.01
CDX.EM-36 5-Year Index	1.000	20/12/2026	4,784	176	0.04
CDX.EM-38 5-Year Index	1.000	20/12/2027	600	42	0.01
CDX.EM-39 5-Year Index	1.000	20/06/2028	300	15	0.00
CDX.EM-40 5-Year Index	1.000	20/12/2028	3,000	63	0.01
CDX.HY-36 5-Year Index	5.000	20/06/2026	1,843	(49)	(0.01)
CDX.HY-37 5-Year Index	5.000	20/12/2026	873	15	0.00
CDX.HY-41 5-Year Index	5.000	20/12/2028	4,257	230	0.05
CDX.IG-41 5-Year Index	1.000	20/12/2028	600	4	0.00
			_	\$ 600	0.13

## **INTEREST RATE SWAPS**

Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	4.320%	20/10/2033	£ 100	\$ 11	0.00
Receive(3)	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	6,000	(614)	(0.14)
Pay <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	9,690	6	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/03/2029	¥ 2,430,000	452	0.10
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.020	20/09/2028	2,950,000	464	0.10
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.176	27/04/2027	160,000	(4)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	248,400	41	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/03/2042	121,000	70	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.711	27/04/2042	37,000	23	0.01
Receive	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2026	\$ 32,900	2,243	0.50
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	26,200	(2,169)	(0.48)
Pay	1-Day USD-SOFR Compounded-OIS	0.750	15/12/2024	53,300	(2,420)	(0.54)
Pay	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	13,442	(1,372)	(0.30)
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	16,200	1,785	0.40
Receive	1-Day USD-SOFR Compounded-OIS	0.940	08/06/2026	2,000	156	0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	1,200	85	0.02

Pay/ Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	1.000%	15/06/2027	\$ 15,700	\$ (1,467)	(0.33)
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.000 1.000	15/06/2029 16/12/2030	2,770 1,766	(320) 292	(0.07) 0.06
Receive	1-Day USD-SOFR Compounded-OIS	1.235	12/05/2028	700	79	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	34,300	3,318	0.74
Pay	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2027	12,000	(1,541)	(0.34)
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2028	3,900	(429)	(0.10)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	47,620	4,824	1.07
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	5,950	(673)	(0.15)
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.250 1.350	16/06/2051 20/01/2027	4,300 3,400	(1,035) 279	(0.23) 0.06
Receive	1-Day USD-SOFR Compounded-OIS	1.360	20/07/2031	800	132	0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.370	19/07/2031	500	82	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.380	04/01/2027	1,400	(112)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.405	07/09/2031	1,300	209	0.05
Pay	1-Day USD-SOFR Compounded-OIS	1.425	18/01/2027	1,000	(77)	(0.02)
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.443 1.450	18/01/2027 17/02/2027	1,100 2,400	(84) 184	(0.02) 0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.450	16/07/2031	1,200	193	0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.491	21/01/2051	900	(330)	(0.07)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2028	7,130	(898)	(0.20)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	12/01/2029	578	64	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.500	05/10/2031	600	(93)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.535 1.535	15/10/2031	600	(91)	(0.02)
Pay Pay	1-Day USD-SOFR Compounded-OIS	1.545	22/10/2031 26/10/2031	400 400	(60) (60)	(0.01) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.550	20/01/2027	15,100	(1,087)	(0.24)
Pay	1-Day USD-SOFR Compounded-OIS	1.570	11/01/2027	800	(59)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.580	16/02/2027	900	(63)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.590	09/02/2051	7,200	(2,521)	(0.56)
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	1.600	16/01/2026	6,600	221	0.05
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.625 1.625	16/01/2050 03/02/2050	3,100 3,900	1,088 1,368	0.24 0.30
Pay	1-Day USD-SOFR Compounded-OIS	1.700	06/03/2024	2,300	(11)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.700	17/02/2027	9,600	(622)	(0.14)
Pay	1-Day USD-SOFR Compounded-OIS	1.700	12/01/2029	2,100	(204)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	1.740	16/12/2026	1,100	79	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	26,000	743	0.16
Receive	1-Day USD-SOFR Compounded-OIS	1.750 1.750	15/06/2029	1,209	55 110	0.01
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032 15/06/2032	1,878 1,840	110 (183)	0.02 (0.04)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	22/01/2050	7,600	2,528	0.56
Pay	1-Day USD-SOFR Compounded-OIS	1.768	02/02/2032	300	(41)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.785	12/08/2051	700	237	0.05
Pay	1-Day USD-SOFR Compounded-OIS	1.817	05/04/2032	2,200	(305)	(0.07)
Pay	1-Day USD-SOFR Compounded-OIS	1.872 1.875	06/04/2032	1,100 400	(148) 123	(0.03) 0.03
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.895	07/02/2050 18/10/2049	700	231	0.05
Receive	1-Day USD-SOFR Compounded-OIS	1.910	17/10/2049	700	228	0.05
Pay	1-Day USD-SOFR Compounded-OIS	1.928	25/03/2027	1,100	(86)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2027	1,250	(15)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2029	5,740	(52)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.000 2.000	18/02/2032	900	(103)	(0.02)
Receive Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2032 15/01/2050	9,130 1,400	(31) 407	(0.01) 0.09
Pay	1-Day USD-SOFR Compounded-OIS	2.000	15/12/2051	6,500	(2,357)	(0.53)
Receive	1-Day USD-SOFR Compounded-OIS	2.250	11/12/2049	7,100	1,731	0.38
Receive	1-Day USD-SOFR Compounded-OIS	2.250	12/03/2050	3,400	809	0.18
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	2.300	17/01/2026	4,600	150	0.03
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	2.350	17/01/2025	7,900	178	0.04
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.450 2.500	20/12/2024 18/12/2024	15,900 6,000	371 486	0.08 0.11
Receive	1-Day USD-SOFR Compounded-OIS	2.500	20/12/2024	10,900	17	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	600	(9)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.850	30/08/2027	1,000	(31)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	600	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	1,700	(26)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.955 2.973	04/10/2027	1,000	(23)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024 13/10/2024	600 600	(8) (8)	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/06/2024	41,600	1,920	0.43
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/06/2026	32,300	1,926	0.43
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	2,090	23	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	2,800	104	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	160	(5)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	500 500	(7) (11)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.050 3.050	07/09/2027 08/09/2029	500 500	(11) (12)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	06/09/2032	700	(21)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	200	(11)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	600	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.100	09/09/2029	500	(11)	0.00

Pay/ Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.140% 3.190	25/10/2024 25/10/2024	\$ 500 500	\$ (6) (6)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	500	(5)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	690	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	590	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.300	06/03/2033	300	(8)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.300 3.340	14/06/2033 23/02/2030	1,000 600	(20) (13)	(0.01) 0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.350	14/12/2032	200	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	01/03/2033	400	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	200	1 (2)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.400 3.405	23/02/2033 01/03/2033	200 300	(3) (5)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.425	01/03/2033	300	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.430	27/02/2033	300	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	600	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.470 3.500	22/02/2030 22/06/2030	600 900	(8) (5)	0.00 0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	1,190	(61)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	22/05/2033	29,660	(24)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2033	600	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	860	25	0.01
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.525 3.610	02/03/2030 12/12/2032	200 400	(2) (2)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	1,100	(10)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	1,100	(10)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	10/07/2033	400	4	0.00
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	100	(1)	0.00
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.700 3.730	06/06/2033 03/08/2033	16,970 200	(16) 4	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	200	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	1,100	(9)	0.00
Pay .	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	1,100	(9)	0.00
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.750	13/12/2027 20/12/2028	900 1,080	(2) (48)	0.00 (0.01)
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	13,800	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	400	7	0.00
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	100	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.760	23/08/2033 10/03/2028	500 600	11	0.00 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	3.800 3.800	05/09/2028	800	(1) 10	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	100	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	30/08/2033	200	5	0.00
Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	100	(2)	0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.830 3.842	12/10/2053 26/12/2033	100 100	10 (3)	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	200	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	100	11	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	100	11	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.900 3.950	30/08/2033 13/09/2033	600 600	20 23	0.00 0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	200	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	500	23	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	200	(8)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.040 4.060	20/06/2024 20/06/2024	2,000 8,100	(15) (61)	0.00 (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.140	22/06/2024	3,400	(23)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	200	11	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033	400	23	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.165	27/09/2033	600	35	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.170 4.175	03/10/2033 10/10/2033	400 200	23 12	0.01 0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.200	18/10/2033	200	12	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	200	13	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	100	6	0.00
Receive <sup>(3)</sup> Receive <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	4.250 4.250	20/03/2029	620 730	(3) (5)	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.250	20/03/2031 22/11/2033	200	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	100	7	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	100	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	100	8	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.450 4.450	31/10/2033 01/11/2033	100 300	8 25	0.00 0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS	4.450	22/05/2025	65,460	(135)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	4.900	06/06/2025	37,050	78	0.02
Pay	1-Day USD-SOFR Compounded-OIS	5.100	22/05/2024	126,930	(135)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	5.400	06/06/2024	71,750	77	0.02
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	9.874 9.899	02/01/2026 02/01/2026	BRL 1,200 600	(1) 0	0.00 0.00
Pay	1-Year BRL-CDI	9.939	02/01/2026	1,100	(1)	0.00
Pay	1-Year BRL-CDI	9.998	04/01/2027	1,900	0	0.00
Pay	1-Year BRL-CDI	10.037	04/01/2027	500	0	0.00

Floating   Resting Both Indicates   Rate   Materiality   Restoration   Rest   Rest   Rate   Rest	Pay/ Receive					Unrealised	
Page   1-Year BRL CED		Floating Rate Index					
Prig         1-Year BRLCOI         10 522         Q207022265         1,800         0         0.00           Prig         1-Year BRLCOI         10 502         Q207022265         1,800         0         0.00           Pry         1-Year BRLCOI         10 10 50         Q207022265         1,800         0         0.00           Pry         1-Year BRLCOI         10 13 80         Q40702227         700         0         0.00           Pry         1-Year BRLCOI         11 1377         Q20702225         1,300         0         0.00           Pry         1-Year BRLCOI         11 1377         Q20702225         1,300         0         0         0.00           Pry         1-Year BRLCOI         11 257         Q40702227         1,300         0							
Prop.   -Year BHCEI   10,099   0-401-2227   2,800   1   0.000	Pay	1-Year BRL-CDI	10.052	02/01/2026	1,800	0	0.00
Py         1-Year 881-C01         (1.05)         0.0010206         1,800         0         0.00           Py         1-Year 881-C01         (1.15)         0.0010203         1,300         (9)         0.00           Py         1-Year 881-C01         (1.15)         0.0010203         1,300         (9)         0.00           Py         1-Year 881-C01         (1.15)         0.0010203         1,300         (9)         0.00           Py         1-Year 881-C01         (1.12)         0.0010203         1,300         (9)         0.00           Py         1-Year 881-C01         (1.12)         0.0010203         1,600         7         0.00           Py         1-Year 881-C01         (1.12)         0.0010200         4,600         2         0.00           Py         1-Year 881-C01         (1.17)         0.0010200         4,600         2         0.00           Py         1-Year 881-C01         (1.17)         0.0010200         4,600         2         0.00           Py         1-Year 881-C01         (1.12)         0.0010200         4,600         2         0.00           Py         1-Year 881-C01         (1.21)         0.0010200         4,000         2         0.00 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
Pay   1-Year BRL CD    10.138							
Pay   1-Year RBL-CEI		1-Year BRL-CDI	10.138	04/01/2027	700	0	0.00
Pay   -   -						(5)	
Pay   1-Year 8RL-CD    11-275						(3)	
Pay   1-Year BRL-CD    11.367   02.01/2025   1.000   31   0.00	Pay		11.275		700	2	0.00
Pay   1-Year BRI-CD    11.731   0401/2277   4,000   2   0.00						2	
Pay   1-Year BRL-CD    11.746   0.401/12027   1.700   9   0.00						(3)	
Pay   1-Year BRL-CD    12.018   0.2011/2025   2.800   0			11.746		1,700	9	
Pay   1-Year BRL-CD    12.098   0.2011/2025   4,700   2   0.00							
Pay   1-Year BR-CD    12.158   02/01/2025   2,300   1 0.00							
Pay   1-Year BRIL-CD    12.178   07/01/2025   4,700   3							
Pay   3-Month CAD-CADNIEPD Compounded-01S   3,750   2011/27025   CAD 5,300   80   0.020							
Pay   3-Month ZAR-JIBAR   8.360   07/08/2028   500   0 0.00							
Poy         3-Month ZAR-IIBAR         8.400         07/08/2028         500         0         0.00           Poy         3-Month ZAR-IIBAR         8.410         3107/2028         1,100         1         0.00           Poy         3-Month ZAR-IIBAR         8.410         3107/2028         1,100         1         0.00           Poy         3-Month ZAR-IIBAR         8.410         3107/2028         1,100         0         0.00           Poy         3-Month ZAR-IIBAR         8.415         3107/2028         1,100         0         0.00           Poy         3-Month ZAR-IIBAR         8.415         3107/2028         400         0         0.00           Poy         3-Month ZAR-IIBAR         8.421         0.408/2028         500         1         0.00           Poy         3-Month ZAR-IIBAR         8.422         0.408/2028         500         0         0.00           Poy         3-Month ZAR-IIBAR         8.426         0.108/2028         200         0         0.00           Poy         3-Month ZAR-IIBAR         8.460         0.108/2028         200         0         0.00           Poy         3-Month ZAR-IIBAR         8.460         0.108/2028         200         0							
Pay         3-Month ZAR-IIBAR         8.410         310772028         100         0         0.00           Pay         3-Month ZAR-IIBAR         8.410         0.006802028         100         0         0.00           Pay         3-Month ZAR-IIBAR         8.410         0.70682028         100         0         0.00           Pay         3-Month ZAR-IIBAR         8.415         310772028         100         0         0.00           Pay         3-Month ZAR-IIBAR         8.415         0.41072028         400         0         0.00           Pay         3-Month ZAR-IIBAR         8.415         0.41082028         400         0         0.00           Pay         3-Month ZAR-IIBAR         8.421         0.40082028         100         0         0.00           Pay         3-Month ZAR-IIBAR         8.426         0.10772028         200         0         0.00           Pay         3-Month ZAR-IIBAR         8.460         0.1082028         200         0         0.00           Pay         3-Month ZAR-IIBAR         8.460         0.1082028         200         0         0.00           Pay         3-Month ZAR-IIBAR         8.460         0.1082028         200         0 <t< td=""><td>Pay</td><td></td><td></td><td></td><td></td><td></td><td></td></t<>	Pay						
Pay         3-Month ZAR-JIBAR         8.410         O408/20/28         1,100         1         0.00           Pay         3-Month ZAR-JIBAR         8.410         O708/20/28         100         0         0.00           Pay         3-Month ZAR-JIBAR         8.415         3107/20/28         100         0         0.00           Pay         3-Month ZAR-JIBAR         8.415         3107/20/28         400         0         0.00           Pay         3-Month ZAR-JIBAR         8.415         3107/20/28         400         0         0.00           Pay         3-Month ZAR-JIBAR         8.426         3107/20/28         200         0         0.00           Pay         3-Month ZAR-JIBAR         8.426         3107/20/28         200         0         0.00           Pay         3-Month ZAR-JIBAR         8.466         0.2008/20/28         200         0 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
Pay   3-Month 2AR-JIBAR   8.410   07/08/2028   100   0   0.00							
Pay         3-Month ZAR-JIBAR         8.415         0-MORE/OZE         400         0         0.00           Pay         3-Month ZAR-JIBAR         8.421         0-MORE/OZE         500         1         0.00           Pay         3-Month ZAR-JIBAR         8.421         0-MORE/OZE         500         1         0.00           Pay         3-Month ZAR-JIBAR         8.428         31407/2028         200         0         0.00           Pay         3-Month ZAR-JIBAR         8.468         0.108/2028         200         0         0.00           Pay         3-Month ZAR-JIBAR         8.460         0.208/2028         200         0         0.00           Pay         3-Month ZAR-JIBAR         8.464         0.208/2028         200         0         0.00           Pay         3-Month ZAR-JIBAR         8.543         0.408/2028         200         0         0.00           Pay         3-Month ZAR-JIBAR         8.543         0.408/2028         200         0         0.00           Pay         3-Month ZAR-JIBAR         8.542         0.408/2028         200         0         0.00           Pay         3-Month ZAR-JIBAR         8.542         0.408/2028         200         0	Pay	3-Month ZAR-JIBAR	8.410	07/08/2028	100		0.00
Pay         3-Month ZAR-JISAR         8.420         3107/2028         300         0         0.00           Pay         3-Month ZAR-JISAR         8.421         0.4008/2028         100         0         0.00           Pay         3-Month ZAR-JISAR         8.426         0.108/2028         100         0         0.00           Pay         3-Month ZAR-JISAR         8.426         0.108/2028         200         0         0.00           Pay         3-Month ZAR-JISAR         8.460         0.108/2028         200         0         0.00           Pay         3-Month ZAR-JISAR         8.461         2.008/2028         200         0         0.00           Pay         3-Month ZAR-JISAR         8.462         2.008/2028         200         0         0.00           Pay         3-Month ZAR-JISAR         8.463         2.008/2028         500         1         0.00           Pay         4-Month AUD-BRR-BSW         2.550         17.106/2025         AUD 460         (13)         0.00           Pay         6-Month AUD-BRR-BSW         3.250         17.176/2020         4.500         (69)         (0.02)           Pay         6-Month AUD-BRR-BSW         3.250         17.176/2020         5.50							
Pay         3-Month ZAR-IIBAR         8.421         04/08/2028         500         1         0.00           Pay         3-Month ZAR-IIBAR         8.428         31/07/2028         200         0         0.00           Pay         3-Month ZAR-IIBAR         8.468         01/08/2028         200         0         0.00           Pay         3-Month ZAR-IIBAR         8.460         02/08/2028         200         0         0.00           Pay         3-Month ZAR-IIBAR         8.460         02/08/2028         200         0         0.00           Pay         3-Month ZAR-JIBAR         8.460         02/08/2028         200         0         0.00           Pay         3-Month ZAR-JIBAR         8.560         02/08/2028         500         1         0.00           Pay         3-Month ZAR-JIBAR         8.560         03/08/2028         800         1         0.00           Pay         3-Month ZAR-JIBAR         8.560         03/08/2028         800         1         0.00           Pay         4-Month ALD-BIRR-BRSW         2.500         1         0.00         1         0.00           Pay         6-Month ALD-BIRR-BRSW         3.500         177/06/2025         19,492         1,610							
Pay         3-Month ZAR-IIBAR         8.428         3107/2028         200         0         0.00           Pay         3-Month ZAR-IIBAR         8.460         02/08/2028         200         0         0.00           Pay         3-Month ZAR-IIBAR         8.460         02/08/2028         200         0         0.00           Pay         3-Month ZAR-IIBAR         8.543         04/08/2028         500         1         0.00           Pay         3-Month ZAR-IIBAR         8.550         03/08/2028         800         1         0.00           Pay         6-Month ALD-BRR-BBSW         2.750         17/06/2026         AUD         460         (13)         0.00           Pay         6-Month ALD-BRR-BBSW         3.500         17/12/2024         1,600         (69)         (0.02)           Pay         6-Month ALD-BRR-BBSW         3.500         17/12/2024         1,600         (69)         (0.02)           Pay         6-Month ALD-BRR-BBSW         3.500         17/12/2024         650         (56)         (0.01)           Pay         6-Month ALD-BRR-BBSW         4.500         20/09/2033         3.00         7         0.00           Receive         6-Month EUR-EURIBOR         0.150 <td< td=""><td>Pay</td><td>3-Month ZAR-JIBAR</td><td>8.421</td><td>04/08/2028</td><td>500</td><td>1</td><td>0.00</td></td<>	Pay	3-Month ZAR-JIBAR	8.421	04/08/2028	500	1	0.00
Pay         3-Momb ZAR-JIBAR         8.460         01/08/2028         200         0         0.00           Pay         3-Momb ZAR-JIBAR         8.460         02/08/2028         200         0         0.00           Pay         3-Momb ZAR-JIBAR         8.464         02/08/2028         200         0         0.00           Pay         3-Momb ZAR-JIBAR         8.550         03/08/2028         500         1         0.00           Pay         3-Momb ZAR-JIBAR         8.550         03/08/2028         800         1         0.00           Pay         3-Momb AUD-BBR-BSBW         3.000         21/03/2027         18,640         (790)         (0.18)           Pay         6-Momb AUD-BBR-BSBW         3.500         717/12/2024         1,600         (69)         0.02           Pay         6-Momb AUD-BBR-BSBW         3.500         717/12/2024         650         (56)         (0.15)         0.25           Pay         6-Momb AUD-BBR-BSBW         4.550         2009/2033         300         7         0.00           Pay         6-Momb AUD-BBR-BSBW         4.550         2009/2033         300         7         0.00           Receive         6-Momb AUD-BBR-BSBW         4.550         2009/2033<							
Pay         3-Month ZAR-JIBAR         8.460         Q2/08/2028         200         0         0.00           Pay         3-Month ZAR-JIBAR         8.464         Q2/08/2028         200         0         0.00           Pay         3-Month ZAR-JIBAR         8.543         Q4/08/2028         500         1         0.00           Pay         6-Month AUD-BR-RBSW         2.750         17/06/2026         AUD 460         (13)         0.00           Pay         6-Month AUD-BR-RBSW         3.000         21/03/2027         18,640         (790)         (0.18)           Pay         6-Month AUD-BR-RBSW         3.250         17/12/2024         1,600         (69)         (0.02)           Pay         6-Month AUD-BR-RBSW         3.550         17/12/2024         1,600         (69)         (0.02)           Pay         6-Month AUD-BR-RBSW         4.550         17/12/2024         650         (56)         (0.01)           Pay         6-Month AUD-BR-RBSW         4.550         20/0033         300         7         0.00           Receive         6-Month LUR-BURBOR         0.150         18/03/2030         € 6,200         987         0.22           Receive         6-Month EUR-BURBOR         0.150         18							
Pay         3-Month ZAR-JIBAR         8.543         04/08/2028         500         1         0.00           Pay         3-Month ZAR-JIBAR         8.550         03/08/2028         800         1         0.00           Pay         6-Month AUD-BRR-BSW         2.750         17/06/2026         AUD         460         (13)         0.00           Pay         6-Month AUD-BRR-BSW         3.000         21/03/2027         18,640         (790)         (0.18)           Pay         6-Month AUD-BRR-BSW         3.500         17/12/2024         1,500         (69)         (0.02)           Pay         6-Month AUD-BRR-BSW         3.500         17/12/2024         650         (56)         (0.11)           Pay         6-Month AUD-BRR-BSW         4.500         20/09/2033         3.00         7         0.00           Pay         6-Month AUD-BRR-BSW         4.500         20/09/2033         3.00         7         0.00           Pay         6-Month EUR-EURIBOR         0.150         18/08/2030         € 6.200         987         0.22           Receive         6-Month EUR-EURIBOR         0.150         18/03/2030         € 2.00         946         0.21           Receive         6-Month EUR-EURIBOR         0.	Pay	3-Month ZAR-JIBAR	8.460	02/08/2028	200	0	0.00
Pay of Homit AUD-BRR-BSW         2.550         03/08/2028         BUD 00         1         0.00           Pay of Homit AUD-BRR-BSW         2.750         17/06/2026         AUD 460         (13)         0.00           Pay of Homit AUD-BRR-BSW         3.000         21/03/2027         18,640         (790)         (0.18)           Pay of Homit AUD-BRR-BSW         3.550         17/12/2024         1,600         (69)         (0.02)           Pay of Homit AUD-BRR-BSW         4.250         17/12/2024         650         (56)         (0.01)           Pay of Homit AUD-BRR-BSW         4.250         17/12/2024         650         (56)         (0.01)           Pay of Homit AUD-BRR-BSW         4.500         20/09/2033         300         7         0.00           Pay of Homit AUD-BRR-BSW         4.750         18/03/2030         6,500         987         0.22           Receive of Momit AUD-BRR-BSW         4.750         18/03/2030         6,200         987         0.22           Receive of Momit AUD-BRR-BSW         4.750         18/03/2030         6,500         987         0.22           Receive of Momit AUD-BRR-BSW         4.750         18/03/2030         6,500         987         0.22           Receive of Momit AUD-BRR-BSW <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>							
Pay         6-Month AUD-BRR-BBSW         2,750         17/06/2026         AUD         460         (13)         0.00           Pay         6-Month AUD-BRR-BBSW         3.000         21/37/2074         1,600         (69)         (0.02)           Pay         6-Month AUD-BRR-BBSW         3.550         17/12/2024         1,600         (69)         (0.02)           Pay         6-Month AUD-BRR-BBSW         4.550         17/12/2024         650         (56)         (0.01)           Pay         6-Month AUD-BRR-BBSW         4.550         17/12/2024         650         (56)         (0.01)           Pay         6-Month AUD-BRR-BBSW         4.500         20/90/2033         300         7         0.00           Receive         6-Month EUR-EURIBOR         0.150         18/03/2050         2.300         946         0.21           Receive         6-Month EUR-EURIBOR         0.250         18/03/2050         2.300         946         0.21           Receive         6-Month EUR-EURIBOR         0.363         30/06/2025         200         12         0.00           Receive         6-Month EUR-EURIBOR         0.352         32/06/2024         200         5         0.00           Receive         6-Month EUR-EURIBO						•	
Pay         6-Month AUD-BBR-RBSW         3.250         17/12/2024         1,600         (69)         (0.02)           Pay         6-Month AUD-BBR-RBSW         3.500         17/16/2025         19,492         (1,105)         (0.25)           Pay         6-Month AUD-BBR-RBSW         4.500         20/09/2033         300         7         0.00           Pay         6-Month AUD-BBR-BBSW         4.500         20/09/2033         300         7         0.00           Pay         6-Month EUR-EURIBOR         0.150         18/06/2024         400         (42)         (0.01)           Receive         6-Month EUR-EURIBOR         0.250         18/03/2030         € 6,200         987         0.22           Receive         6-Month EUR-EURIBOR         0.329         30/12/2025         100         7         0.00           Receive         6-Month EUR-EURIBOR         0.329         30/12/2024         100         4         0.00           Receive         6-Month EUR-EURIBOR         0.395         30/12/2024         100         4         0.00           Receive         6-Month EUR-EURIBOR         0.395         30/12/2024         100         4         0.00           Receive         6-Month EUR-EURIBOR         0.330 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
Pay         6-Month AUD-BBR-BBSW         3.500         17/06/2025         19,492         (1,105)         (0.25)           Pay         6-Month AUD-BBR-BBSW         4.250         17/12/2024         650         (56)         (0.01)           Pay         6-Month AUD-BBR-BBSW         4.500         20/09/2033         300         7         0.00           Receive         6-Month EUR-EURIBOR         0.150         18/03/2030         € 6,200         987         0.22           Receive         6-Month EUR-EURIBOR         0.250         18/03/2050         € 6,200         987         0.22           Receive         6-Month EUR-EURIBOR         0.329         30/12/2055         100         7         0.00           Receive         6-Month EUR-EURIBOR         0.363         30/06/2025         200         12         0.00           Receive         6-Month EUR-EURIBOR         0.395         30/12/2024         100         4         0.00           Receive         6-Month EUR-EURIBOR         0.329         30/12/2024         100         4         0.00           Receive         6-Month EUR-EURIBOR         0.425         28/06/2024         200         37         0.09           Pay         6-Month EUR-EURIBOR         2.1							, ,
Pay         6-Month AUD-BBR-BBSW         4.250         17/12/2024         650         (56)         (0.01)           Pay         6-Month AUD-BBR-BBSW         4.750         20/09/2033         300         7         0.00           Receive         6-Month AUD-BBR-BBSW         4.750         120/09/2033         300         7         0.00           Receive         6-Month EUR-EURIBOR         0.150         18/03/2050         2,300         946         0.21           Receive         6-Month EUR-EURIBOR         0.329         30/12/2025         100         7         0.00           Receive         6-Month EUR-EURIBOR         0.363         30/06/2025         200         12         0.00           Receive         6-Month EUR-EURIBOR         0.395         30/12/2024         100         4         0.00           Receive         6-Month EUR-EURIBOR         0.395         30/12/2024         100         4         0.00           Receive         6-Month EUR-EURIBOR         0.830         09/12/2052         6,800         397         0.00           Receive         6-Month EUR-EURIBOR         0.830         09/12/2052         1,880         0/34         (0.16)           Pay         6-Month EUR-EURIBOR         2.100<							
Pay         6-Month AUD-BBR-BBSW         4,750         18/06/2024         400         (42)         (0.01)           Receive         6-Month EUR-EURIBOR         0.150         18/03/2050         2,300         946         0.21           Receive         6-Month EUR-EURIBOR         0.250         18/03/2050         2,300         946         0.21           Receive         6-Month EUR-EURIBOR         0.352         30/12/2025         100         7         0.00           Receive         6-Month EUR-EURIBOR         0.363         30/12/2024         100         4         0.00           Receive         6-Month EUR-EURIBOR         0.425         28/06/2024         200         5         0.00           Receive         6-Month EUR-EURIBOR         0.830         09/12/2052         6,800         397         0.09           Pay         6-Month EUR-EURIBOR         0.830         09/12/2052         6,800         397         0.09           Pay         6-Month EUR-EURIBOR         0.100         11/04/2024         1,400         4         0.00           Pay         6-Month EUR-EURIBOR         2.100         11/04/2024         1,400         4         0.00           Pay         6-Month EUR-EURIBOR         2.250			4.250				
Receive   6-Month EUR-EURIBOR   0.150   18/03/2030   € 6,200   987   0.22							
Receive   6-Month EUR-EURIBOR   0.250   18/03/2055   2,300   946   0.21							
Receive   6-Month EUR-EURIBOR   0.363   30/06/2025   200   12   0.00							
Receive   6-Month EUR-EURIBOR   0.395   30/12/2024   100   4   0.00   Receive   6-Month EUR-EURIBOR   0.425   28/06/2024   200   5   0.00   Receive   6-Month EUR-EURIBOR   0.830   0.9/12/2052   6,800   397   0.09   Pay   6-Month EUR-EURIBOR   2.000   21/09/2032   11,880   (734)   (0.16)   Pay   6-Month EUR-EURIBOR   2.100   11/04/2024   1,400   4   0.00   Pay   6-Month EUR-EURIBOR   2.100   13/04/2024   2,900   8   0.00   Pay   6-Month EUR-EURIBOR   2.100   13/04/2024   1,300   4   0.00   Pay   6-Month EUR-EURIBOR   2.250   26/04/2024   1,400   8   0.00   Pay   6-Month EUR-EURIBOR   2.250   28/04/2024   1,300   6   0.00   Pay   6-Month EUR-EURIBOR   2.250   28/04/2024   1,300   6   0.00   Pay   6-Month EUR-EURIBOR   2.250   28/04/2024   1,300   6   0.00   Pay   6-Month EUR-EURIBOR   2.250   23/05/2024   1,300   6   0.00   Pay   6-Month EUR-EURIBOR   2.250   0.30/5/2024   1,300   6   0.00   Pay   6-Month EUR-EURIBOR   2.250   0.30/5/2024   1,300   6   0.00   Pay   6-Month EUR-EURIBOR   2.547   0.90/3/2033   800   30   0.01   Receive   6-Month EUR-EURIBOR   2.547   0.90/3/2033   800   30   0.01   Receive   6-Month EUR-EURIBOR   2.880   19/12/2028   300   (6)   0.00   Receive   6-Month EUR-EURIBOR   2.880   19/12/2028   300   (6)   0.00   Receive   6-Month EUR-EURIBOR   2.910   29/12/2033   100   (4)   0.00   Receive   6-Month EUR-EURIBOR   2.910   29/12/2033   100   (4)   0.00   Receive   6-Month EUR-EURIBOR   2.920   13/12/2028   300   (7)   0.00   Receive   6-Month EUR-EURIBOR   2.920   13/12/2028   300   (7)   0.00   Receive   6-Month EUR-EURIBOR   2.920   3/12/2033   200   (8)   0.00   Receive   6-Month EUR-EURIBOR   2.930   0.97/2033   200   (8)   0.00   Receive   6-Month EUR-EURIBOR   3.063   0.00/20/3/2034   3,800   (239)   (0.05)   Receive   6-Month EUR-EURIBOR   3.148   20/11/2033   200   (1)   0.00   Receive   6-Month EUR-EURIBOR   3.148   20/11/2033   200   (1)   0.00   Receive   6-Month EUR-EURIBOR   3.250   20/03/2029   9,100   (6)   0.00   Receive   6-Month EUR-EURIBOR   3.250   20/03/2029   9,100							
Receive   6-Month EUR-EURIBOR   0.425   28/06/2024   200   5   0.00						12 Δ	
Pay 6-Month EUR-EURIBOR   2.000   21/09/2032   11,880   (734)   (0.16)						5	
Pay         6-Month EUR-EURIBOR         2.100         11/04/2024         1,400         4         0.00           Pay         6-Month EUR-EURIBOR         2.100         13/04/2024         2,900         8         0.00           Pay         6-Month EUR-EURIBOR         2.100         17/05/2024         1,300         4         0.00           Pay         6-Month EUR-EURIBOR         2.250         26/04/2024         1,400         8         0.00           Pay         6-Month EUR-EURIBOR         2.250         28/04/2024         1,300         6         0.00           Pay         6-Month EUR-EURIBOR         2.257         09/03/2033         800         30         0.01           Receive         6-Month EUR-EURIBOR         2.760         03/01/2029         200         (3)         0.00           Receive         6-Month EUR-EURIBOR         2.880         19/12/2028         300         (6)         0.00           Receive         6-Month EUR-EURIBOR         2.890         22/12/2033         200         (7)         0.00           Receive         6-Month EUR-EURIBOR         2.910         29/12/2033         200         (7)         0.00           Receive         6-Month EUR-EURIBOR         2.920         13/						397	
Pay         6-Month EUR-EURIBOR         2.100         13/04/2024         2,900         8         0.00           Pay         6-Month EUR-EURIBOR         2.100         17/05/2024         1,300         4         0.00           Pay         6-Month EUR-EURIBOR         2.250         28/04/2024         1,300         6         0.00           Pay         6-Month EUR-EURIBOR         2.250         03/05/2024         1,300         6         0.00           Pay         6-Month EUR-EURIBOR         2.250         03/01/2029         200         (3)         0.01           Receive 6-Month EUR-EURIBOR         2.760         03/01/2029         200         (3)         0.00           Receive 6-Month EUR-EURIBOR         2.880         19/12/2028         300         (6)         0.00           Receive 6-Month EUR-EURIBOR         2.890         22/12/2033         200         (7)         0.00           Receive 6-Month EUR-EURIBOR         2.910         29/12/2033         100         (4)         0.00           Receive 6-Month EUR-EURIBOR         2.920         13/12/2028         300         (7)         0.00           Receive 6-Month EUR-EURIBOR         2.970         15/12/2033         200         (5)         0.00		6-Month EUR-EURIBOR					
Pay         6-Month EUR-EURIBOR         2.100         17/05/2024         1,300         4         0.00           Pay         6-Month EUR-EURIBOR         2.250         26/04/2024         1,400         8         0.00           Pay         6-Month EUR-EURIBOR         2.250         28/04/2024         1,300         6         0.00           Pay         6-Month EUR-EURIBOR         2.250         03/05/2024         1,300         6         0.00           Receive         6-Month EUR-EURIBOR         2.547         09/03/2033         800         30         0.01           Receive         6-Month EUR-EURIBOR         2.760         03/01/2029         200         (3)         0.00           Receive         6-Month EUR-EURIBOR         2.880         19/12/2028         300         (6)         0.00           Receive         6-Month EUR-EURIBOR         2.890         22/12/2033         200         (7)         0.00           Receive         6-Month EUR-EURIBOR         2.920         13/12/2028         300         (7)         0.00           Receive         6-Month EUR-EURIBOR         2.990         15/12/2033         200         (5)         0.00           Receive         6-Month EUR-EURIBOR         2.990							
Pay         6-Month EUR-EURIBOR         2.250         28/04/2024         1,300         6         0.00           Pay         6-Month EUR-EURIBOR         2.250         03/05/2024         1,300         6         0.00           Receive (-2)         6-Month EUR-EURIBOR         2.547         09/03/2033         800         30         0.01           Receive (-2)         6-Month EUR-EURIBOR         2.880         19/12/2028         300         (6)         0.00           Receive (-2)         6-Month EUR-EURIBOR         2.890         22/11/2033         200         (7)         0.00           Receive (-2)         6-Month EUR-EURIBOR         2.910         29/12/2033         100         (4)         0.00           Receive (-2)         6-Month EUR-EURIBOR         2.910         29/12/2033         100         (7)         0.00           Receive (-2)         6-Month EUR-EURIBOR         2.920         13/12/2028         300         (7)         0.00           Receive (-2)         6-Month EUR-EURIBOR         2.950         29/12/2028         200         (5)         0.00           Receive (-2)         6-Month EUR-EURIBOR         2.970         15/12/2033         200         (9)         0.00           Receive (-3)         6						4	
Pay Pay         6-Month EUR-EURIBOR         2.250         03/05/2024         1,300         6         0.00           Pay         6-Month EUR-EURIBOR         2.547         09/03/2033         800         30         0.01           Receive         6-Month EUR-EURIBOR         2.760         03/01/2029         200         (3)         0.00           Receive         6-Month EUR-EURIBOR         2.880         19/12/2028         300         (6)         0.00           Receive         6-Month EUR-EURIBOR         2.890         22/12/2033         200         (7)         0.00           Receive         6-Month EUR-EURIBOR         2.910         29/12/2033         100         (4)         0.00           Receive         6-Month EUR-EURIBOR         2.950         29/12/2028         300         (7)         0.00           Receive         6-Month EUR-EURIBOR         2.990         15/12/2033         200         (5)         0.00           Receive         6-Month EUR-EURIBOR         2.990         08/12/2033         200         (9)         0.00           Receive         6-Month EUR-EURIBOR         3.063         20/03/2034         3,800         (239)         (0.05)           Receive         6-Month EUR-EURIBOR			2.250 2.250			8 6	
Receive (3)         6-Month EUR-EURIBOR         2.760         03/01/2029         200         (3)         0.00           Receive (6-Month EUR-EURIBOR (2.880)         22.712/2028         300         (6)         0.00           Receive (6-Month EUR-EURIBOR (2.910)         22/12/2033         200         (7)         0.00           Receive (6-Month EUR-EURIBOR (2.910)         29/12/2028         300         (7)         0.00           Receive (6-Month EUR-EURIBOR (2.950)         29/12/2028         300         (7)         0.00           Receive (6-Month EUR-EURIBOR (2.990)         29/12/2028         200         (5)         0.00           Receive (6-Month EUR-EURIBOR (2.990)         29/12/2033         200         (8)         0.00           Receive (6-Month EUR-EURIBOR (2.990)         08/12/2033         200         (9)         0.00           Receive (6-Month EUR-EURIBOR (2.990)         3.063         06/12/2033         100         (5)         0.00           Receive (6-Month EUR-EURIBOR (2.990)         3.128         04/12/2033         100         (5)         0.00           Receive (6-Month EUR-EURIBOR (2.900)         3.128         04/12/2033         100         (6)         0.00           Receive (6-Month EUR-EURIBOR (2.900)         3.128         04/12/2033 <t< td=""><td></td><td></td><td>2.250</td><td></td><td></td><td></td><td></td></t<>			2.250				
Receive         6-Month EUR-EURIBOR         2.880         19/12/2028         300         (6)         0.00           Receive         6-Month EUR-EURIBOR         2.890         22/12/2033         200         (7)         0.00           Receive         6-Month EUR-EURIBOR         2.910         29/12/2033         100         (4)         0.00           Receive         6-Month EUR-EURIBOR         2.920         13/12/2028         300         (7)         0.00           Receive         6-Month EUR-EURIBOR         2.950         29/12/2033         200         (5)         0.00           Receive         6-Month EUR-EURIBOR         2.970         15/12/2033         200         (8)         0.00           Receive         6-Month EUR-EURIBOR         2.990         08/12/2033         200         (9)         0.00           Receive         6-Month EUR-EURIBOR         3.063         06/12/2033         100         (5)         0.00           Receive         6-Month EUR-EURIBOR         3.128         04/12/2033         100         (6)         0.00           Receive         6-Month EUR-EURIBOR         3.148         20/11/2033         100         (6)         0.00           Receive         6-Month EUR-EURIBOR         3						30	
Receive         6-Month EUR-EURIBOR         2.890         22/12/2033         200         (7)         0.00           Receive         6-Month EUR-EURIBOR         2.910         29/12/2033         100         (4)         0.00           Receive         6-Month EUR-EURIBOR         2.920         13/12/2028         300         (7)         0.00           Receive         6-Month EUR-EURIBOR         2.950         29/12/2028         200         (5)         0.00           Receive         6-Month EUR-EURIBOR         2.970         15/12/2033         200         (8)         0.00           Receive         6-Month EUR-EURIBOR         2.990         08/12/2033         200         (9)         0.00           Receive         6-Month EUR-EURIBOR         3.063         06/12/2033         200         (9)         0.00           Receive         6-Month EUR-EURIBOR         3.063         06/12/2033         100         (5)         0.00           Receive         6-Month EUR-EURIBOR         3.128         04/12/2033         100         (5)         0.00           Receive         6-Month EUR-EURIBOR         3.148         20/11/2033         200         (11)         0.00           Receive         6-Month EUR-EURIBOR						(3) (6)	
Receive         6-Month EUR-EURIBOR         2.910         29/12/2033         100         (4)         0.00           Receive         6-Month EUR-EURIBOR         2.920         13/12/2028         300         (7)         0.00           Receive         6-Month EUR-EURIBOR         2.950         29/12/2028         200         (5)         0.00           Receive         6-Month EUR-EURIBOR         2.970         15/12/2033         200         (8)         0.00           Receive         6-Month EUR-EURIBOR         2.990         08/12/2033         200         (9)         0.00           Receive         6-Month EUR-EURIBOR         3.000         20/03/2034         3,800         (239)         (0.05)           Receive         6-Month EUR-EURIBOR         3.063         06/12/2033         100         (5)         0.00           Receive         6-Month EUR-EURIBOR         3.128         04/12/2033         100         (6)         0.00           Receive         6-Month EUR-EURIBOR         3.148         20/11/2033         200         (11)         0.00           Receive         6-Month EUR-EURIBOR         3.250         20/03/2029         9,100         (6)         0.00           Receive         6-Month EUR-EURIBOR			2.890			(7)	
Receive         6-Month EUR-EURIBOR         2.950         29/12/2028         200         (5)         0.00           Receive         6-Month EUR-EURIBOR         2.970         15/12/2033         200         (8)         0.00           Receive         6-Month EUR-EURIBOR         2.990         08/12/2033         200         (9)         0.00           Receive (3)         6-Month EUR-EURIBOR         3.000         20/03/2034         3,800         (239)         (0.05)           Receive         6-Month EUR-EURIBOR         3.063         06/12/2033         100         (5)         0.00           Receive         6-Month EUR-EURIBOR         3.128         04/12/2033         100         (6)         0.00           Receive         6-Month EUR-EURIBOR         3.148         20/11/2033         200         (11)         0.00           Receive         6-Month EUR-EURIBOR         3.179         29/11/2028         100         (3)         0.00           Receive         6-Month EUR-EURIBOR         3.250         20/03/2029         9,100         (6)         0.00           Receive         6-Month EUR-EURIBOR         3.255         22/11/2033         200         (13)         0.00           Receive         6-Month EUR-EURIBOR			2.910			(4)	
Receive         6-Month EUR-EURIBOR         2.970         15/12/2033         200         (8)         0.00           Receive         6-Month EUR-EURIBOR         2.990         08/12/2033         200         (9)         0.00           Receive         6-Month EUR-EURIBOR         3.000         20/03/2034         3,800         (239)         (0.05)           Receive         6-Month EUR-EURIBOR         3.063         06/12/2033         100         (5)         0.00           Receive         6-Month EUR-EURIBOR         3.128         04/12/2033         100         (6)         0.00           Receive         6-Month EUR-EURIBOR         3.148         20/11/2033         200         (11)         0.00           Receive         6-Month EUR-EURIBOR         3.179         29/11/2028         100         (3)         0.00           Receive         6-Month EUR-EURIBOR         3.250         20/03/2029         9,100         (6)         0.00           Receive         6-Month EUR-EURIBOR         3.250         20/03/2029         9,100         (6)         0.00           Receive         6-Month EUR-EURIBOR         3.255         22/11/2028         100         (13)         0.00           Receive         6-Month EUR-EURIBOR			2.920			(7) (5)	
Receive         6-Month EUR-EURIBOR         2.990         08/12/2033         200         (9)         0.00           Receive(s)         6-Month EUR-EURIBOR         3.000         20/03/2034         3,800         (239)         (0.05)           Receive         6-Month EUR-EURIBOR         3.063         06/12/2033         100         (5)         0.00           Receive         6-Month EUR-EURIBOR         3.128         04/12/2033         100         (6)         0.00           Receive         6-Month EUR-EURIBOR         3.148         20/11/2033         200         (11)         0.00           Receive         6-Month EUR-EURIBOR         3.179         29/11/2028         100         (3)         0.00           Pay(3)         6-Month EUR-EURIBOR         3.250         20/03/2029         9,100         (6)         0.00           Receive         6-Month EUR-EURIBOR         3.250         06/11/2033         200         (13)         0.00           Receive         6-Month EUR-EURIBOR         3.255         22/11/2028         100         (4)         0.00           Receive         6-Month EUR-EURIBOR         3.270         08/11/2028         300         (11)         0.00           Pay         6-Month EUR-EURIBOR						(8)	
Receive         6-Month EUR-EURIBOR         3.063         06/12/2033         100         (5)         0.00           Receive         6-Month EUR-EURIBOR         3.128         04/12/2033         100         (6)         0.00           Receive         6-Month EUR-EURIBOR         3.148         20/11/2033         200         (11)         0.00           Receive         6-Month EUR-EURIBOR         3.179         29/11/2028         100         (3)         0.00           Receive         6-Month EUR-EURIBOR         3.250         20/03/2029         9,100         (6)         0.00           Receive         6-Month EUR-EURIBOR         3.250         06/11/2033         200         (13)         0.00           Receive         6-Month EUR-EURIBOR         3.255         22/11/2028         100         (4)         0.00           Receive         6-Month EUR-EURIBOR         3.270         08/11/2028         300         (11)         0.00           Pay         6-Month EUR-EURIBOR         3.270         21/08/2033         200         15         0.00           Receive         6-Month EUR-EURIBOR         3.280         22/11/2033         100         (7)         0.00           Receive         6-Month EUR-EURIBOR         3	Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	200	(9)	0.00
Receive         6-Month EUR-EURIBOR         3.128         04/12/2033         100         (6)         0.00           Receive         6-Month EUR-EURIBOR         3.148         20/11/2033         200         (11)         0.00           Receive         6-Month EUR-EURIBOR         3.179         29/11/2028         100         (3)         0.00           Receive         6-Month EUR-EURIBOR         3.250         20/03/2029         9,100         (6)         0.00           Receive         6-Month EUR-EURIBOR         3.250         06/11/2033         200         (13)         0.00           Receive         6-Month EUR-EURIBOR         3.255         22/11/2028         100         (4)         0.00           Receive         6-Month EUR-EURIBOR         3.270         08/11/2028         300         (11)         0.00           Pay         6-Month EUR-EURIBOR         3.270         21/08/2033         200         15         0.00           Receive         6-Month EUR-EURIBOR         3.280         22/11/2033         100         (7)         0.00           Receive         6-Month EUR-EURIBOR         3.300         03/10/2033         500         39         0.01           Receive         6-Month EUR-EURIBOR         3.						(239)	
Receive         6-Month EUR-EURIBOR         3.148         20/11/2033         200         (11)         0.00           Receive         6-Month EUR-EURIBOR         3.179         29/11/2028         100         (3)         0.00           Pay <sup>(3)</sup> 6-Month EUR-EURIBOR         3.250         20/03/2029         9,100         (6)         0.00           Receive         6-Month EUR-EURIBOR         3.250         06/11/2033         200         (13)         0.00           Receive         6-Month EUR-EURIBOR         3.255         22/11/2028         100         (4)         0.00           Receive         6-Month EUR-EURIBOR         3.270         08/11/2028         300         (11)         0.00           Receive         6-Month EUR-EURIBOR         3.270         21/08/2033         200         15         0.00           Receive         6-Month EUR-EURIBOR         3.280         22/11/2033         100         (7)         0.00           Pay         6-Month EUR-EURIBOR         3.280         22/11/2033         500         39         0.01           Receive         6-Month EUR-EURIBOR         3.300         03/10/2033         500         39         0.01           Receive         6-Month EUR-EURIBOR         3.						(6)	
Pay(3)         6-Month EUR-EURIBOR         3.250         20/03/2029         9,100         (6)         0.00           Receive         6-Month EUR-EURIBOR         3.250         06/11/2033         200         (13)         0.00           Receive         6-Month EUR-EURIBOR         3.255         22/11/2028         100         (4)         0.00           Receive         6-Month EUR-EURIBOR         3.270         08/11/2028         300         (11)         0.00           Pay         6-Month EUR-EURIBOR         3.270         21/08/2033         200         15         0.00           Receive         6-Month EUR-EURIBOR         3.280         22/11/2033         100         (7)         0.00           Pay         6-Month EUR-EURIBOR         3.300         03/10/2033         500         39         0.01           Receive         6-Month EUR-EURIBOR         3.305         27/11/2033         200         (14)         0.00		6-Month EUR-EURIBOR	3.148	20/11/2033		(11)	
Receive         6-Month EUR-EURIBOR         3.250         06/11/2033         200         (13)         0.00           Receive         6-Month EUR-EURIBOR         3.255         22/11/2028         100         (4)         0.00           Receive         6-Month EUR-EURIBOR         3.270         08/11/2028         300         (11)         0.00           Pay         6-Month EUR-EURIBOR         3.270         21/08/2033         200         15         0.00           Receive         6-Month EUR-EURIBOR         3.280         22/11/2033         100         (7)         0.00           Pay         6-Month EUR-EURIBOR         3.300         03/10/2033         500         39         0.01           Receive         6-Month EUR-EURIBOR         3.305         27/11/2033         200         (14)         0.00				29/11/2028	100	(3)	
Receive         6-Month EUR-EURIBOR         3.255         22/11/2028         100         (4)         0.00           Receive         6-Month EUR-EURIBOR         3.270         08/11/2028         300         (11)         0.00           Pay         6-Month EUR-EURIBOR         3.270         21/08/2033         200         15         0.00           Receive         6-Month EUR-EURIBOR         3.280         22/11/2033         100         (7)         0.00           Pay         6-Month EUR-EURIBOR         3.300         03/10/2033         500         39         0.01           Receive         6-Month EUR-EURIBOR         3.305         27/11/2033         200         (14)         0.00					9,100 200		
Receive         6-Month EUR-EURIBOR         3.270         08/11/2028         300         (11)         0.00           Pay         6-Month EUR-EURIBOR         3.270         21/08/2033         200         15         0.00           Receive         6-Month EUR-EURIBOR         3.280         22/11/2033         100         (7)         0.00           Pay         6-Month EUR-EURIBOR         3.300         03/10/2033         500         39         0.01           Receive         6-Month EUR-EURIBOR         3.305         27/11/2033         200         (14)         0.00			3.255				
Receive         6-Month EUR-EURIBOR         3.280         22/11/2033         100         (7)         0.00           Pay         6-Month EUR-EURIBOR         3.300         03/10/2033         500         39         0.01           Receive         6-Month EUR-EURIBOR         3.305         27/11/2033         200         (14)         0.00	Receive	6-Month EUR-EURIBOR	3.270	08/11/2028	300	(11)	0.00
Pay         6-Month EUR-EURIBOR         3.300         03/10/2033         500         39         0.01           Receive         6-Month EUR-EURIBOR         3.305         27/11/2033         200         (14)         0.00							
Receive 6-Month EUR-EURIBOR 3.305 27/11/2033 200 (14) 0.00			3.300			39	
Pay 6-Month EUR-EURIBUR 3.370 09/10/2028 300 14 0.00	Receive	6-Month EUR-EURIBOR	3.305	27/11/2033	200	(14)	0.00
	Pay	6-IVIONTN EUK-EUKIBUK	3.370	09/10/2028	300	14	0.00

# Schedule of Investments Strategic Income Fund (Cont.)

Pay/ Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay	6-Month EUR-EURIBOR	3.450%	20/10/2028	€ 300	\$ 15	0.00
Pay	28-Day MXN-TIIE	5.160	06/06/2025	MXN 9,300	(39)	(0.01)
Pay	28-Day MXN-TIIE	5.535 5.950	04/05/2027	18,500	(110) 6	(0.03) 0.00
Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	5.980	30/01/2026 26/08/2024	12,300 500	1	0.00
Pay Pay	28-Day MXN-TIIE	5.990	30/01/2026	15,000	6	0.00
Pay	28-Day MXN-TIIE	6.080	10/03/2026	20,700	6	0.00
Pay	28-Day MXN-TIIE	6.490	08/09/2026	13,700	(11)	0.00
Pay	28-Day MXN-TIIE	6.620	18/02/2030	600	(1)	0.00
Pay	28-Day MXN-TIIE	6.710	20/09/2029	500	(1)	0.00
Pay	28-Day MXN-TIIE	7.150	11/06/2027	28,100	(56)	(0.01)
Pay	28-Day MXN-TIIE	7.165	06/09/2032	3,000	(8)	0.00
Pay	28-Day MXN-TIIE	7.200	11/06/2027	2,900	(6)	0.00
Pay	28-Day MXN-TIIE	7.360	21/08/2037	3,100	(11)	0.00
Pay	28-Day MXN-TIIE	7.370	11/10/2027	14,800	(37)	(0.01)
Pay	28-Day MXN-TIIE	7.380	04/11/2026	400	(1)	0.00
Receive	28-Day MXN-TIIE	7.380	14/08/2037	700	1	0.00
Pay .	28-Day MXN-TIIE	7.480	18/06/2037	1,300	(5)	0.00
Receive	28-Day MXN-TIIE	7.495	14/01/2032	8,100	(6)	0.00
Receive	28-Day MXN-TIIE	7.498	15/01/2032	33,500	(27)	(0.01)
Pay	28-Day MXN-TIIE	7.603	14/04/2025	49,000	(102)	(0.02)
Pay	28-Day MXN-TIIE	7.610	15/04/2025	3,000	(6) (103)	0.00
Pay	28-Day MXN-THE	7.670 7.710	05/03/2025 07/03/2025	52,900 6,400	(103)	(0.02) 0.00
Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	7.715	07/03/2025	6,300	(13) (13)	0.00
Pay Receive	28-Day MXN-TIIE	7.715	28/12/2027	2,900	(13)	0.00
Pay	28-Day MXN-TIIE	7.818	17/02/2027	11,400	(39)	(0.01)
Pay	28-Day MXN-TIIE	7.865	02/02/2027	11,900	(43)	(0.01)
Receive	28-Day MXN-TIIE	7.910	30/12/2027	600	1	0.00
Receive	28-Day MXN-TIIE	7.984	10/12/2027	6,800	11	0.00
Receive	28-Day MXN-TIIE	7.990	21/12/2027	100	0	0.00
Receive	28-Day MXN-TIIE	8.005	21/12/2027	37,500	77	0.02
Pay	28-Day MXN-TIIE	8.010	04/02/2027	5,200	(20)	(0.01)
Receive	28-Day MXN-TIIE	8.030	31/01/2028	4,600	` 7	0.00
Receive	28-Day MXN-TIIE	8.050	31/01/2028	3,400	4	0.00
Pay	28-Day MXN-TIIE	8.090	15/01/2027	13,000	(52)	(0.01)
Receive	28-Day MXN-TIIE	8.103	04/01/2038	5,600	6	0.00
Pay	28-Day MXN-TIIE	8.120	15/01/2027	2,700	(11)	0.00
Pay	28-Day MXN-TIIE	8.300	16/06/2028	6,800	(2)	0.00
Receive	28-Day MXN-TIIE	8.410	31/03/2027	11,100	12	0.00
Pay	28-Day MXN-TIIE	8.444	25/07/2028	16,200	(7)	0.00
Pay	28-Day MXN-TIIE	8.471	26/07/2028	8,200	(3)	0.00
Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	8.512 8.550	24/07/2028	12,300 4,100	(4)	0.00 0.00
Pay	28-Day MXN-TIIE	8.556	27/07/2028 27/07/2028	24,600	(1) (5)	0.00
Pay Pay	28-Day MXN-TIIE	8.600	31/07/2028	8,000	0	0.00
Pay	28-Day MXN-TIIE	8.620	28/07/2028	4,200	0	0.00
Pay	28-Day MXN-TIIE	8.636	28/07/2028	8,300	Ö	0.00
Pay	28-Day MXN-TIIE	8.640	28/07/2028	1,700	Ō	0.00
Pay	28-Day MXN-TIIE	8.650	28/07/2028	4,200	0	0.00
Receive	28-Day MXN-TIIE	8.660	04/04/2024	38,500	20	0.00
Pay	28-Day MXN-TIIE	8.660	28/07/2028	4,200	0	0.00
Receive	28-Day MXN-TIIE	8.675	03/04/2024	92,600	48	0.01
Receive	28-Day MXN-TIIE	8.701	31/03/2032	19,500	(17)	0.00
Receive	28-Day MXN-TIIE	8.730	06/04/2027	16,500	8	0.00
Receive	28-Day MXN-TIIE	8.732	30/03/2032	8,200	(8)	0.00
Receive	28-Day MXN-TIIE	8.750	05/04/2024	39,700	20	0.00
Pay	UKRPI	4.000	15/09/2031	£ 300	(45)	(0.01)
Pay	UKRPI	4.020	15/10/2031	400	(57)	(0.01)
Pay	UKRPI	4.055	15/09/2031	400	(59)	(0.01)
Pay	UKRPI	4.066	15/09/2031	600	(78)	(0.02)
Pay	UKRPI	4.140	15/10/2031	1,000	(128)	(0.03)
Pay	UKRPI	4.250	15/11/2031	900	(90)	(0.02)
Pay	UKRPI	4.400	15/10/2031	400	(41)	(0.01)
					\$ 6,420	1.43
otal Cent	rally Cleared Financial Derivative Instruments				\$ 7,057	1.57

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

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

<sup>(3)</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

# OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

# WRITTEN OPTIONS

INTEREST RA	TE SWAPTIONS								
			Pay/Receive	Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Floating Rate Index	Floating Rate	Rate	Date	Amount <sup>(1)</sup>	Premium	Value	Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	100	\$ 0	\$ 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	100	0	0	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024 08/01/2024	200 100	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay Pay	3.994 3.995	16/01/2024	200	0 (1)	0	0.00 0.00
CBK	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.690	02/04/2024	300	(2)	0	0.00
CDIX	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.690	02/04/2024	300	(2)	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	200	(1)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	Pay Pay	2.700 2.960	18/01/2024 05/01/2024	100 200	0 (1)	0	0.00 0.00
FAR	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.688	02/04/2024	600	(1)	0	0.00
1741	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.688	02/04/2024	600	(5) (5)	(10)	0.00
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.781	05/04/2024	1,000	(8)	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.781	05/04/2024	1,000	(8)	(15)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.273	16/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	100	0	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay Pay	3.723 3.989	16/01/2024 08/01/2024	200 200	(1) (1)	0	0.00 0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	100	0	0	0.00
GLM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.697	02/04/2024	1,200	(9)	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.697	02/04/2024	1,200	(9)	(19)	(0.01)
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.721	08/04/2024	600	(5)	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.721	08/04/2024	600	(5)	(9)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285 3.300	19/01/2024 16/01/2024	100 200	0 (1)	0 (1)	0.00 0.00
	Call - OTC 10-Year Interest Rate Swap Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Receive Receive	3.560	05/01/2024	200	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	200	(1)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	200	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	200	(1)	0	0.00
GST	Put - OTC 10-Year Interest Rate Swap Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR 6-Month EUR-EURIBOR	Pay Receive	4.044 2.440	05/01/2024 08/01/2024	200 300	(1) (1)	0 (1)	0.00 0.00
031	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	300	(1)	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	100	Ō	Ō	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.350	18/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	100	0	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.620	29/01/2024	100	0	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	100	0	0	0.00 0.00
	Put - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay Pay	3.750 4.050	18/01/2024 12/01/2024	100 100	(1) 0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	200	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	200	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	200	(1)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	100	0	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Receive Pay	3.670 3.955	04/01/2024 08/01/2024	200 200	(1) (1)	(4) 0	0.00 0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	100	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	200	(1)	Ő	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	200	(1)	0	0.00
UAG	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.344	18/01/2024	100	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.744	18/01/2024	100_	(1)	0	0.00
						_	\$ (95)	\$ (100)	(0.02)
						_			

OPTIONS ON	SECURITIES						
Counterparty	Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	\$ 97.891	09/01/2024	500	\$ (2)	\$ (6)	0.00
JPM	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054 Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054 Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.094 99.227 101.227	06/02/2024 06/02/2024 06/02/2024	500 500 500	(2) (3) (2)	(4) 0 (4)	0.00 0.00 0.00

# Schedule of Investments Strategic Income Fund (Cont.)

		Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Price	Date	Amount <sup>(1)</sup>	Premium	Value	Net Assets
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	\$ 95.813	06/02/2024	500	\$ (3)	\$ (2)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	97.813	06/02/2024	500	(2)	(3)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	96.453	09/01/2024	500	(3)	0	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	98.469	09/01/2024	500	(2)	(3)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.906	09/01/2024	500	(1)	0	0.00
					\$ (20)	\$ (22)	0.00

<sup>(1)</sup> Notional Amount represents the number of contracts.

Mexico Government International Bond

CREDIT DEF	AULT SWAPS ON CORPORATE, SOVEREIGN AND U	.S. MUNICIPA	L ISSUES - SI	LL PROTE	CTION <sup>(1)</sup>			
Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Turkey Government International Bond	1.000%	20/12/2024	\$ 100	\$ (11)	\$ 11	\$ 0	0.00
BPS	Colombia Government International Bond	1.000	20/12/2027	200	(18)	17	(1)	0.00
BRC	Colombia Government International Bond	1.000	20/12/2026	300	(14)	16	2	0.00
	Turkey Government International Bond	1.000	20/06/2024	400	(36)	38	2	0.00
	Turkey Government International Bond	1.000	20/12/2024	940	(110)	114	4	0.00
CBK	Brazil Government International Bond	1.000	20/12/2024	500	(9)	13	4	0.00
	Colombia Government International Bond	1.000	20/06/2024	200	(2)	3	1	0.00
	Colombia Government International Bond	1.000	20/12/2024	500	2	2	4	0.00
	Colombia Government International Bond	1.000	20/06/2027	100	(4)	4	0	0.00
	Mexico Government International Bond	1.000	20/06/2024	700	(11)	14	3	0.00
	Turkey Government International Bond	1.000	20/12/2024	100	(10)	10	0	0.00
GST	Brazil Government International Bond	1.000	20/12/2024	600	(9)	13	4	0.00
	Colombia Government International Bond	1.000	20/06/2027	100	(4)	4	0	0.00
	Colombia Government International Bond	1.000	20/12/2027	100	(9)	8	(1)	0.00
	Mexico Government International Bond	1.000	20/12/2024	800	(7)	14	7	0.00
	Mexico Government International Bond	1.000	20/12/2028	300	(3)	5	2	0.00
	Turkey Government International Bond	1.000	20/06/2024	400	(36)	38	2	0.00
	Turkey Government International Bond	1.000	20/12/2024	900	(101)	105	4	0.00
HUS	Brazil Government International Bond	1.000	20/06/2024	300	(9)	10	1	0.00
JPM	Mexico Government International Bond	1.000	20/06/2026	300	(2)	7	5	0.00
MYC	Colombia Government International Bond	1.000	20/06/2027	200	(7)	7	0	0.00
	Colombia Government International Bond	1.000	20/12/2027	200	(18)	17	(1)	0.00
	Mexico Government International Bond	1.000	20/12/2024	600	(5)	10	5	0.00

1.000

1.000

1.000

1.000

1.000

20/12/2025

20/12/2026

20/06/2027

20/06/2028

20/12/2028

100

400

300

1,300

1,100

(1)

(1)

(6)

(14)

\$ (452)

15

9

21

\$ 534

0.00

0.01

0.00

0.00

0.01

0.02

18 6 3

\$ 82

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	ABX.HE.AAA.6-2 Index	0.110%	25/05/2046	\$ 296	\$ (70)	\$ 58	\$ (12)	0.00
DUB	CMBX.NA.AAA.10 Index	0.500	17/11/2059	400	(6)	, 56 6	0	0.00
DOB	CMBX.NA.AAA.7 Index	0.500	17/11/2039	3	0	0	0	0.00
FBF	CMBX.NA.AAA.12 Index	0.500	17/01/2047	25	0	0	0	0.00
וטו	CMBX.NA.AAA.6 Index	0.500	11/05/2063	2.5 1	0	0	0	0.00
GST	CMBX.NA.AAA.10 Index	0.500	17/11/2059	6,850	15	(16)	(1)	0.00
031	CMBX.NA.AAA.11 Index	0.500	18/11/2054	7,300	(38)	26	(12)	0.00
	CMBX.NA.AAA.6 Index	0.500	11/05/2063	7,500	0	0	0	0.00
	CMBX.NA.AAA.8 Index	0.500	17/10/2057	8,682	(340)	345	5	0.00
	CMBX.NA.AAA.9 Index	0.500	17/10/2057	298	(12)	12	0	0.00
MEI	CMBX.NA.AAA.12 Index	0.500	17/08/2061	500	(4)	2	(2)	0.00
	CMBX.NA.AAA.8 Index	0.500	17/10/2057	200	(11)	11	0	0.00
	CMBX.NA.AAA.9 Index	0.500	17/09/2058	595	(47)	48	1	0.00
MYC	ABX.HE.AAA.6-2 Index	0.110	25/05/2046	469	(111)	93	(18)	(0.01)
c	CMBX.NA.AAA.12 Index	0.500	17/08/2061	500	(4)	2	(2)	0.00
	CMBX.NA.AAA.6 Index	0.500	11/05/2063	1	`o´	0	Ô	0.00
	CMBX.NA.AAA.8 Index	0.500	17/10/2057	100	(6)	6	0	0.00
SAL	CMBX.NA.AAA.10 Index	0.500	17/11/2059	2,075	17	(17)	0	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	1,200	6	(8)	(2)	0.00
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	300	0	(1)	(1)	0.00
	CMBX.NA.AAA.9 Index	0.500	17/09/2058	15,379	15	(6)	`9 <sup>′</sup>	0.00
UAG	CMBX.NA.AAA.8 Index	0.500	17/10/2057	100	(6)	6	0	0.00
					\$ (602)	\$ 567	\$ (35)	(0.01)

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

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

# FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 623	\$ 412	\$ 0	\$ (13)	\$ (13)	0.00
BOA	03/2024 01/2024	CNH 6,769 AUD 623	939 412	0	(17) (13)	(17) (13)	(0.01) 0.00
	01/2024	£ 484	615	0	(2)	(2)	0.00
	01/2024 02/2024	\$ 3,303 5	¥ 487,399 CNY 33	157 0	0	157 0	0.03 0.00
	03/2024	CNH 9,527	\$ 1,315	0	(30)	(30)	(0.01)
	03/2024 06/2024	IDR 3,139,050 KRW 194,402	200 149	0	(4) (2)	(4) (2)	0.00 0.00
BPS	01/2024	€ 1,614	1,759	0	(25)	(25)	(0.01)
	01/2024	£ 1,936	2,455	0	(13)	(13)	0.00
	01/2024 01/2024	HUF 22,766 KRW 65,689	65 50	0	(1) (1)	(1) (1)	0.00 0.00
	01/2024	\$ 851	€ 765	0	(6)	(6)	0.00
	01/2024 01/2024	100 ZAR 3,013	IDR 1,546,618 \$ 163	0	0 (2)	0 (2)	0.00 0.00
	02/2024	TWD 41,394	1,300	0	(68)	(68)	(0.02)
	02/2024 03/2024	\$ 6 CNH 6,593	CNY 45 \$ 916	0	0 (15)	0 (15)	0.00 0.00
	03/2024	TWD 11,774	374	0	(16)	(16)	0.00
	03/2024	\$ 552	IDR 8,484,876	0	(2)	(2)	0.00
BRC	06/2024 01/2024	KRW 741,640 129,230	\$ 568 100	0	(10) 0	(10) 0	0.00 0.00
	01/2024	\$ 403	TRY 12,121	2	(1)	1	0.00
	01/2024 02/2024	99 TRY 26	ZAR 1,849 \$ 1	2	0	2	0.00 0.00
	02/2024	\$ 451	TRY 13,761	1	(2)	(1)	0.00
	03/2024 03/2024	50 681	IDR 776,911 TRY 21,380	0	0 (6)	0 (6)	0.00 0.00
	04/2024	865	27,868	0	(12)	(12)	0.00
CBK	06/2024 01/2024	KRW 764,439 BRL 56,131	\$ 586 11,528	0	(9) (27)	(9) (27)	0.00
CDK	01/2024	HUF 2,741	11,526	0	0	0	(0.01) 0.00
	01/2024	IDR 1,542,854	100	0	0	0	0.00
	01/2024 01/2024	MXN 23,799 \$ 227	1,342 € 210	0 6	(57) 0	(57) 6	(0.01) 0.00
	01/2024	107	MXN 1,920	6	0	6	0.00
	01/2024 03/2024	ZAR 36,392 \$ 100	\$ 1,914 IDR 1,543,250	0	(74) 0	(74) 0	(0.02) 0.00
DUD	04/2024	11,528	BRL 56,699	48	0	48	0.01
DUB	01/2024 03/2024	KRW 64,985 CNH 5,980	\$ 50 830	0	0 (15)	0 (15)	0.00 0.00
	06/2024	KRW 826,424	635	0	(8)	(8)	0.00
GLM	01/2024 01/2024	CAD 11,291 ¥ 46,600	8,311 318	0	(253) (13)	(253) (13)	(0.06) 0.00
	01/2024	\$ 11,149	BRL 56,163	414	0	414	0.09
	01/2024 01/2024	828 1,991	CAD 1,122 MXN 34,928	23 62	0	23 62	0.01 0.01
	01/2024	392	TRY 11,960	4	0	4	0.00
	01/2024 03/2024	ZAR 949 CNH 2,948	\$ 50 409	0	(2) (8)	(2) (8)	0.00 0.00
	03/2024	\$ 513	IDR 7,875,210	0	(2)	(2)	0.00
JPM	03/2024 01/2024	133 HUF 118,893	TRY 4,187 \$ 339	0	(1) (5)	(1) (5)	0.00 0.00
31 101	01/2024	\$ 100	IDR 1,538,700	0	0	0	0.00
	01/2024 02/2024	50 TRY 920	KRW 64,807 \$ 30	0	0	0 0	0.00 0.00
	02/2024	TWD 4,001	125	0	(7)	(7)	0.00
	02/2024 02/2024	\$ 737 3,252	BRL 3,612	6 5	0	6 5	0.00 0.00
	03/2024	IDR 9,577,217	INR 271,694 \$ 618	0	(3)	(3)	0.00
	03/2024	TWD 83,963	2,701	0	(81)	(81)	(0.02)
MBC	06/2024 01/2024	KRW 1,197,643 € 1,691	922 1,838	0	(11) (31)	(11) (31)	0.00 (0.01)
	01/2024	£ 88	111	0	(1)	(1)	0.00
	01/2024 01/2024	HUF 24,087 ZAR 843	68 44	0	(1) (2)	(1) (2)	0.00 0.00
	03/2024	TWD 405	13	0	(1)	(1)	0.00
MYI	03/2024 01/2024	\$ 301 € 25,307	TRY 9,393 \$ 27,816	0 1	0 (147)	0 (146)	0.00 (0.03)
	01/2024	HUF 7,143	20	Ô	0	0	0.00
	01/2024 01/2024	MXN 1,218 TRY 50	70 2	0	(1) 0	(1) 0	0.00 0.00
	01/2024	\$ 303	€ 273	0	(1)	(1)	0.00
	01/2024 01/2024	1,256 329	¥ 185,146 ZAR 6,042	58 1	0	58 1	0.01 0.00
	02/2024	5	CNY 34	0	0	0	0.00
	02/2024 03/2024	2 CNH 6,459	TRY 52 \$ 896	0	0 (17)	0 (17)	0.00 (0.01)
	03/2024	CNH 6,459 IDR 1,964,749	\$ 896 128	0	0	0	0.00
	03/2024	\$ 1,486	IDR 22,873,309	1	(4)	(3)	0.00

# Schedule of Investments Strategic Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currenc be Rece	•	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	06/2024	KRW 483,813	\$	372	\$ 0	\$ (5)	\$ (5)	0.00
RBC	04/2024	\$ 3	MXN	51	0	0	0	0.00
SCX	01/2024	ZAR 8,876	\$	468	0	(17)	(17)	0.00
	03/2024	CNH 6,341		876	0	(20)	(20)	(0.01)
	03/2024	IDR 1,577,776		100	0	(2)	(2)	0.00
	03/2024	TWD 8,965		284	0	(13)	(13)	0.00
	03/2024	\$ 471	IDR 7,28	34,202	3	(2)	1	0.00
SOG	03/2024	TWD 4,324	\$	137	0	(6)	(6)	0.00
SSB	01/2024	\$ 187	CLP 16	54,907	2	0	2	0.00
TOR	01/2024	2,076	¥ 30	)4,474	85	0	85	0.02
	03/2024	CNH 3,067	\$	425	0	(8)	(8)	0.00
	03/2024	IDR 780,507		49	0	(1)	(1)	0.00
UAG	01/2024	£ 9,836		12,447	0	(91)	(91)	(0.02)
	01/2024	MXN 2,664		150	0	(6)	(6)	0.00
	01/2024	TRY 1,815		62	0	0	0	0.00
	01/2024	ZAR 1,983		104	0	(4)	(4)	0.00
	02/2024	\$ 62	TRY	1,872	0	(1)	(1)	0.00
					\$ 887	\$ (1,219)	\$ (332)	(0.07)

# HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income II, T Class EUR (Hedged) Accumulation and T Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 2,293	\$ 1,518	\$ 0	\$ (46)	\$ (46)	(0.01)
BOA	01/2024	£ 127	161	0	(1)	(1)	0.00
	01/2024	¥ 525,415	3,560	0	(169)	(169)	(0.04)
BPS	01/2024	DKK 900	133	0	(1)	(1)	0.00
	01/2024	€ 2,688	2,939	2	(33)	(31)	(0.01)
	01/2024	£ 484	614	0	(3)	(3)	0.00
	01/2024	INR 55,636	667	0	(2)	(2)	0.00
	01/2024	¥ 327,307	2,232	0	(91)	(91)	(0.02)
	01/2024	\$ 14,713	€ 13,484	186	0	186	0.04
BRC	01/2024	1	CHF 0	0	0	0	0.00
531	01/2024	102,687	€ 93,370	478	0	478	0.11
CBK	01/2024	€ 1,637	\$ 1,801	2	(10)	(8)	0.00
	01/2024	KRW 1,228,103	954	7	0	7	0.00
	01/2024	NOK 677	63	0	(3)	(3)	0.00
	01/2024	SEK 28	3	0	0	0	0.00
	01/2024	\$ 727	BRL 3,591	12	0	12	0.00
	01/2024	0	DKK 1	0	0	0	0.00
	01/2024	143	€ 131	1	0	1	0.00
	01/2024	448	MXN 7,597	0	0	0	0.00
	01/2024	740 212	NOK 1	0	0	0	0.00
	01/2024	ZAR 212	\$ 11 727		0	0	0.00
	02/2024	BRL 3,606	727 446	0	(14) 0	(14) 0	0.00
DUB	02/2024	MXN 7,597 SGD 79	60	0	0	0	0.00 0.00
FAR	01/2024 01/2024		0	0	0	0	0.00
ran	02/2024	BRL 2 \$ 0	BRL 2	0	0	0	0.00
GLM	01/2024	CHF 6,268	\$ 7,153	0	(298)	(298)	(0.07)
GLIVI	01/2024	CNY 2,902	\$ 7,133 411	1	(296)	(296)	0.00
	01/2024	ILS 687	184	0	(6)	(6)	0.00
	01/2024	MYR 1.754	377	0	(5)	(5)	0.00
	01/2024	\$ 378	MYR 1.754	4	0	4	0.00
	02/2024	MYR 1,754	\$ 378	0	(5)	(5)	0.00
JPM	01/2024	BRL 3,590	737	0	(2)	(2)	0.00
31 IVI	01/2024	SGD 9	7	0	0	0	0.00
MBC	01/2024	AUD 1,423	944	Ő	(28)	(28)	(0.01)
MDC	01/2024	CAD 2,746	2.029	Õ	(54)	(54)	(0.01)
	01/2024	€ 841	911	0	(18)	(18)	0.00
	01/2024	MXN 7,597	442	Ö	(7)	(7)	0.00
	01/2024	\$ 234	€ 213	2	0	2	0.00
MYI	01/2024	¥ 199,587	\$ 1,354	0	(63)	(63)	(0.02)
	01/2024	SGD 1,241	930	0	(11)	(11)	0.00
	01/2024	\$ 122,785	€ 111,712	645	0	645	0.13
SCX	01/2024	CNY 23	\$ 3	0	0	0	0.00
	01/2024	HKD 17,265	2,211	0	(1)	(1)	0.00
	01/2024	SEK 9,702	934	0	(29)	(29)	(0.01)
	01/2024	TWD 72,511	2,331	0	(48)	(48)	(0.01)
SOG	01/2024	IDR 8,120,471	522	0	(4)	(4)	0.00
SSB	01/2024	\$ 1	KRW 1,054	0	0	0	0.00
UAG	01/2024	AUD 869	\$ 577	0	(17)	(17)	0.00
	01/2024	DKK 1,194	175	0	(2)	(2)	0.00
	01/2024	£ 2,629	3,328	0	(24)	(24)	(0.01)
	01/2024	NOK 3,028	284	0	(14)	(14)	0.00
	01/2024	\$ 122,879	€ 111,712	552	0	552	0.12
	01/2024	ZAR 13,337	\$ 719	0	(10)	(10)	0.00
				\$ 1,892	\$ (1,019)	\$ 873	0.18

As at 31 December 2023, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	AUD 3	\$ 2	\$ 0	\$ 0	\$ 0	0.00
	01/2024	¥ 347	2	0	0	0	0.00
	01/2024	TWD 5	0	0	0	0	0.00
	01/2024	\$ 16	£ 13	0	0	0	0.00
BPS	01/2024	DKK 0	\$ 0	0	0	0	0.00
	01/2024	€ 1	2	0	0	0	0.00
	01/2024	INR 37	0	0	0	0	0.00
	01/2024	¥ 401	3	0	(1)	(1)	0.00
	01/2024	\$ 16	£ 12	0	0	0	0.00
CBK	01/2024	CAD 2	\$ 1	0	0	0	0.00
	01/2024	KRW 691	1	0	0	0	0.00
	01/2024	NOK 0	0	0	0	0	0.00
	01/2024	SEK 0	0	0	0	0	0.00
	01/2024	\$ 1	BRL 3	0	0	0	0.00
	01/2024	ZAR 0	\$ 0	0	0	0	0.00
	02/2024	BRL 3	1	0	0	0	0.00
FAR	01/2024	0	0	0	0	0	0.00
	02/2024	\$ 0	BRL 0	0	0	0	0.00
JPM	01/2024	BRL 3	\$ 1	0	0	0	0.00
	01/2024	SGD 0	0	0	0	0	0.00
MYI	01/2024	CHF 4	5	0	(1)	(1)	0.00
	01/2024	€ 5	6	0	O O	0	0.00
	01/2024	SGD 1	0	0	0	0	0.00
RYL	01/2024	ILS 0	0	0	0	0	0.00
SCX	01/2024	CNY 2	0	0	0	0	0.00
	01/2024	HKD 12	2	0	0	0	0.00
	01/2024	MXN 8	0	0	0	0	0.00
	01/2024	SEK 6	1	0	0	0	0.00
	01/2024	TWD 50	2	0	0	0	0.00
	01/2024	\$ 89	£ 71	1	0	1	0.00
SOG	01/2024	IDR 4,814	\$ 0	0	0	0	0.00
SSB	01/2024	\$ 53	£ 42	1	0	1	0.00
	01/2024	0	KRW 1	0	0	0	0.00
UAG	01/2024	DKK 1	\$ 0	Ö	Ö	Ö	0.00
	01/2024	NOK 2	0	Ö	Ö	Ö	0.00
	01/2024	\$ 90	£ 71	1	Ö	1	0.00
	01/2024	ZAŘ 9	\$ 0	Ô	Ō	Ô	0.00
				\$ 3	\$ (2)	\$ 1	0.00
Total OTC Financial Derivat	tive Instruments					\$ 467	0.10

#### **SECURITIES SOLD SHORT**

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Ginnie Mae, TBA 5.500% due 01/01/2054	\$ 2,000	\$ (2,015)	(0.45)
<b>Uniform Mortgage-Backed Security, TBA</b> 2.000% due 01/02/2054 4.500% due 01/03/2054	10,600 3,300	(8,675) (3,200)	(1.93) (0.71)
Total Securities Sold Short		\$ (13,890)	(3.09)
Total Investments		\$ 647,456	143.90
Other Current Assets & Liabilities		\$ (197,507)	(43.90)
Net Assets		\$ 449,949	100.00

## NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Affiliated to the Fund.

# Schedule of Investments Strategic Income Fund (Cont.)

#### (h) Restricted Securities (31 December 2022: 0.64%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
AMSURG Corp.	06/11/2023	\$ 2,204	\$ 2,706	0.60
Intelsat Emergence S.A.	19/06/2017 - 23/02/2022	5,147	1,565	0.35
Morgan Stanley 0.000% due 02/04/2032	11/02/2020	616	425	0.09
Neiman Marcus Group Ltd. LLC	25/09/2020	278	1,295	0.29
		\$ 8,245	\$ 5,991	1.33

- (i) Securities with an aggregate fair value of \$33,030 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (j) Security with an aggregate fair value of \$1,021 (31 December 2022: \$Nil) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$8,742 (31 December 2022: \$10,994) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$164 (31 December 2022: \$376) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 77,266	\$ 570,339	\$ 7,139	\$ 654,744
Investment Funds	179	0	0	179
Repurchase Agreements	0	605	0	605
Financial Derivative Instruments(3)	(439)	6,287	(30)	5,818
Securities Sold Short	0	(13,890)	0	(13,890)
Totals	\$ 77,006	\$ 563,341	\$ 7,109	\$ 647,456

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 88,708	\$ 512,322	\$ 9,530	\$ 610,560
Investment Funds	29,661	0	0	29,661
Repurchase Agreements	0	781	0	781
Financial Derivative Instruments(3)	840	15,599	0	16,439
Securities Sold Short	0	(13,092)	0	(13,092)
Totals	\$ 119,209	\$ 515,610	\$ 9,530	\$ 644,349

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

#### Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
GRE	5.520%	14/12/2023	04/01/2024	\$ (10,161)	\$ (10,189)	(2.27)
	5.520	18/12/2023	04/01/2024	(5,891)	(5,903)	(1.31)
	5.520	20/12/2023	04/01/2024	(13,081)	(13,105)	(2.91)
SCX	5.750	28/12/2023	04/01/2024	(3,926)	(3,928)	(0.87)
Total Reverse Repurchase Agreements					\$ (33,125)	(7.36)

Davable for

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

					Payable for Sale-Buyback	
Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Financing Transactions	% of Net Assets
TDM	5.530%	19/12/2023	02/01/2024	\$ (1,035)	\$ (1,037)	(0.23)
Total Sale-Buyback Financing Transactions					\$ (1,037)	(0.23)

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022		
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	
AZD	\$ (76)	\$ 0	\$ (76)	\$ N/A	\$ N/A	\$ N/A	
BOA	(86)	60	(26)	(103)	0	(103)	
BOM	N/A	N/A	N/A	(10)	0	(10)	
BPS	(107)	10	(97)	12	0	12	
BRC	461	(1,010)	(549)	(125)	0	(125)	
CBK	(100)	0	(100)	3,416	(3,380)	36	
DUB	(23)	0	(23)	(14)	0	(14)	
FAR	(28)	0	(28)	(25)	0	(25)	
GLM	(124)	0	(124)	(221)	81	(140)	
GST	9	0	9	(156)	191	35	
HUS	1	0	1	17	0	17	
JPM	(106)	0	(106)	67	0	67	
MBC	(141)	0	(141)	2,861	(2,480)	381	
MEI	(1)	0	(1)	(4)	0	(4)	
MYC	10	94	104	(63)	94	31	
MYI	456	(1,000)	(544)	(71)	(96)	(167)	
RBC	N/A	N/A	N/A	21	0	21	
SAL	(2)	0	(2)	(26)	0	(26)	
SCX	(128)	0	(128)	3,628	(3,470)	158	
SOG	(10)	0	(10)	(53)	0	(53)	
SSB	3	0	3	11	0	11	
TOR	76	0	76	N/A	N/A	N/A	
UAG	383	(990)	(607)	(41)	10	(31)	

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	68.71	59.01
Transferable securities dealt in on another regulated market*	76.18	59.05
Other transferable securities	0.64	2.47
Investment funds	0.04	5.86
Repurchase agreements	0.13	0.15
Financial derivative instruments dealt in on a regulated market	(0.38)	0.10
Centrally cleared financial derivative instruments	1.57	1.34
OTC financial derivative instruments	0.10	1.80
Securities sold short	(3.09)	(2.58)
Reverse repurchase agreements	(7.36)	N/A
Sale-buyback financing transactions	(0.23)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	0.96	1.83
Corporate Bonds & Notes	13.58	14.21
Convertible Bonds & Notes	0.00	N/A
Municipal Bonds & Notes	0.07	0.08
U.S. Government Agencies	44.18	31.14
U.S. Treasury Obligations	19.83	14.89
Non-Agency Mortgage-Backed Securities	8.07	5.69
Asset-Backed Securities	22.35	16.75
Sovereign Issues	5.62	4.32
Common Stocks	24.64	24.18
Rights	N/A	0.02
Warrants	0.00	0.01
Preferred Securities	0.60	0.42
Real Estate Investment Trusts	5.48	5.31
Short-Term Instruments	0.15	1.68
Investment Funds	0.04	5.86
Repurchase Agreements	0.13	0.15
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.38)	0.10
Written Options		
Options on Exchange-Traded Futures Contracts	N/A	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.01
Credit Default Swaps on Credit Indices — Sell Protection	0.13	0.21
Interest Rate Swaps	1.43	1.12

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	(0.02)	(0.09)
Options on Securities	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	(0.05)
Credit Default Swaps on Credit Indices — Sell Protection	(0.01)	(0.02)
Total Return Swaps on Indices	N/A	0.00
Forward Foreign Currency Contracts	(0.07)	0.05
Hedged Forward Foreign Currency Contracts	0.18	1.91
Securities Sold Short	(3.09)	(2.58)
Other Current Assets & Liabilities	(43.90)	(27.20)
Net Assets	100.00	100.00

DESCRIPTION	PAR	FAIR VALUE	% OF NET	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET
TRANSFERABLE SECURITIES	(000S)	(000S)	ASSETS	CTP NV	(0005)	(000S)	ASSETS		(0005)	(000S)	ASSETS
CORPORATE BONDS & NO BANKING & FINANCE	TES			0.500% due 21/06/2025 0.875% due 20/01/2026 1.500% due 27/09/2031	€ 1,400 \$ 10,200 4,700	1,458 10,455 4,055	0.24	KBC Group NV 0.250% due 01/03/2027 0.375% due 16/06/2027	€ 3,000 \$ 3,200		0.07 0.07
AerCap Ireland Capital DAC 2.875% due 14/08/2024	\$ 4,400			Danske Bank A/S 6.500% due 23/08/2028	£ 5,000	6,717		Kookmin Bank 4.500% due 01/02/2029 (g) LeasePlan Corp. NV	\$ 7,400	7,104	0.16
6.100% due 15/01/2027 AIB Group PLC	5,300	5,416	0.12	<b>Deutsche Bank AG</b> 1.000% due 19/11/2025	€ 600	645	0.01	0.250% due 23/02/2026 Lendlease Finance Ltd.	€ 15,000	15,448	0.35
2.250% due 04/04/2028 2.875% due 30/05/2031 7.583% due 14/10/2026	€ 4,400 8,800 \$ 2,400	4,665 9,332 2,478	0.21	1.625% due 20/01/2027 1.750% due 19/11/2030 1.875% due 23/02/2028	7,400 14,200 4,000	7,687 13,657 4,157	0.31 0.09	3.400% due 27/10/2027 3.700% due 31/03/2031 Lloyds Banking Group PLC	AUD 24,900 4,800	15,462 2,686	
<b>Altarea S.C.A.</b> 1.875% due 17/01/2028	€ 8,500	7,911	0.18	2.625% due 16/12/2024 3.961% due 26/11/2025	£ 9,000 \$ 6,800	11,125 6,690		4.375% due 22/03/2028 Logicor Financing SARL	\$ 1,200	1,174	0.03
American Honda Finance Corp 5.000% due 23/05/2025 6.034% due 10/01/2025 6.094% due 22/11/2024	\$ 800 8,600 6,300	803 8,609 6,311	0.19	Digital Dutch Finco BV 0.625% due 15/07/2025 1.000% due 15/01/2032 Digital Euro Finco LLC	€ 4,600 1,000		0.02	1.625% due 15/07/2027 2.000% due 17/01/2034 (h) 2.250% due 13/05/2025 3.250% due 13/11/2028	€ 1,100 11,600 2,000 12,600	1,119 10,055 2,142 13,263	0.23 0.05
Assicurazioni Generali SpA 2.429% due 14/07/2031	€ 1,800	1,744	0.04	2.500% due 16/01/2026  DZ Bank AG Deutsche Zentral	6,100 - <b>Genossensc</b>	6,567 haftsban		MassMutual Global Funding 5.050% due 07/12/2027	\$ 7,100	7,190	0.16
Assured Guaranty U.S. Holdin 6.125% due 15/09/2028	<b>gs, Inc.</b> \$ 2,100	2,207	0.05	Frankfurt am Main 4.637% due 16/11/2026	5,600	6,191	0.14	Mitsubishi UFJ Financial Gro 1.412% due 17/07/2025	11,200	10,572	
<b>Aviation Capital Group LLC</b> 4.125% due 01/08/2025 6.250% due 15/04/2028	9,080 100	8,820 102		<b>EQT AB</b> 2.375% due 06/04/2028 2.875% due 06/04/2032	10,000 7,400	10,453 7,311		4.636% due 07/06/2031 5.719% due 20/02/2026 <b>Mizuho Financial Group, Inc</b>	€ 1,000 \$ 6,600	1,168 6,630	
Banca Monte dei Paschi di Sie 6.750% due 05/09/2027	ena SpA € 11,200	12,955	0.29	Equitable Financial Life Global 5.450% due 03/03/2028	<b>Funding</b> \$ 4,900	4,921	0.11	5.414% due 13/09/2028 Morgan Stanley	8,800	8,924	
<b>Banco de Sabadell S.A.</b> 0.875% due 16/06/2028	6,300	6,288	0.14	European Investment Bank 0.750% due 15/11/2024	£ 9,700	11,940	0.27	2.720% due 22/07/2025 5.050% due 28/01/2027	5,000 6,000	4,918 6,008	
<b>Banco Santander S.A.</b> 6.527% due 07/11/2027	\$ 4,000	4,139	0.09	Federation des Caisses Desjan 4.400% due 23/08/2025 5.700% due 14/03/2028	dins du Quel \$ 11,000 6,600	10,867 6,797		Morgan Stanley Bank N.A. 5.882% due 30/10/2026	5,300	5,452	0.12
Bank of America Corp. 1.197% due 24/10/2026	15,000	13,939		Ford Motor Credit Co. LLC 1.744% due 19/07/2024	€ 7,600	8,279		Nationwide Building Societ 6.557% due 18/10/2027	8,200	8,493	0.19
5.933% due 15/09/2027 <b>Bank of Ireland Group PLC</b> 0.375% due 10/05/2027	10,700 € 12,300	10,923 12,642		2.748% due 14/06/2024 7.350% due 04/11/2027	£ 4,600 \$ 1,000	5,786 1,055	0.13	NatWest Group PLC 0.750% due 15/11/2025 0.780% due 26/02/2030	€ 15,000 10,000	16,115 9,531	
<b>Bank of Montreal</b> 5.203% due 01/02/2028	\$ 5,400	5,505	0.12	G City Europe Ltd. 4.250% due 11/09/2025	€ 11,600	11,803	0.27	NE Property BV 1.875% due 09/10/2026	10,700	10,822	
Banque Federative du Credit 5.896% due 13/07/2026	Mutuel S.A. 3,100	3,167	0.07	Gaci First Investment Co. 5.125% due 14/02/2053	\$ 9,600	8,718	0.20	3.375% due 14/07/2027 New Immo Holding S.A.	5,800	•	
Barclays PLC 1.700% due 03/11/2026	£ 5,400	6,443		Globalworth Real Estate Invest 2.950% due 29/07/2026	€ 7,100	6,473	0.15	2.750% due 26/11/2026 (h)  Nomura Holdings, Inc.	\$,800 \$ 800	8,943	0.20
2.852% due 07/05/2026 7.285% due 13/09/2027 <b>BGC Group, Inc.</b>	\$ 2,400 6,900	2,315 6,925		GLP Capital LP 4.000% due 15/01/2030 5.300% due 15/01/2029	\$ 2,600 2,000	2,375 1,990		2.172% due 14/07/2028 2.679% due 16/07/2030 5.709% due 09/01/2026	7,300 8,300	6,227 8,379	0.14 0.19
8.000% due 25/05/2028 BNP Paribas S.A.	4,200	4,389	0.10	Goldman Sachs Group, Inc. 1.948% due 21/10/2027	4,800	4,393		5.842% due 18/01/2028 6.181% due 18/01/2033	7,500 4,000	7,665 4,289	
2.219% due 09/06/2026 BPCE S.A.	10,500	10,029	0.23	3.272% due 29/09/2025 Golub Capital BDC, Inc.	6,000	5,899		OneMain Finance Corp. 6.875% due 15/03/2025	800	810	0.02
6.612% due 19/10/2027 CaixaBank S.A.	9,500	9,784	0.22	7.050% due 05/12/2028 Goodman HK Finance	5,800	6,086		Processing Processing States of the Processing Processi	6,000	6,142	0.14
0.750% due 26/05/2028 6.684% due 13/09/2027	€ 2,100 \$ 6,900	2,116 7,078		4.375% due 19/06/2024 Goodman U.S. Finance Four LL		5,007		Prologis International Fund 1.625% due 17/06/2032	ing S.A. € 1,000	931	0.02
Castellum AB 0.750% due 04/09/2026 (h)	€ 9,700	9,710	0.22	4.500% due 15/10/2037 <b>GSPA Monetization Trust</b>	6,900	5,902		Royal Bank of Canada 4.900% due 12/01/2028	\$ 4,700	4,754	0.11
CBRE Global Investors Open-E SICAV-SIF Pan European Co		S.C.A.		6.422% due 09/10/2029 Host Hotels & Resorts LP	9,383	9,113		Sagax AB 1.125% due 30/01/2027	€ 11,700	11,648	0.26
0.500% due 27/01/2028 0.900% due 12/10/2029 Citibank N.A.	13,300 7,600	13,012 6,993		4.500% due 01/02/2026 <b>HSBC Holdings PLC</b> 7.390% due 03/11/2028	7,800 6,300	7,658 6,755		Santander UK Group Holdin 2.421% due 17/01/2029 7.482% due 29/08/2029	f 800 1,500	912 2,081	0.02 0.05
5.803% due 29/09/2028 5.864% due 29/09/2025	\$ 2,800 3,200	2,925 3,254		<b>HSBC USA, Inc.</b> 5.625% due 17/03/2025	8,100	8,145		Societe Generale S.A. 1.488% due 14/12/2026 4.677% due 15/06/2027	\$ 14,100 6,700	12,989 6,641	
Citigroup, Inc. 1.250% due 06/07/2026 3.070% due 24/02/2028	€ 5,000 \$ 7,400	5,320 6,976		Indian Railway Finance Corp. I 3.835% due 13/12/2027 ING Groep NV	3,300	3,159	0.07	6.446% due 10/01/2029 Standard Chartered PLC	700	725	0.02
<b>Citycon Treasury BV</b> 1.625% due 12/03/2028	€ 15,000	13,290		1.125% due 07/12/2028 2.125% due 23/05/2026	f 9,100 € 4,200	10,196 4,541		0.800% due 17/11/2029 1.456% due 14/01/2027 7.776% due 16/11/2025	€ 3,600 \$ 15,800 1,700	3,465 14,483 1,733	0.33
Clarion Funding PLC 1.250% due 13/11/2032 Cooperatieve Rabobank UA	£ 2,400	2,311	0.05	International Development As 0.750% due 21/09/2028 1.750% due 05/05/2037	£ 11,000 € 11,100	12,272 10,815		<b>Starwood Property Trust, Ir</b> 3.750% due 31/12/2024 4.375% due 15/01/2027	1,200 800	1,178 755	0.03 0.02
4.655% due 22/08/2028 5.500% due 18/07/2025	\$ 10,500 2,200	10,349 2,225		Intesa Sanpaolo SpA 0.750% due 16/03/2028	10,200	10,154	0.23	Stifel Financial Corp. 4.000% due 15/05/2030	12,900	11,714	
Corebridge Global Funding 5.750% due 02/07/2026	2,500	2,534	0.06	Jackson National Life Global F 6.586% due 28/06/2024 JPMorgan Chase & Co.	<b>unding</b> \$ 6,600	6,614	0.15	Sumitomo Mitsui Financial 1.902% due 17/09/2028 5.520% due 13/01/2028	<b>Group, Inc.</b> 2,500 5,200	2,190 5,325	
<b>CPI Property Group S.A.</b> 1.750% due 14/01/2030 2.750% due 12/05/2026	€ 6,100 6,900	3,851 6,382	0.14	4.851% due 25/07/2028 5.299% due 24/07/2029	9,700 8,600	9,708 8,732	0.20	5.880% due 13/07/2026 Tesco Property Finance PLC	6,600	6,751	0.15
2.750% due 22/01/2028	£ 400	359	0.01	6.070% due 22/10/2027	8,200	8,439	0.19	5.744% due 13/04/2040	£ 4,188	5,400	0.12

DESCRIPTION	PAR (000S)	FAIR % VALUE N (000S) ASSE	ET	DESCRIPTION	PAR (000S)			DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
Toronto-Dominion Bank 3.879% due 13/03/2026	€ 5,600 \$	6,300 0.1	14	<b>Enbridge, Inc.</b> 5.700% due 08/03/2033	\$ 7,700	\$ 8,007	0.18	Siemens Financieringsmaatsch 1.200% due 11/03/2026	<b>appij NV</b> \$ 2,200	\$ 2,046	0.05
	£ 9,800	13,326 0.3	30	Energy Transfer LP 4.500% due 15/04/2024 6.050% due 01/12/2026	5,300		0.12 0.10	<b>Southwest Airlines Co.</b> 5.250% due 04/05/2025	4,400	4,402	0.10
٠,٠	\$ 21,200	21,051 0.4	18	Entergy Louisiana LLC 2.350% due 15/06/2032	4,100 14,000	•		Sprint Spectrum Co. LLC 4.738% due 20/09/2029	914	907	0.02
UBS Group AG 3.750% due 26/03/2025 3.869% due 12/01/2029	3,070 12,000	3,010 0.0 11,323 0.2		Equifax, Inc. 5.100% due 15/12/2027	7,800		0.18	T-Mobile USA, Inc. 4.800% due 15/07/2028 Thames Water Utilities Finance	5,600	5,650	0.13
5.125% due 29/07/2026 (e)(g) 5.711% due 12/01/2027	1,300 6,500	1,233 0.0 6,538 0.1	)3	Expedia Group, Inc. 3.800% due 15/02/2028	3,790	•		0.875% due 31/01/2028	€ 2,100 € 1,800	1,984 2,581	0.04
6.442% due 11/08/2028 6.537% due 12/08/2033 7.000% due 30/09/2027	5,650 13,000 £ 8,800	5,871 0.1 13,881 0.3 11,694 0.2	31	<b>Global Payments, Inc.</b> 4.950% due 15/08/2027	7,300		0.17	Tornator Oyj	€ 5,600	5,795	
UniCredit SpA	€ 5,450	5,819 0.1		<b>GN Bondco LLC</b> 9.500% due 15/10/2031	2,500	2,444	0.05	<b>Transurban Queensland Financ</b> 6.350% due 02/05/2030 AUI	<b>e Pty. Ltd</b> 0 1,500	l. 1,077	0.02
Volkswagen Financial Service		4,683 0.1		<b>Gray Oak Pipeline LLC</b> 3.450% due 15/10/2027	12,600	11,732	0.27		3,027	2,710	
<b>Vonovia SE</b> 2.375% due 25/03/2032	€ 2,100	2,037 0.0	)5	HCA, Inc. 3.125% due 15/03/2027	9,200	8,725	0.20	3.450% due 01/06/2029 5.800% due 15/07/2037	3,586 4,000	3,334 4,072	
	\$ 5,000	4,865 0.1	1	Hyundai Capital America 1.000% due 17/09/2024 5.500% due 30/03/2026	9,350 6,500		0.20 0.15	Utah Acquisition Sub, Inc. 3.950% due 15/06/2026 Venture Global Calcasieu Pass	6,500	6,285	0.14
3.000% due 23/10/2026 3.196% due 17/06/2027	2,550 2,800	2,422 0.0 2,678 0.0	)6	5.950% due 21/09/2026 6.000% due 11/07/2025	3,600 5,500	3,663	0.08	6.250% due 15/01/2030	10,500	10,457	0.24
3.584% due 22/05/2028 4.808% due 25/07/2028 6.303% due 23/10/2029	1,600 9,600 8,100	1,525 0.0 9,535 0.2 8,542 0.1	22	6.500% due 16/01/2029 Imperial Brands Finance PLC	1,100	1,162	0.03	Venture Global LNG, Inc. 8.125% due 01/06/2028 8.375% due 01/06/2031	3,450 3,450	3,487 3,453	0.08
<b>Wells Fargo Bank N.A.</b> 6.473% due 11/12/2026	8,500	8,552 0.1	19	3.125% due 26/07/2024 6.125% due 27/07/2027	12,000 5,000		0.27	9.500% due 01/02/2029 Volkswagen Group of America			
Workspace Group PLC 2.250% due 11/03/2028	f 7,600	8,320 0.1	19	Informa PLC 2.125% due 06/10/2025 Intel Corp.	€ 15,300	16,442	0.37	4.750% due 13/11/2028 6.333% due 12/09/2025	3,000 12,100	2,972 12,129	
Yorkshire Building Society 3.511% due 11/10/2030	2,400 _	2,742 0.0		5.125% due 10/02/2030 International Business Machin	\$ 6,900 es Corp.	7,161	0.16	Walgreens Boots Alliance, Inc. 3.450% due 01/06/2026	1,600	1,522 <b>522,544</b>	
	_	1,067,823 24.1	6	4.000% due 27/07/2025 JDE Peet's NV	5,000	4,947	0.11	UTILITIES		322,344	11.02
INDUSTRIALS Amdocs Ltd.				4.125% due 23/01/2030 4.500% due 23/01/2034	€ 12,500 6,300			Ameren Corp.	0.500	0.544	0.40
Babcock International Group	\$ 5,800 <b>p PLC</b>	5,006 0.1	1	JSW Hydro Energy Ltd. 4.125% due 18/05/2031	\$ 2,174	1,896	0.04	5.000% due 15/01/2029 American Electric Power Co., In		8,544	
Bacardi Ltd.	€ 8,300	8,450 0.1		Marks & Spencer PLC 3.750% due 19/05/2026	£ 100	124	0.00	5.200% due 15/01/2029 Avangrid, Inc.	1,800	1,825	
BAT Capital Corp.	\$ 13,000	12,829 0.2		Marriott International, Inc. 5.550% due 15/10/2028	\$ 7,300	7,534	0.17	3.800% due 01/06/2029 <b>Constellation Energy Generation</b> 5.600% due 01/03/2028	2,615 on LLC 6,100	2,467 6,287	0.06
6.421% due 02/08/2033 <b>Bayer U.S. Finance LLC</b> 6.500% due 21/11/2033	4,100	4,294 0.1		Mercedes-Benz Finance North 4.800% due 30/03/2028	America L 9,300		0.21	<b>DTE Energy Co.</b> 1.050% due 01/06/2025	2,600	2,452	
Boardwalk Pipelines LP 3.400% due 15/02/2031	6,700 7,700	6,929 0.1 6,885 0.1		Motorola Solutions, Inc. 2.300% due 15/11/2030	12,400	10,477	0.24	<b>Edison International</b> 3.550% due 15/11/2024	8,060		0.18
Boeing Co. 2.750% due 01/02/2026	6,400	6,885 0.1 6,128 0.1		Mundys SpA 1.875% due 12/02/2028	€ 26,700	27,168	0.61	EDP Finance BV 1.710% due 24/01/2028	12,700	11,293	
3.450% due 01/11/2028  Broadcom, Inc.	4,200	3,956 0.0		NetApp, Inc. 1.875% due 22/06/2025	\$ 2,954	2,812	0.06	Electricite de France S.A.	€ 2,800	3,156	
4.150% due 15/11/2030 4.300% due 15/11/2032	2,173 4,800	2,077 0.0 4,607 0.1		Nissan Motor Co. Ltd. 4.345% due 17/09/2027 4.810% due 17/09/2030	2,500 15,600		0.05	4.250% due 25/01/2032 Enel Finance International NV	3,100	3,598	
Canadian Pacific Railway Co 3.125% due 01/06/2026	7,050	6,757 0.1	15	NTT Finance Corp. 4.239% due 25/07/2025	2,700		0.06	0.375% due 28/05/2029 0.875% due 28/09/2034 1.125% due 17/10/2034	3,400 9,800 11,000	3,239 8,169 9,441	0.18
<b>Centene Corp.</b> 4.625% due 15/12/2029	5,000	4,800 0.1	1	NXP BV 3.875% due 18/06/2026	9,900	9,649	0.22		£ 10,000	11,704	0.27
CenterPoint Energy Resource 5.250% due 01/03/2028	es Corp. 6,100	6,260 0.1	4	OCI NV 6.700% due 16/03/2033	2,000	2,044	0.05		\$ 5,360	5,452	0.12
	€ 10,400	10,715 0.2	24	<b>Oracle Corp.</b> 4.500% due 06/05/2028	4,400		0.10	5.050% due 01/04/2028 Georgia Power Co.	6,500	6,650	0.15
	\$ 17,900	17,740 0.4	10	4.650% due 06/05/2030 Pearson Funding PLC	4,400		0.10	6.135% due 08/05/2025 Ipalco Enterprises, Inc.	8,300	8,320	0.19
Cheniere Corpus Christi Hold 5.125% due 30/06/2027 Choice Hotels International,	8,700	8,748 0.2	20	3.750% due 04/06/2030 Rexel S.A.	£ 4,500		0.12	3.700% due 01/09/2024 National Grid PLC	5,500	5,415	0.12
3.700% due 01/12/2029 CVS Health Corp.	1,500	1,331 0.0	)3	2.125% due 15/12/2028 <b>Royalty Pharma PLC</b> 1.200% due 02/09/2025	€ 14,200 \$ 3,000		0.33	5.602% due 12/06/2028 5.809% due 12/06/2033	3,100 3,300	3,196 3,471	
5.000% due 30/01/2029 Delta Air Lines Pass-Through	6,000 h Trust	6,113 0.1	14	Sandoz Finance BV 4.220% due 17/04/2030	<ul><li>\$ 3,000</li><li>€ 1,800</li></ul>		0.06		2,000	1,270	
2.000% due 10/12/2029 eBay, Inc.	2,926	2,597 0.0	)6	4.500% due 17/11/2033 Sealed Air Corp.	2,900		0.03	4.900% due 28/02/2028 6.051% due 01/03/2025 7.771% due 15/06/2067	\$ 8,000 6,400 791	8,080 6,461 709	0.15
5.900% due 22/11/2025 Emory University	7,700	7,829 0.1	8	1.573% due 15/10/2026 SEB S.A.	\$ 4,447	4,008	0.09	Oncor Electric Delivery Co. LLC 4.300% due 15/05/2028		4,943	
2.143% due 01/09/2030	10,400	8,953 0.2	20	1.375% due 16/06/2025	€ 5,000	5,318	0.12	1.500 /0 ddc 15/05/2020	3,000	7,243	0.11

DESCRIPTION	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
ONEOK, Inc.			4.500% due 01/04/2029 -				U.S. TREASURY OBLIGATION	NS .		
6.625% due 01/09/2053	\$ 7,900 \$	8,851 0.20	01/07/2033 5.500% due 01/06/2035 -	\$ 94 :	93	0.00	U.S. Treasury Bonds			
Pacific Gas & Electric Co. 2.100% due 01/08/2027	3,200	2,886 0.07	01/06/2039	1,728	1,783	0.04	1.375% due 15/11/2040 \$ 1.375% due 15/08/2050	163,600 S 24,100	\$ 108,621 13,436	2.46 0.30
3.150% due 01/01/2026	12,500	11,995 0.27	5.585% due 01/09/2035	20	20	0.00	1.625% due 15/11/2050	35,800	21,340	0.30
3.300% due 15/03/2027	2,800	2,620 0.06	5.643% due 15/10/2043 5.877% due 01/07/2030	3,278 0	3,198 0	0.07	1.750% due 15/08/2041	19,500	13,570	0.31
3.300% due 01/12/2027 3.400% due 15/08/2024	4,800 5,700	4,484 0.10 5,607 0.13	5.942% due 01/07/2027	0	0	0.00	1.875% due 15/02/2041 2.250% due 15/08/2049	2,400 6,400	1,727 4,472	0.04
3.500% due 15/06/2025	3,600	3,491 0.08	5.945% due 25/10/2026 6.000% due 01/10/2027 -	3,243	3,234	0.07	2.500% due 15/02/2045	6,100	4,621	0.10
4.650% due 01/08/2028	2,400	2,307 0.05	01/05/2040	3,989	4,160	0.09	2.875% due 15/05/2049	3,100	2,464	0.06
4.750% due 15/02/2044 5.450% due 15/06/2027	1,700 4,000	1,423 0.03 4,035 0.09	6.051% due 01/11/2035	27	27	0.00	3.000% due 15/05/2042 3.000% due 15/11/2044	2,900 138,800	2,454 114,933	0.06 2.60
6.400% due 15/06/2033	8,700	9,163 0.21	6.212% due 25/10/2044 - 25/02/2045	61	56	0.00	3.000% due 15/02/2049	8,100	6,594	0.15
Southwest Gas Corp.	F 000	6025 044	6.357% due 01/01/2028	0	0	0.00	3.125% due 15/11/2041 3.125% due 15/02/2043	15,300 5,600	13,310 4,789	0.30
5.450% due 23/03/2028 TDC Net A/S	5,900	6,035 0.14	6.369% due 01/09/2028	0	0 91	0.00	3.125% due 15/08/2044	23,500	19,908	0.11
	€ 5,100	5,866 0.13	6.412% due 25/07/2044 6.500% due 15/09/2028	97 27	27	0.00	3.250% due 15/05/2042	22,800	20,014	0.45
WEC Energy Group, Inc.			Ginnie Mae				3.375% due 15/08/2042 3.375% due 15/05/2044	30,400 47,300	27,120 41,722	0.61 0.94
1.375% due 15/10/2027	\$ 4,525	4,003 0.09	2.750% due 20/12/2034	20	20	0.00	3.625% due 15/02/2044	24,700	22,641	0.51
	_	206,824 4.68	3.000% due 20/10/2026 - 15/11/2049	871	778	0.02	3.750% due 15/08/2041	18,600	17,705	0.40
Total Corporate Bonds & Notes	_	1,797,191 40.66	3.625% due 20/07/2025 -				3.750% due 15/11/2043 3.875% due 15/05/2043	5,000 38,100	4,675 36,335	0.11
MUNICIPAL BONDS & NO	TES		20/07/2034 3.875% due 20/04/2030	57 4	56 4	0.00	4.000% due 15/11/2042	13,425	13,051	0.29
Golden State, California Toba		ization Corn	4.000% due 15/02/2052	1,616	1,550	0.00	4.000% due 15/11/2052 4.375% due 15/11/2039	24,500 10,100	24,178 10,525	0.55 0.24
Revenue Bonds, Series 202		ization corp.	5.000% due 15/03/2034 -	,	,		4.375% due 15/08/2043	18,000	18,380	0.42
3.714% due 01/06/2041	1,300	994 0.02	15/07/2048 5.616% due 20/06/2067	903 2,860	908 2,864	0.02	U.S. Treasury Inflation Protecte			
JobsOhio Beverage System R			5.838% due 20/01/2072	4,230	4,093	0.07	0.125% due 15/10/2024 0.125% due 15/04/2025	40,653	39,770	0.90
4.433% due 01/01/2033  Tobacco Settlement Finance	5,350	5,310 0.12	5.909% due 20/09/2065	902	897	0.02	0.125% due 15/07/2031	20,894 18,252	20,150 16,236	0.46 0.37
Revenue Bonds, Series 202		vest viigiilia	5.957% due 20/08/2062 6.000% due 20/09/2038	575 3	573 3	0.01	0.125% due 15/01/2032	14,096	12,388	0.28
3.301% due 01/06/2033	7,125	5,873 0.14	6.037% due 20/08/2065	15,430	15,306	0.35	0.125% due 15/02/2051 0.125% due 15/02/2052	51,171 2,432	31,723 1,493	0.72 0.03
University of California Revel 0.883% due 15/05/2025			6.088% due 20/10/2072	5,793		0.13	0.250% due 15/01/2025	15,015	14,576	0.33
0.005% due 15/05/2025	5,500	5,219 0.12 17,396 0.40	6.138% due 20/01/2073 6.208% due 20/01/2073	7,699 13,673	7,627 13,588	0.17	0.250% due 15/02/2050	8,138	5,313	0.12
	_	17,550 0.40	6.218% due 20/02/2073	17,644	17,554	0.40	0.500% due 15/04/2024 0.625% due 15/07/2032	10,491 16,520	10,359 15,102	0.23
U.S. GOVERNMENT AGEN	ICIES		6.237% due 20/01/2066 6.238% due 20/01/2073	7,622 26,773	7,584 26,666	0.17	0.625% due 15/02/2043	134	105	0.00
Fannie Mae			6.358% due 20/12/2072	5,195	5,207	0.00	0.750% due 15/02/2045 0.875% due 15/02/2047	26,001	20,352 6,537	0.46 0.15
3.150% due 01/08/2027	932	895 0.02	6.478% due 20/11/2072	10,047	10,133	0.23	1.000% due 15/02/2046	8,285 779	638	0.13
4.246% due 01/03/2036 4.287% due 01/04/2033	8 5	8 0.00 5 0.00	6.859% due 20/11/2067 8.000% due 20/05/2031	5,662 4	5,709 4	0.13	1.000% due 15/02/2049	2,690	2,168	0.05
4.312% due 01/12/2034	23	23 0.00	Ginnie Mae, TBA	7	7	0.00	1.250% due 15/04/2028 1.375% due 15/02/2044	14,155 792	13,791 709	0.31
4.323% due 01/03/2036 4.393% due 01/01/2036	8 8	8 0.00 8 0.00	2.000% due 01/01/2054	15,100	12,788	0.29	1.500% due 15/02/2053	2,174	1,973	0.02
4.793% due 25/12/2042	51	49 0.00	4.000% due 01/01/2054 5.000% due 01/01/2054	11,300 13,000	10,807 12,784	0.24 0.29	U.S. Treasury Notes			
4.913% due 01/09/2035	43	43 0.00	Small Business Administr		12,704	0.23	1.750% due 30/06/2024	16,700	16,422	0.37
5.000% due 25/04/2033 - 25/06/2043	131	130 0.00	5.870% due 01/07/2028	6	6	0.00	U.S. Treasury STRIPS 0.000% due 15/05/2042 (b)	7,900	3,528	0.08
5.095% due 01/07/2035	11	11 0.00	6.220% due 01/12/2028	348	351	0.01	0.000 /0 ddc 15/05/20 12 (5/	.,500	801,918	
5.260% due 25/05/2035	22 5	23 0.00	Uniform Mortgage-Backe 3.000% due 01/03/2028 -	ed Security				-		
5.410% due 01/07/2035 5.456% due 01/05/2038	2,298	5 0.00 2,364 0.05	01/07/2052	156,325	138,375	3.13	NON-AGENCY MORTGAGE-	BACKED	SECURITI	ES
5.503% due 25/12/2036	36	35 0.00	3.500% due 01/01/2047 -	17 110	15 711	0.20	American Home Mortgage Inve			0.00
5.522% due 01/11/2035 5.563% due 25/03/2034	26 2	26 0.00 2 0.00	01/08/2052 4.000% due 01/04/2024 -	17,118	15,711	0.36	5.830% due 25/12/2046	119	96	0.00
5.624% due 01/09/2034	97	97 0.00	01/10/2052	23,555	22,716	0.51	Angel Oak Mortgage Trust 1.469% due 25/06/2065	854	798	0.02
5.681% due 01/05/2037	83	82 0.00	4.500% due 01/06/2024 -	16 566	16 000	0.26	Ashford Hospitality Trust			
5.692% due 25/07/2037 5.739% due 01/06/2035	176 192	171 0.00 198 0.00	01/05/2053 5.000% due 01/10/2031 -	16,566	16,089	0.36	6.534% due 15/06/2035	2,740	2,701	0.06
5.754% due 25/06/2034	246	242 0.01	01/11/2053	182,025	180,298	4.08	Atrium Hotel Portfolio Trust	6,900	6,831	0.16
5.802% due 25/09/2042	377	377 0.01	5.500% due 01/01/2025 - 01/04/2053	2,810	2,889	0.07	6.609% due 15/06/2035  Banc of America Funding Trust		0,031	0.16
5.900% due 25/07/2042 5.922% due 01/09/2035	31 3	31 0.00 3 0.00	6.000% due 01/05/2024 -	2,010	2,003	0.07	4.772% due 25/05/2035	1,225	1,134	0.03
5.941% due 01/09/2039	11	11 0.00	01/02/2041	1,305	1,359	0.03	4.817% due 20/09/2035	781	616	0.01
5.951% due 01/09/2034	8 13	8 0.00 12 0.00	6.500% due 01/07/2034 - 01/03/2037	63	67	0.00	Banc of America Merrill Linch T 3.218% due 14/04/2033	rust 5,500	5 255	0.12
5.956% due 01/09/2035 6.002% due 25/09/2041	1,323	1,312 0.00	Uniform Mortgage-Backe			5.00	Banc of America Merrill Lynch		5,255 ial	0.12
6.021% due 01/11/2034	24	25 0.00	2.500% due 01/02/2054	50,400	42,938	0.97	Mortgage, Inc.			
6.129% due 01/10/2044 6.215% due 01/11/2025	11 0	11 0.00 0 0.00	3.000% due 01/02/2054 3.500% due 01/02/2054	380,688 365,600	337,311 335,781	7.63 7.60	4.231% due 15/09/2060	10,900	10,525	0.24
6.329% due 01/10/2040	7	7 0.00	4.000% due 01/01/2054	319,199	302,137		Banc of America Mortgage Tru 5.217% due 25/07/2035	<b>st</b> 188	175	0.00
6.352% due 25/04/2032	6	6 0.00	4.500% due 01/02/2039 -				5.267% due 25/07/2034	142	173	0.00
Freddie Mac 0.650% due 22/10/2025	83 800	78,229 1.77	01/02/2054 5.000% due 01/01/2054	189,100 357,100	183,437 353,391		BankUnited Trust			
0.795% due 15/03/2044	83,800 7,576	78,229 1.77 6,521 0.15	5.500% due 01/02/2054	137,200	137,822	3.12	6.070% due 25/09/2045	663	600	0.01
0.800% due 28/10/2026	13,600	12,356 0.28	6.000% due 01/02/2054	8,500	8,631		Barclays Commercial Mortgage 4.314% due 15/12/2051	Securitie 8,000	es Trust 7,741	0.18
2.000% due 15/06/2052 (a) 2.750% due 15/09/2040	28,189 252	3,492 0.08 234 0.01			2,363,060	53.46	Bear Stearns Adjustable Rate N			0.10
4.000% due 01/10/2029 -							3.910% due 25/04/2034	186	152	
01/10/2047	779	756 0.02					4.022% due 25/04/2034	87	80	0.00

FA		pap.	FAIR % OF		DAD	FAIR % OF
	S) ASSETS	DESCRIPTION PAR (000S)	VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	VALUE NET (000S) ASSETS
4.746% due 25/07/2034 6 4.815% due 25/11/2030 1	1 0.00 5 0.00 1 0.00	5.500% due 25/01/2037 \$ 8 \$ HarborView Mortgage Loan Trust 5.730% due 19/03/2037 3,074	19 0.00 2,732 0.06	<b>Structured Adjustable Rate M</b> 3.440% due 25/02/2036 5.882% due 25/04/2034	lortgage Loa \$ 761 \$ 1,096	n Trust 665 0.02 1,083 0.03
5.453% due 25/02/2034 62 5	0 0.00	5.910% due 19/05/2035 157 IndyMac Adjustable Rate Mortgage Trust	143 0.00	5.926% due 25/09/2034 Structured Asset Mortgage Ir	146 Ivestments T	138 0.00 <b>rust</b>
5.877% due 25/12/2035 80 7	35 0.00 77 0.00	5.545% due 25/01/2032 0 IndyMac Mortgage Loan Trust	0 0.00	5.910% due 25/09/2047 5.950% due 19/04/2035	9,967 212	8,586 0.19 200 0.00
	34 0.01 31 0.01	5.950% due 25/06/2037 969  JPMBB Commercial Mortgage Securities To	882 0.02	5.970% due 19/07/2035 6.030% due 25/02/2036	146 409	140 0.00 336 0.01
5.790% due 25/02/2034 40 3	8 0.00	3.358% due 15/11/2048 7,166  JPMDB Commercial Mortgage Securities To	7,008 0.16	6.050% due 19/05/2034 6.130% due 19/09/2032	129 15	117 0.00 15 0.00
Benchmark Mortgage Trust 3.666% due 15/01/2051 11,100 10,38 3.965% due 10/04/2051 5,454 5,31	88 0.24 7 0.12	2.994% due 15/12/2049 7,119  JPMorgan Chase Commercial Mortgage Se	6,850 0.16	6.320% due 25/05/2047 Structured Asset Securities Co 7.500% due 25/10/2036	7,278 orp. Mortgag 637	5,873 0.13 ge Loan Trust 384 0.01
Citigroup Commercial Mortgage Trust 3.251% due 10/05/2035 7,853 7,41	9 0.17	6.619% due 15/06/2035 10,951  JPMorgan Mortgage Trust	9,797 0.22	Structured Asset Securities Co		
Citigroup Mortgage Loan Trust	3 0.17	4.538% due 25/07/2035 115 5.750% due 25/01/2036 337	108 0.00 157 0.00	Through Certificates 7.323% due 25/06/2033	2	2 0.00
7.780% due 25/10/2035 31 3	0.00	Landmark Mortgage Securities PLC 5.620% due 17/04/2044 £ 6,068	7,532 0.17	Thornburg Mortgage Securiti 3.875% due 25/09/2037	2,438	2,360 0.05 1,555 0.04
	9 0.02	<b>Lehman XS Trust</b> 5.830% due 25/12/2036 \$ 3,663	3,509 0.08	6.815% due 25/06/2047  Towd Point Mortgage Fundin		,
	5 0.05 4 0.24	5.870% due 25/03/2047 10,467 London Wall Mortgage Capital PLC	8,937 0.20	6.365% due 20/10/2051 6.571% due 20/07/2045 Tower Bridge Funding PLC	£ 8,268 16,545	10,551 0.24 21,150 0.48
	6 0.27	6.020% due 15/05/2052 £ 1,090 MASTR Adjustable Rate Mortgages Trust	1,383 0.03	6.000% due 20/11/2063	3,955	5,031 0.11
3.810% due 25/11/2035 6,634 6,16	0.14 02 0.05	4.889% due 25/01/2036 \$ 7 5.386% due 21/11/2034 1,572	7 0.00 1,478 0.03	<b>Trinity Square PLC</b> 6.070% due 15/07/2059	9,332	11,896 0.27
5.500% due 25/05/2036 1,781 1,46	66 0.03 07 0.04	MASTR Reperforming Loan Trust 7.000% due 25/05/2035 515	360 0.01	Tudor Rose Mortgages 5.820% due 20/06/2048	412	522 0.01
6.000% due 25/04/2036 187 9	0.06 0.00	Merrill Lynch Mortgage Investors Trust 4.340% due 25/02/2035 645	614 0.01	<b>Twin Bridges PLC</b> 6.470% due 12/12/2054	2,776	3,544 0.08
6.000% due 25/11/2036 252 13		4.407% due 25/06/2035 283 5.970% due 25/11/2035 211	269 0.01 197 0.01	<b>Uropa Securities PLC</b> 5.540% due 10/10/2040	454	561 0.01
6.000% due 25/08/2037 3,748 2,40  Countrywide Home Loan Mortgage Pass-Through	0.05 Trust	Metlife Securitization Trust	F 704 0 12	WaMu Mortgage Pass-Throug 3.374% due 25/01/2037	gh Certificate \$ 3,826	es Trust 3,352 0.08
4.125% due 19/07/2031 0	0 0.00	3.750% due 25/03/2057 5,969 Mortgage Equity Conversion Asset Trust	5,704 0.13	3.787% due 25/02/2037 4.238% due 25/09/2036	611 948	556 0.01 839 0.02
4.765% due 25/11/2034 338 30	0.01 0.00	5.340% due 25/05/2042 2,832 MortgageIT Trust	2,713 0.06	6.010% due 25/07/2045 6.050% due 25/10/2045	304 2,868	285 0.01 2,729 0.06
5.870% due 25/04/2046 782 72 6.000% due 25/07/2037 250 11	8 0.00	6.030% due 25/10/2035 571 NAAC Reperforming Loan REMIC Trust	555 0.01	6.090% due 25/01/2045 6.110% due 25/01/2045	124 1,494	120 0.00 1,405 0.03
7.884% due 20/02/2036 45 3 Countrywide Home Loan Reperforming REMIC Tr	9 0.00 rust	7.000% due 25/10/2034 425 7.500% due 25/03/2034 553	380 0.01 498 0.01	Warwick Finance Residential 0.000% due 21/12/2049 (b)	Mortgages F £ 0	1,629 0.04
5.810% due 25/06/2035 102 9	2 0.00 5 0.00	NAAC Reperforming Loan REMIC Trust Cer 6.500% due 25/02/2035 1,782	<b>tificates</b> 1,494 0.03	6.170% due 21/12/2049 6.870% due 21/12/2049	8,117 2,030	10,375 0.24 2,566 0.06
Credit Suisse First Boston Mortgage Securities Co		Natixis Commercial Mortgage Securities To 3.790% due 15/11/2032 8,000	rust 6,792 0.15	7.370% due 21/12/2049 7.870% due 21/12/2049	1,015 580	1,276 0.03 727 0.02
4.631% due 25/06/2033 3  Credit Suisse First Boston Mortgage-Backed Pass	3 0.00	New Residential Mortgage Loan Trust 3.500% due 25/12/2057 5,307	5,080 0.12	8.370% due 21/12/2049 Washington Mutual Mortgag	580 e Pass-Throu	714 0.02 <b>gh</b>
<b>Through Certificates</b> 6.000% due 25/11/2035 2,322 62	.5 0.01	Nomura Asset Acceptance Corp. Alternative 6.540% due 25/02/2035 362		Certificates Trust 5.500% due 25/05/2035	\$ 517 456	416 0.01
<b>Credit Suisse Mortgage Capital Certificates</b> 3.500% due 26/04/2038 706 68	6 0.02	Paragon Mortgages PLC 4.242% due 15/11/2038 € 500	542 0.01	6.000% due 25/11/2035 Washington Mutual MSC Mon		379 0.01 <b>[hrough</b>
<b>Credit Suisse Mortgage Capital Mortgage-Backet</b> 5.750% due 25/04/2036 763 41	<b>d Trust</b> 1 0.01	Precise Mortgage Funding PLC 0.000% due 12/12/2055 (b) £ 0	393 0.01	Certificates Trust 3.770% due 25/02/2031	1 _	1 0.00
	66 0.02 2 0.01	Prime Mortgage Trust 5.870% due 25/02/2034 \$ 59	55 0.00	ACCET DACKED CECUDITIE	_	376,708 8.52
<b>CSAIL Commercial Mortgage Trust</b> 3.458% due 15/11/2050 4,600 4,19	9 0.10	Primrose Residential DAC		ASSET-BACKED SECURITIE  ACE Securities Corp. Home Ed		ust
<b>DBGS Mortgage Trust</b> 6.254% due 15/06/2033 2,000 1,83	8 0.04	4.626% due 24/03/2061 € 11,685  Residential Accredit Loans, Inc. Trust	12,868 0.29	5.590% due 25/10/2036 5.790% due 25/08/2036	226 6,199	84 0.00 1,517 0.04
<b>Deutsche ALT-A Securities Mortgage Loan Trust</b> 5.800% due 25/08/2037 2,435 1,92	8 0.04	5.870% due 25/05/2037 \$ 2,328 6.000% due 25/04/2036 2,467	1,662 0.04 1,948 0.04	Ameriquest Mortgage Securit Pass-Through Certificates	ties, Inc. Asse	et-Backed
Downey Savings & Loan Association Mortgage Loan Trust		Residential Asset Securitization Trust 6.000% due 25/01/2037 2,468	860 0.02	6.175% due 25/01/2036 6.400% due 25/05/2035	182 2,523	182 0.00 2,488 0.06
	8 0.00	6.500% due 25/09/2036 708 Residential Funding Mortgage Securities, I		6.490% due 25/10/2034 6.580% due 25/03/2035	931 4,169	920 0.02 4,074 0.09
5.490% due 15/06/2044 £ 1,422 1,78	37 0.04	5.834% due 25/02/2036 120 <b>Resloc UK PLC</b>	106 0.00	<b>Armada Euro CLO DAC</b> 4.685% due 15/07/2031	€ 11,936	13,045 0.30
	3 0.01 3 0.00	5.499% due 15/12/2043 £ 3,413 <b>Ripon Mortgages PLC</b>	4,209 0.10	Asset-Backed Funding Certific 6.170% due 25/06/2034	cates Trust \$ 89	87 0.00
GS Mortgage Securities Corp. Trust	3 0.00	5.920% due 28/08/2056 12,036 RMAC PLC	15,298 0.35	Asset-Backed Securities Corp 4.120% due 25/12/2036	. Home Equit 1,886	t <b>y Loan Trust</b> 1,836 0.04
GSR Mortgage Loan Trust	8 0.00	0.000% due 15/02/2047 10,700 RMAC Securities PLC	13,685 0.31	Atlas Senior Loan Fund Ltd. 6.805% due 16/01/2030	7,013	7,004 0.16
4.381% due 25/06/2034 18 1	7 0.00 1 0.02	5.769% due 12/06/2044 706 Stratton Mortgage Funding PLC	851 0.02	Avoca CLO DAC 4.655% due 15/07/2030	₹ 7,729	8,494 0.19
	37 0.03	6.121% due 20/07/2060 13,543	17,262 0.39	4.785% due 15/10/2032	5,200	5,674 0.13

P P DESCRIPTION (00)	FAIR AR VALUE DS) (000S)		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
<b>Barings CLO Ltd.</b> 6.605% due 15/04/2031 \$ 12,5	17 \$ 12,505	0.28	Massachusetts Educational Financing Au 6.590% due 25/04/2038 \$ 4 5		0.00	Ministeries van de Vlaa 0.875% due	mse Gemeenso	hap	
Bear Stearns Asset-Backed Securities	rust		Merrill Lynch First Franklin Mortgage Lo	an Trust		21/03/2046	€ 10,000 \$	6,851	0.16
5.356% due 25/05/2035 10 5.383% due 25/12/2035 1,04		0.00	6.720% due 25/10/2037 9,085 <b>MF1 LLC</b>	7,520	0.17	Paraguay Government 4.950% due	International B	ond	
	80	0.00	7.506% due 19/06/2037 11,300	11,287	0.26	28/04/2031 Province of Ontario	\$ 2,300	2,251	0.05
Black Diamond CLO DAC 4.982% due 15/05/2032 € 11,72	25 12,789	0.29	Morgan Stanley ABS Capital, Inc. Trust 5.650% due 25/05/2037 527	447	0.01	1.850% due			
<b>Blackrock European CLO DAC</b> 4.585% due 15/10/2031 12,76	56 13,882	0.31	5.670% due 25/09/2036 946 5.700% due 25/11/2036 923		0.01	01/02/2027 CAI		5,031	0.11
BlueMountain CLO Ltd.			5.770% due 25/07/2036 7,623	2,848	0.07	3.000% due			0.25
6.854% due 22/10/2030 \$ 76  BlueMountain Fuji EUR CLO DAC	50 760	0.02	5.790% due 25/09/2036 7,615 6.175% due 25/01/2035 1,476	3,257 1,424		27/02/2027 United Kingdom Gilt	\$ 12,000	11,200	0.25
4.615% due 15/07/2030 € 1,3!	57 1,492	0.03	New Century Home Equity Loan Trust 5.830% due 25/05/2036 41	41	0.00	0.875% due 31/07/2033	£ 1,300	1,298	0.03
<b>BNPP AM Euro CLO DAC</b> 4.822% due 22/07/2032 12,00	00 13,084	0.30	6.190% due 25/10/2035 3,148	3,026		0.000		189,110	4.28
<b>Bosphorus CLO DAC</b> 4.745% due 15/12/2030	53 178	0.00	<b>OZLM Ltd.</b> 6.744% due 17/04/2031 9,504	9,500		SHORT-TERM INSTRU	JMENTS		
Bridgepoint CLO DAC			6.902% due 30/10/2030 6,428  Palmer Square European Loan Funding D	6,437 <b>DAC</b>	0.15	COMMERCIAL PAPER			
5.175% due 15/01/2034 1,00 Cairn CLO DAC	00 1,097	0.03	4.685% due 15/10/2031 € 10,167	11,053	0.25	<b>AT+T, Inc.</b> 5.700% due			
4.552% due 30/04/2031 12,30	13,431	0.30	<b>Palmerston Park CLO DAC</b> 4.625% due 18/04/2030 4,187	4,604	0.10	19/03/2024	\$ 11,000	10,862	0.25
<b>Carlyle Euro CLO DAC</b> 4.632% due 15/08/2030 7,8	11 8,551	0.19	<b>Purple Finance CLO DAC</b> 4.756% due 25/01/2031 394	434	0.01	SHORT-TERM NOTES			
Carrington Mortgage Loan Trust 6.460% due 25/06/2035 \$ 7	70 755	0.02	Renaissance Home Equity Loan Trust			BGC Group, Inc. 3.750% due			
CIFC Funding Ltd.			6.670% due 25/11/2034 \$ 127 Securitized Asset-Backed Receivables LL		0.00	01/10/2024	1,195	1,168	0.03
6.844% due 16/11/2030 1,24 Citigroup Mortgage Loan Trust	15 1,246	0.03	5.710% due 25/11/2036 5,807 5.750% due 25/05/2036 429	1,661	0.04 0.01	HUNGARY TREASURY	BILLS		
5.790% due 25/09/2036 4,4	18 3,209	0.07	Starwood Commercial Mortgage Trust	223	0.01	10.900% due 04/01/2024 (b)(c) HU	F 3,394,000	9,803	0.22
Citigroup Mortgage Loan Trust, Inc. 5.720% due 25/03/2037 1,79	91 1,473	0.03	6.556% due 15/07/2038 4,362 Structured Asset Investment Loan Trust	4,316	0.10	Total Short-Term Instrume	ents	21,833	0.50
Commonbond Student Loan Trust 6.320% due 25/05/2041 49	96 487	0.01	5.850% due 25/03/2036 433 6.235% due 25/08/2035 443		0.01	Total Transferable Secu	rities \$	5,908,989	133.69
Countrywide Asset-Backed Certificate	s Trust		Structured Asset Securities Corp. Mortga			INVECTMENT FUNDS	SHARES		
5.610% due 25/06/2047 1,60 5.690% due 25/09/2037 1,03	3 1,053	0.03	5.625% due 25/09/2036 6,976  Texas Natural Gas Securitization Finance	4,331	0.10	INVESTMENT FUNDS COLLECTIVE INVESTM			
5.700% due 25/07/2037 1,00 Countrywide Asset-Backed Certificate		0.02	5.102% due 01/04/2035 6,400	6,528	0.15	PIMCO Funds:			
6.325% due 25/08/2034	53 163	0.00	<b>Venture CLO Ltd.</b> 6.777% due 20/01/2029 10,418	10,422	0.24	Global Investors Series plc -			
6.370% due 25/10/2034 79 Credit-Based Asset Servicing & Securit		0.02	WaMu Asset-Backed Certificates WaMu	Trust		PIMCO Emerging			
5.749% due 25/05/2046 1,63	27 1,378	0.03	5.830% due 25/04/2037 4,889 Wells Fargo Home Equity Asset-Backed S	1,855 Securities 1		Markets			
Credit-Based Asset Servicing & Securit 5.590% due 25/11/2036		0.00	6.470% due 25/10/2034 1,054	1,046	0.02	Opportunities Fund (f)	981,265	11,079	0.25
<b>CVC Cordatus Loan Fund DAC</b> 4.555% due 15/09/2031 € 12,94	15 14,084	0.32		341,773	7.73	PIMCO Funds: Global Investors			
FBR Securitization Trust			SOVEREIGN ISSUES			Series plc - US			
6.175% due 25/11/2035 \$ 4,18 First Franklin Mortgage Loan Trust	30 4,077	0.09	Action Logement Services 0.500% due 30/10/2034 € 7,600	6,458	0.15	Short-Term Fund (f)	9,858,709	99,770	2.25
5.690% due 25/12/2037 3,75		0.08	Airport Authority Hong Kong 4.750% due 12/01/2028 \$ 1,300	1,315	0.02	PIMCO Select Funds plc -			
6.745% due 25/07/2034 44		0.01	4.875% due 12/01/2030 5,000	5,087		PIMCO			
<b>GE-WMC Mortgage Securities Trust</b> 5.550% due 25/08/2036	33 14	0.00	Canada Government International Bond 2.250% due 01/12/2029 CAD 38,600	28,023	0.63	US Dollar Short- Term Floating	4.067.603	40 522	0.02
Griffith Park CLO DAC	10 12 001	0.20	Development Bank of Japan, Inc.			NAV Fund (f)	4,067,603	40,532	0.92
4.704% due 21/11/2031 € 11,94 GSAMP Trust	19 12,991	0.29	0.010% due 15/10/2024 € 6,600 0.875% due 10/10/2025 4,300	7,090 4,575		Total Investment Funds	\$	151,381	3.42
5.610% due 25/12/2036 \$ 11,90 5.710% due 25/01/2037 40		0.14 0.01	<b>European Union</b> 0.000% due 04/10/2028 (b) 1,678	1,655	0.04				
Harvest CLO DAC 4.815% due 15/01/2032 € 13,70	00 14,941	0.34	Hungary Government International Bond 1.750% due 05/06/2035 10,000	8,503	0.19				
Home Equity Asset Trust			Israel Government International Bond						
		0.10	5.000% due 30/10/2026 4,000 Italy Buoni Poliennali Del Tesoro	4,522	0.10				
<b>HSI Asset Securitization Corp. Trust</b> 6.010% due 25/12/2035 44	13 441	0.01	1.300% due 15/05/2028 (d) 44,554  Japan Finance Organization for Municipal	49,199 alities	1.11				
JPMorgan Mortgage Acquisition Trust			0.010% due 02/02/2028 9,900	9,792	0.22				
Jubilee CLO DAC			<b>Korea Development Bank</b> 6.069% due 23/10/2026 \$ 1,800	1,809	0.04				
4.575% due 15/04/2030 € 18,89 Madison Park Euro Funding DAC	90 20,744	0.47	Mexico Government International Bond 2.750% due 27/11/2031 (d) MXN 185,093	9,651	0.22				
4.715% due 15/01/2032 12,30	00 13,389	0.30	3.000% due 03/12/2026 (d) 55,712	3,056	0.07				
Man GLG Euro CLO DAC 4.615% due 15/12/2031 10,24	19 11,193	0.25	4.000% due 30/11/2028 (d) 101,366 8.500% due 01/03/2029 188,000 8.500% due 31/05/2029 87,000	5,854 10,847 5,043	0.25				

### REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 732	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (747)	\$ 732	\$ 732	0.02
Total Repurcha	ase Agreeme	ents				\$ (747)	\$ 732	\$ 732	0.02

<sup>(1)</sup> Includes accrued interest.

### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2024	70	\$ (325)	(0.01)
3-Month SOFR June Futures	Long	09/2024	1,833	2.953	0.07
3-Month SOFR September Futures	Short	12/2024	1,833	(3,511)	(0.08)
Canada Government 10-Year Bond March Futures	Long	03/2024	385	1,155	0.03
Euro-Bobl March Futures	Short	03/2024	1,490	(3,246)	(0.07)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	1,425	(6,841)	(0.16)
Japan Government 10-Year Bond March Futures	Short	03/2024	79	(663)	(0.02)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	976	1,773	0.04
U.S. Treasury 5-Year Note March Futures	Long	03/2024	1,109	2,920	0.07
U.S. Treasury 10-Year Note March Futures	Long	03/2024	83	342	0.01
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	2,014	(10,409)	(0.24)
				\$ (15,852)	(0.36)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (15,852)	(0.36)

### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2024	\$ 12,400	\$ 39	0.00
Boeing Co.	1.000	20/12/2025	4,600	132	0.01
Boeing Co.	1.000	20/12/2027	4,600	290	0.01
British Telecommunications PLC	1.000	20/06/2028	€ 6,500	82	0.00
General Electric Co.	1.000	20/06/2024	\$ 4,700	28	0.00
General Electric Co.	1.000	20/12/2024	5,500	127	0.00
Rolls-Royce PLC	1.000	20/06/2025	€ 14,500	2,720	0.06
T-Mobilé USA, Inc.	5.000	20/06/2028	\$ 6,700	64	0.00
Verizon Communications, Inc.	1.000	20/12/2024	8,000	22	0.00
Verizon Communications, Inc.	1.000	20/12/2027	500	12	0.00
Verizon Communications, Inc.	1.000	20/06/2028	5,000	59	0.00
Verizon Communications, Inc.	1.000	20/12/2028	1,200	17	0.00
			_	\$ 3,592	0.08

### CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(2)

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount <sup>(3)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-35 5-Year Index	(5.000)%	20/12/2025	\$ 9,312	\$ 126	0.00
CDX.HY-36 5-Year Index	(5.000)	20/06/2026	5,238	160	0.00
CDX.HY-38 5-Year Index	(5.000)	20/06/2027	96,127	(9,030)	(0.20)
				\$ (8,744)	(0.20)

### **INTEREST RATE SWAPS**

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	0.900%	15/03/2052	£ 8,400	\$ 4,281	0.10
Receive(4)	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054	4,900	(816)	(0.02)
Pay	1-Day GBP-SONIO Compounded-OIS	4.320	20/10/2033	1,700	190	0.00
Receive(4)	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	23,600	(2,414)	(0.06)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.062	18/09/2026	¥ 3,550,000	(275)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.063	19/09/2026	7,000	(1)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.064	19/09/2026	877,000	(69)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.380	18/06/2028	5,170,000	(407)	(0.01)

<sup>\*</sup> A zero balance may reflect actual amounts rounding to less than one thousand.

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500%	15/03/2042	¥ 2,698,500	\$ 1,519	0.03
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.662	19/04/2042	260,000	174	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.705	31/10/2038	1,180,000	443	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.750	20/03/2038	436,000	104	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.750	20/12/2038	1,947,000	750 316	0.02
Receive Receive	1-Day JPY-MUTKCALM Compounded-OIS 1-Day JPY-MUTKCALM Compounded-OIS	0.785 0.800	12/11/2038 22/10/2038	600,000 400,000	216 137	0.00 0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.800	15/06/2052	4,070,000	4,118	0.09
Pay	1-Day USD-SOFR Compounded-OIS	1.730	24/02/2032	\$ 14,800	(2,203)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/12/2052	60,600	4,856	0.11
Pay	1-Day USD-SOFR Compounded-OIS	1.765	16/03/2032	45,000	(6,487)	(0.15)
Pay	1-Day USD-SOFR Compounded-OIS	1.943	21/04/2032	14,800	(1,871)	(0.04)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.680 2.690	11/07/2032 11/07/2032	31,600 31,600	(1,796) (1,765)	(0.04) (0.04)
Pay	1-Day USD-SOFR Compounded-OIS	3.050	08/09/2029	6,800	(1,763)	0.04)
Receive	1-Day USD-SOFR Compounded-OIS	3.050	14/12/2052	9,570	555	0.01
Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.156	10/03/2033	21,900	165	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.300	06/03/2033	5,100	(132)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.340	23/02/2030	7,100	(151)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370 3.400	01/03/2033	6,100	(115) (68)	0.00 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.405	23/02/2033 01/03/2033	4,100 4,800	(77)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.425	01/03/2033	4,800	(71)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.430	27/02/2033	6,300	(90)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	9,400	(119)	0.00
Pay .	1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	8,600	(111)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/09/2025	122,300	(519)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.525 3.650	02/03/2030 05/12/2024	3,300 68,600	(33) (618)	0.00 (0.01)
Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	1,800	(25)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	196,100	138	0.00
Receive(4)	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	1,900	(37)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	1,900	30	0.00
Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	1,900	(47)	0.00
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.842 3.854	26/12/2033 29/12/2033	2,100 3,700	(56) (104)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	4,200	141	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.950	13/09/2033	7,600	294	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	3,800	(136)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	4,100	(173)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.600	17/07/2025	28,800	11	0.00
Receive Receive <sup>(4)</sup>	1-Day USD-SOFR Compounded-OIS 3-Month CAD-CAONREPO Compounded-OIS	5.388 3.500	18/10/2024 01/06/2032	76,500 CAD 35,400	(247) (832)	(0.01) (0.02)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/09/2025	191,700	1,859	0.04
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2033	12,000	(469)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	4.000	21/06/2025	298,000	2,813	0.06
Pay	3-Month CAD-CAONREPO Compounded-OIS	4.750	14/07/2025	64,000	381	0.01
Pay	3-Month CAD-CAONREPO Compounded-OIS	4.820	13/07/2025	25,600	179	0.00
Pay Pay	3-Month NZD-BBR 3-Month NZD-BBR	3.750 4.000	15/06/2027 14/06/2024	NZD 39,100 115,900	90 (190)	0.00 (0.01)
Pay	3-Month NZD-BBR	4.250	21/12/2027	3,300	3	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 10,900	348	0.01
Pay <sup>(4)</sup>	6-Month AUD-BBR-BBSW	4.500	20/03/2034	12,000	554	0.01
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	€ 4,000	(133)	0.00
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	25,000	(1,616)	(0.04)
Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	1.000 1.580	13/05/2027 24/05/2024	21,000 239,500	(1,042) (886)	(0.02) (0.02)
Pay Receive <sup>(4)</sup>	6-Month EUR-EURIBOR	2.750	20/03/2054	35,000	(5,442)	(0.02)
Receive <sup>(4)</sup>	6-Month EUR-EURIBOR	2.760	03/01/2029	3,100	(46)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	4,600	(93)	0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	3,500	(119)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	2,200	(81)	0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	5,100	(111)	0.00
Receive Pay <sup>(4)</sup>	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.950 3.000	29/12/2028 20/03/2034	2,800 94,700	(69) 7,222	0.00 0.16
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	2,300	(115)	0.00
Receive	6-Month EUR-EURIBOR	3.128	04/12/2033	1,800	(100)	0.00
Receive	6-Month EUR-EURIBOR	3.148	20/11/2033	2,900	(166)	0.00
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	2,300	(78)	0.00
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	1,900	(71)	0.00
Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.280 3.305	22/11/2033 27/11/2033	1,400 2,700	(98) (196)	0.00 (0.01)
Receive Pay	28-Day MXN-TIIE	8.865	24/11/2033	2,700 MXN 43,600	(196)	0.00
Pay	28-Day MXN-TIIE	8.945	22/11/2028	121,000	103	0.00
J	, ·······	0.5 15	22, . 1, 2020	721,000	\$ (1,449)	(0.03)
					⊋ (1,443)	(0.03)

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

### Schedule of Investments Total Return Bond Fund (cont.)

- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

PURCHA	ASED OPTIONS						
FOREIGN	CURRENCY OPTIONS						
Counterpa	arty Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Cost	Fair Value	% of Net Assets
GLM	Put - OTC GBP versus USD	\$ 1.200	26/09/2024	11,100	\$ 367	\$ 117	0.00

INTEREST RATE SWAPTIONS												
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Cost	Fair Value	% of Net Assets			
BPS	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.050%	28/05/2024	55,200	\$ 63	\$ 17	0.00			
CBK	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.433	06/02/2024	23,200	123	222	0.01			
FAR	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.600	13/12/2024	29,100	330	202	0.00			
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.975	29/05/2024	55,200	61	21	0.00			
MYC	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.443	06/02/2024	23,300	124	230	0.01			
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.636	07/10/2024	39,000	702	1,782	0.04			
							\$ 1,403	\$ 2,474	0.06			

WRITTEN OPTIONS						
FOREIGN CURRENCY OPTIONS						
Counterparty Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
GLM Put - OTC GBP versus USD	\$ 1.100	26/09/2024	22,200	\$ (228)	\$ (50)	0.00

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	1,200	\$ (5)	\$ (5)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	1,200	(5)	(2)	0.00
BPS	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.350	28/05/2024	27,600	(63)	(124)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	1,900	(9)	(14)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	3,800	(17)	(48)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	1,900	(9)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	3,800	(17)	(1)	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	3,800	(16)	(12)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	3,800	(16)	(11)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	1,700	(7)	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	2,600	(10)	(29)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	1,700	(7)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	2,600	(10)	0	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.273	16/01/2024	2,100	(9)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	2,100	(10)	(15)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	2,100	(9)	(27)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.723	16/01/2024	2,100	(9)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.989	08/01/2024	2,100	(10)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	2,100	(9)	(1)	0.00
GLM	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.195	29/05/2024	27,600	(61)	(102)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	3,700	(15)	(11)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	1,800	(7)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	3,800	(16)	(13)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	3,700	(19)	(39)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	3,700	(18)	(47)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	3,600	(16)	(58)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	3,700	(15)	(12)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	1,800	(7)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	3,800	(16)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	3,700	(19)	0	0.00
CCT	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	3,700	(18)	(15)	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	4,300	(10)	(15)	0.00
JPM	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR 3-Month USD-LIBOR	Pay	2.860 3.170	08/01/2024 29/01/2024	4,300 2,000	(10) (9)	0 (6)	0.00 0.00
JLINI	Call - OTC 10-Year Interest Rate Swap Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBUR 3-Month USD-LIBOR	Receive Receive	3.170	29/01/2024	2,000	(8)	(6) (5)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBUR 3-Month USD-LIBOR	Receive Receive	3.205	18/01/2024	2,000	(8)	(11)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBUR 3-Month USD-LIBOR	Receive	3.350	18/01/2024	2,100	(10)	(33)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.620	29/01/2024	2,100	(10)	(10)	0.00
	Tut - OTC TO-Teat Interest Nate 3Wap	ס-ואוטוונוו טטע-בוטטת	ı ay	3.020	2310112024	2,000	(3)	(10)	0.00

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655%	22/01/2024	2,000	\$ (8)	\$ (7)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	18/01/2024	2,100	(10)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	2,100	(10)	, O	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	2,700	(11)	(21)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	3,600	(13)	(57)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	2,700	(11)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	3,600	(13)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	3,900	(19)	(22)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	1,900	(9)	(12)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	2,000	(9)	(32)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	3,900	(18)	(70)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	3,900	(19)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	1,900	(9)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	2,000	(9)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	3,900	(18)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	2,700	(11)	(7)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	2,700	(11)	(5)	0.00
UAG	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.344	18/01/2024	2,000	(10)	(10)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.744	18/01/2024	2,000	(10)	(4)	0.00
							\$ (768)	\$ (940)	(0.02)

OPTIONS ON	SECURITIES						
Counterparty	Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	\$ 101.094	06/02/2024	4,400	\$ (17)	\$ (36)	0.00
SAL	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.906	09/01/2024	3,300	(8)	(2)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	99.070	06/02/2024	60,700	(247)	(452)	(0.01)
					\$ (272)	\$ (490)	(0.01)

<sup>(1)</sup> Notional Amount represents the number of contracts.

Carrada um a udro	Reference Entity	Fixed Deal Receive Rate	Maturity	Notional	Premiums	Unrealised Appreciation/	Fair Value	% of
Counterparty			Date	Amount <sup>(2)</sup>	Paid/(Received)	(Depreciation)	value	Net Assets
BPS .	Colombia Government International Bond	1.000%	20/06/2027	\$ 1,600	\$ (77)	\$ 78	\$ 1	0.00
	Colombia Government International Bond	1.000	20/12/2027	400	(36)	34	(2)	0.00
BRC	Colombia Government International Bond	1.000	20/12/2026	2,325	(107)	123	16	0.00
CBK	Colombia Government International Bond	1.000	20/06/2027	700	(25)	26	1	0.00
SST	Colombia Government International Bond	1.000	20/06/2027	3,000	(112)	114	2	0.00
	Colombia Government International Bond	1.000	20/12/2027	1,300	(116)	109	(7)	0.00
PM	Colombia Government International Bond	1.000	20/12/2026	2,275	(104)	119	15	0.00
	Colombia Government International Bond	1.000	20/06/2027	400	(15)	15	0	0.00
ИYC	Colombia Government International Bond	1.000	20/06/2027	2,900	(104)	106	2	0.00
	Colombia Government International Bond	1.000	20/12/2027	3,400	(303)	285	(18)	0.00
					\$ (999)	\$ 1.009	\$ 10	0.00

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

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Settlement Month		rency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	23,372	AUD	35,282	\$ 709	\$ 0	\$ 709	0.01
	03/2024	CNH	35,832	\$	4,971	0	(90)	(90)	0.00
BOA	01/2024	£	9,380		11,914	0	(44)	(44)	0.00
	01/2024	NZD	3,765		2,294	0	(90)	(90)	0.00
	01/2024	\$	1,050	£	830	8	0	8	0.00
	01/2024		3,144	¥	463,938	149	0	149	0.00
	01/2024		101	MXN	1,723	0	0	0	0.00
	03/2024	CNH	50,433	\$	6,963	0	(160)	(160)	(0.01)
	03/2024	IDR 1	17,657,165		1,123	0	(22)	(22)	0.00
	03/2024	\$	122	IDR	1,900,838	1	0	1	0.00
	03/2024		4,272	INR	357,498	9	0	9	0.00
	06/2024	KRW	972,012	\$	747	0	(9)	(9)	0.00
BPS	01/2024	€	766,008		843,005	0	(3,361)	(3,361)	(0.08)
	01/2024	£	35,980		45,636	0	(233)	(233)	(0.01)
	01/2024	HUF	15,174		43	0	(1)	(1)	0.00
	01/2024	KRW	328,445		250	0	(4)	(4)	0.00
	01/2024	MXN	8,068		440	0	(34)	(34)	0.00
	01/2024	\$	16,138	BRL	78,972	119	0	119	0.00
	01/2024		9,311	CAD	12,645	280	0	280	0.01

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024 01/2024	\$ 1,334 2	€ 1,219 HUF 700	\$ 13 0	\$ 0 0	\$ 13 0	0.00 0.00
	01/2024	550	IDR 8,506,948	2	0	2	0.00
	01/2024 01/2024	4 12,516	SGD 6 ZAR 232,028	0 155	0	0 155	0.00 0.00
	02/2024	TWD 317,548	\$ 9,975	0	(520)	(520)	(0.01)
	03/2024 03/2024	CNH 34,902 TWD 319	4,850 10	0	(80) 0	(80) 0	0.00 0.00
	03/2024	\$ 53	CNH 380	1	0	1	0.00
	03/2024 03/2024	1,916 14,846	IDR 29,408,408 INR 1,241,756	0 25	(9) 0	(9) 25	0.00 0.00
	03/2024	3,443	TWD 108,466 \$ 3,145	151	0	151	0.00
BRC	06/2024 01/2024	KRW 4,109,207 710,765	\$ 3,145 550	0 1	(53) 0	(53) 1	0.00 0.00
	01/2024 01/2024	MXN 4,623 \$ 1,036	262 CLP 896,903	0	(9) (10)	(9) (10)	0.00 0.00
	01/2024	1,648	€ 1,507	17	0	17	0.00
	01/2024 01/2024	1,566 496	TRY 46,565 ZAR 9,243	0 8	(4) 0	(4) 8	0.00 0.00
	02/2024	469	TRY 14,296	0	(3)	(3)	0.00
	03/2024 03/2024	400 9	IDR 6,215,333 THB 296	3 0	0	3	0.00 0.00
	03/2024	5,773	TRY 182,349	36	(26)	10	0.00
	04/2024 06/2024	7,724 KRW 4,235,523	248,597 \$ 3,245	0	(110) (52)	(110) (52)	0.00 0.00
CBK	01/2024	BRL 65,614	13,476	0	(32)	(32)	0.00
	01/2024 01/2024	CAD 349 £ 1,994	257 2,526	0	(7) (16)	(7) (16)	0.00 0.00
	01/2024	HUF 1,261,771	3,603	0	(43)	(43)	0.00
	01/2024 01/2024	IDR 7,714,269 MXN 219,721	501 12,482	0	0 (434)	1 (434)	0.00 (0.01)
	01/2024 01/2024	\$ 1,341 2,913	€ 1,243 £ 2,302	33 21	0	33 21	0.00
	01/2024	1,180	MXN 21,671	94	0	94	0.00
	01/2024 01/2024	24 ZAR 10,073	TRY 703 \$ 534	0	0 (16)	0 (16)	0.00 0.00
	02/2024	\$ 5,356	BRL 27,102	214	, O	214	0.00
	03/2024 03/2024	PEN 20,271 \$ 501	\$ 5,383 IDR 7,716,248	0	(79) (1)	(79) (1)	0.00 0.00
	03/2024	248	ILS 902	3	0	3	0.00
DUB	04/2024 01/2024	13,476 CAD 193	BRL 66,278 \$ 142	56 0	0 (4)	56 (4)	0.00 0.00
202	01/2024	KRW 389,910	300	0	(1)	(1)	0.00
	03/2024 03/2024	CNH 24,002 SGD 22,042	3,331 16,652	0	(59) (117)	(59) (117)	0.00 0.00
	03/2024	\$ 196	IDR 3,064,741	3	0	3	0.00
FAR	06/2024 01/2024	KRW 4,578,969 BRL 15,408	\$ 3,518 3,161	0	(47) (11)	(47) (11)	0.00 0.00
GLM	04/2024	\$ 3,161 CAD 105,017	BRL 15,566	17 0	0 (2,375)	17 (2,375)	0.00 (0.05)
GLIVI	01/2024 01/2024	CHF 387	\$ 77,278 442	0	(18)	(18)	0.00
	01/2024 01/2024	¥ 397,000 MXN 37,123	2,708 2,116	0	(110) (66)	(110) (66)	0.00 0.00
	01/2024	\$ 416	BRL 2,034	3	0	3	0.00
	01/2024 01/2024	6,867 ZAR 5,698	MXN 119,084 \$ 299	133 0	0 (12)	133 (12)	0.00 0.00
	02/2024	\$ 24	TRY 727	0	0	0	0.00
	03/2024 03/2024	CNH 15,606 \$ 3,966	\$ 2,163 IDR 61,073,918	0	(41) (5)	(41) (5)	0.00 0.00
101.4	03/2024	678	TRY 21,318	0	(7)	(7)	0.00
JPM	01/2024 01/2024	HUF 2,025,125 \$ 600	\$ 5,785 IDR 9,232,200	0	(67) (1)	(67) (1)	0.00 0.00
	01/2024	251	KRW 324,038	0	0	0	0.00
	02/2024 02/2024	TWD 33,785 \$ 3,990	\$ 1,055 BRL 19,570	0 32	(62) 0	(62) 32	0.00 0.00
	02/2024 03/2024	2,084 IDR 53,871,800	TRY 63,616 \$ 3,475	0	(11) (18)	(11) (18)	0.00 0.00
	03/2024	TWD 626,768	20,159	0	(609)	(609)	(0.02)
	03/2024 03/2024	\$ 4,254 4,452	IDR 65,683,759 INR 372,188	5 5	0	5 5	0.00 0.00
	03/2024	56	SGD 74	0	0	0	0.00
MBC	06/2024 01/2024	KRW 4,411,528 € 32,348	\$ 3,404 35,227	0	(30) (514)	(30) (514)	0.00 (0.01)
MIDC	01/2024	£ 714	901	0	(9)	(9)	0.00
	01/2024 01/2024	¥ 387,700 \$ 9,529	2,712 AUD 14,371	0 279	(40) 0	(40) 279	0.00 0.01
	01/2024	2,064	CAD 2,793	55	0	55	0.00
	03/2024 03/2024	CNH 366 \$ 5,190	\$ 50 IDR 80,003,935	0	(1) (2)	(1) (2)	0.00 0.00
MYI	01/2024	CAD 324	\$ 242	0	(3)	(3)	0.00
	01/2024 01/2024	€ 275 £ 69	305 88	1 0	0	1 0	0.00 0.00
	01/2024	HUF 80,222	228	0	(4)	(4)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	SGD 157	\$ 119	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$ 250	€ 225	0	(1)	(1)	0.00
	01/2024	144	£ 113	0	0	0	0.00
	01/2024	1,195	¥ 176,234	55	0	55	0.00
	01/2024	152	ZAR 2,797	0	0	0	0.00
	03/2024	CNH 34,193	\$ 4,741	0	(88)	(88)	0.00
	03/2024	IDR 58,985,403	3,832	7	0	7	0.00
	03/2024	\$ 2,906	IDR 44,777,289	4	(6)	(2)	0.00
	03/2024	2,986	TRY 93,223	0	(36)	(36)	0.00
	06/2024	KRW 2,675,721	\$ 2,057	0	(26)	(26)	0.00
RBC	01/2024	\$ 6,840	MXN 117,338	58	0	58	0.00
	04/2024	MXN 54	\$ 3	0	0	0	0.00
SCX	01/2024	\$ 21	€ 19	0	0	0	0.00
	01/2024	1,061	¥ 152,500	22	0	22	0.00
	03/2024	CNH 33,569	\$ 4,637	0	(105)	(105)	0.00
	03/2024	HKD 18,049	2,315	0	0	0	0.00
	03/2024	IDR 8,618,561	549	0	(10)	(10)	0.00
	03/2024	\$ 1,402	IDR 21,836,187	17	(3)	14	0.00
	03/2024	9,689	INR 810,300	15	0	15	0.00
	03/2024	19,764	THB 683,133	384	0	384	0.01
	03/2024	1,865	TWD 58,883	86	0	86	0.00
	06/2024	KRW 2,184,243	\$ 1,683	0	(18)	(18)	0.00
SOG	03/2024	CZK 4,799	213	0	(1)	(1)	0.00
TOR	01/2024	\$ 1,976	¥ 289,818	81	0	81	0.00
	03/2024	CNH 16,235	\$ 2,249	0	(44)	(44)	0.00
	03/2024	IDR 7,818,923	496	0	(11)	(11)	0.00
UAG	01/2024	CAD 10,827	7,982	0	(230)	(230)	(0.01)
	01/2024	£ 194,303	245,895	0	(1,811)	(1,811)	(0.04)
	01/2024	MXN 34,767	1,964	0	(80)	(80)	0.00
	01/2024	\$ 7,708	AUD 11,617	221	0	221	0.01
	01/2024	2,924	ZAR 55,824	124	0	124	0.00
				\$ 3,716	\$ (12,266)	\$ (8,550)	(0.20)

### HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CAD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 2,666	CAD 3,625	\$ 84	\$ 0	\$ 84	0.00
GLM	01/2024	CAD 82	\$ 62	0	0	0	0.00
	01/2024	\$ 2,972	CAD 4,039	91	0	91	0.01
MBC	01/2024	414	560	11	0	11	0.00
MYI	01/2024	CAD 82	\$ 62	0	0	0	0.00
	01/2024	\$ 319	CAD 420	0	0	0	0.00
UAG	01/2024	2,994	4,061	86	0	86	0.00
				\$ 272	\$ 0	\$ 272	0.01

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation, Investor CHF (Hedged) Accumulation and E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF 28	\$ 33	\$ 0	\$ (1)	\$ (1)	0.00
	01/2024	\$ 55	CHF 47	1	U	I	0.00
BRC	01/2024	1,049	914	38	0	38	(0.01)
CBK	01/2024	CHF 395	\$ 454	0	(15)	(15)	(0.01)
	01/2024	\$ 6,719	CHF 5,853	238	0	238	0.01
GLM	01/2024	7,111	6,231	297	0	297	0.01
MYI	01/2024	7,202	6,286	271	0	271	0.01
SCX	01/2024	30	26	1	0	1	0.00
				\$ 846	\$ (16)	\$ 830	0.01

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation and T Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 15,176	\$ 16,607	\$ 3	\$ (165)	\$ (162)	0.00
	01/2024	\$ 448,709	€ 408,086	2,187	0	2,187	0.05
BRC	01/2024	391,980	356,417	1,826	0	1,826	0.04
CBK	01/2024	€ 3,519	\$ 3,824	0	(64)	(64)	0.00
	01/2024	\$ 562	€ 521	14	0	14	0.00
MBC	01/2024	€ 2,138	\$ 2,333	0	(30)	(30)	0.00
	01/2024	\$ 354,939	€ 324,618	3,733	0	3,733	0.08
				\$ 7,763	\$ (259)	\$ 7,504	0.17

### Schedule of Investments Total Return Bond Fund (Cont.)

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

	Settlement	Currency to	Currency to	Unrealised	Unrealised	Net Unrealised Appreciation/	% of	
Counterparty	Month	be Delivered	be Received	Appreciation	(Depreciation)	(Depreciation)	Net Assets	
BOA	01/2024	\$ 1,840	£ 1,452	\$ 11	\$ 0	\$ 11	0.00	
BPS	01/2024	£ 0	\$ 0	0	0	0	0.00	
	01/2024	\$ 1,847	£ 1,456	10	0	10	0.00	
BRC	01/2024	29	23	0	0	0	0.00	
CBK	01/2024	£ 14	\$ 18	0	0	0	0.00	
	01/2024	\$ 3,316	£ 2,620	24	0	24	0.00	
GLM	01/2024	13	10	0	0	0	0.00	
MBC	01/2024	£ 103	\$ 131	0	0	0	0.00	
	01/2024	\$ 62	£ 49	0	0	0	0.00	
MYI	01/2024	£ 18	\$ 23	0	0	0	0.00	
	01/2024	\$ 41	£ 32	0	0	0	0.00	
SCX	01/2024	10,105	7,989	80	0	80	0.01	
SSB	01/2024	6,346	5,029	65	0	65	0.00	
UAG	01/2024	10,104	7,984	74	0	74	0.00	
				\$ 264	\$ 0	\$ 264	0.01	

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation, Administrative SGD (Hedged) Income and E Class SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	01/2024	\$ 9,112	SGD 12,113	\$ 73	\$ 0	\$ 73	0.00
GLM	01/2024	SGD 77	\$ 57	0	(1)	(1)	0.00
	01/2024	\$ 81	SGD 108	1	0	1	0.00
JPM	01/2024	2,190	2,921	25	0	25	0.00
MBC	01/2024	SGD 202	\$ 152	0	(1)	(1)	0.00
	01/2024	\$ 1,891	SGD 2,519	20	0	20	0.00
	02/2024	SGD 15	\$ 12	0	0	0	0.00
	02/2024	\$ 283	SGD 373	0	0	0	0.00
MYI	01/2024	8,294	11,063	96	0	96	0.01
	02/2024	15	20	0	0	0	0.00
TOR	01/2024	7,332	9,782	86	0	86	0.00
UAG	01/2024	641	852	5	0	5	0.00
				\$ 306	\$ (2)	\$ 304	0.01

0.04

\$ 1,745

## SECURITIES SOLD SHORT

**Total OTC Financial Derivative Instruments** 

DESCRIPTION	PAR (0005)		FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES				
Uniform Mortgage-Backed Security, TBA 2.000% due 01/01/2054 2.000% due 01/02/2054	\$ 32,300 9,600	\$	(26,405) (7,857)	(0.60) (0.18)
Total Securities Sold Short		\$	(34,262)	(0.78)
Total Investments		\$ 6	,006,132	135.88
Other Current Assets & Liabilities		\$ (1	,586,081)	(35.88)
Net Assets		\$ 4	,420,051	100.00

### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Securities with an aggregate fair value of \$3,484 (31 December 2022: \$1,858) have been pledged as collateral under the terms of the Master Repurchase Agreements and/ or Global Master Repurchase Agreements as at 31 December 2023.

Securities with an aggregate fair value of \$Nil (31 December 2022: \$25,953) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$35 (31 December 2022: \$Nil) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

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Cash of \$53,307 (31 December 2022: \$94,783) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$9,980 (31 December 2022: \$13,885) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

### Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,907,673	\$ 1,316	\$ 5,908,989
Investment Funds	151,381	0	0	151,381
Repurchase Agreements	0	732	0	732
Financial Derivative Instruments(3)	(9,595)	(11,113)	0	(20,708)
Securities Sold Short	0	(34, 262)	0	(34,262)
Totals	\$ 141,786	\$ 5,863,030	\$ 1,316	\$ 6,006,132

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 4,765,456	\$ 5,405	\$ 4,770,861
Investment Funds	292,421	0	0	292,421
Repurchase Agreements	0	170,895	0	170,895
Financial Derivative Instruments(3)	39,217	(35,072)	0	4,145
Securities Sold Short	0	(68,457)	0	(68,457)
Totals	\$ 331,638	\$ 4,832,822	\$ 5,405	\$ 5,169,865

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

### Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
BRC	2.500% 3.350	20/09/2023 20/09/2023	TBD <sup>(1)</sup> TBD <sup>(1)</sup>	€ (464) (1,283)	\$ (517) (1,430)	(0.01) (0.03)
MBC	3.400	15/08/2023	TBD <sup>(1)</sup>	(1,161)	(1,299)	(0.03)
Total Reverse Repurchase Agreements					\$ (3,246)	(0.07)

<sup>(1)</sup> Open maturity reverse repurchase agreement.

### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>	of OTC Derivatives	(Received)/Pledged	Exposures <sup>(1)</sup>
AZD	\$ 619	\$ (660)	\$ (41)	\$ (27)	\$ 0	\$ (27)
BOA	(190)	260	70	(167)	280	113
BPS	(1,685)	4,030	2,345	1,927	(1,740)	187
BRC	1,815	(3,920)	(2,105)	(182)	20	(162)
CBK	152	0	152	8,777	(8,710)	67
CLY	N/A	N/A	N/A	4	0	4
DUB	(152)	0	(152)	374	(270)	104
FAR	155	0	155	1	0	1
GLM	(2,320)	2,510	190	(710)	600	(110)
GST	(20)	260	240	(273)	260	(13)
JPM	(872)	930	58	(176)	0	(176)
MBC	3,501	(5,220)	(1,719)	6,728	(6,220)	508
MYC	1,848	(2,000)	(152)	(550)	470	(80)
MYI	270	(320)	(50)	(406)	270	(136)
RBC	58	0	58	(4)	0	(4)
RYL	N/A	N/A	N/A	1	0	1
SAL	(454)	550	96	(68)	0	(68)
SCX	469	(320)	149	(11,948)	11,385	(563)
SOG	(1)	0	(1)	(34)	0	(34)
SSB	65	0	65	N/A	N/A	N/A
TOR	112	0	112	(2)	600	598
UAG	(1,625)	1,440	(185)	62	0	62

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	57.73	66.92
Transferable securities dealt in on another regulated market*	75.96	47.33
Other transferable securities	N/A	0.68
Investment funds	3.42	7.05
Repurchase agreements	0.02	4.12
Financial derivative instruments dealt in on a regulated market	(0.36)	0.86
Centrally cleared financial derivative instruments	(0.15)	(0.84)
OTC financial derivative instruments	0.04	0.08
Securities sold short	(0.78)	(1.65)
Reverse repurchase agreements	(0.07)	(0.04)
Sale-buyback financing transactions	N/A	(1.85)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	40.66	36.37
Municipal Bonds & Notes	0.40	0.28
U.S. Government Agencies	53.46	37.34
U.S. Treasury Obligations	18.14	17.09
Non-Agency Mortgage-Backed Securities	8.52	9.41
Asset-Backed Securities	7.73	9.66
Sovereign Issues	4.28	2.46
Short-Term Instruments	0.50	2.32
Investment Funds	3.42	7.05
Repurchase Agreements	0.02	4.12
Financial Derivative Instruments Dealt in on a Regulated Market	0.02	7.12
Futures	(0.36)	0.87
Written Options	(0.50)	0.67
	N/A	(0.01)
Options on Exchange-Traded Futures Contracts	IWA	(0.01)
Centrally Cleared Financial Derivative Instruments	NI/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.08	0.07
Credit Default Swaps on Credit Indices — Buy Protection	(0.20)	(0.12)
Interest Rate Swaps	(0.03)	(0.79)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.00	N/A
Interest Rate Swaptions	0.06	0.07
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Foreign Currency Options	0.00	N/A
Interest Rate Swaptions	(0.02)	(0.11)
Options on Securities	(0.01)	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.03)
Forward Foreign Currency Contracts	(0.20)	(0.57)
Hedged Forward Foreign Currency Contracts	0.21	0.72
Securities Sold Short	(0.78)	(1.65)
Other Current Assets & Liabilities	(35.88)	(24.55)
Net Assets	100.00	100.00

		PAR	FAIR VALUE	% OF NET		P.A	FAIR R VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
	DESCRIPTION	(000S)		ASSETS	DESCRIPTION	(000	s) (000s)	ASSETS	DESCRIPTION	(000S)	(000S)	
ı	TRANSFERABLE SECURITIES  CORPORATE BONDS & NOTES				5.546% due 15/12/2025 Lloyds Banking Group PLC	\$ 80		0.33	Chugoku Electric Power Co., Inc. 2.401% due 27/08/2024 \$	1,000 \$	978	0.41
	BANKING & FINANCE				4.450% due 08/05/2025 Mitsubishi UFJ Financial Group,	40 Inc.	0 396	0.17	<b>Dominion Energy, Inc.</b> 3.071% due 15/08/2024	2,800	2,755	1.15
		1,000		0.41	3.837% due 17/04/2026 4.788% due 18/07/2025	50 50		0.20 0.21	DTE Energy Co. 4.220% due 01/11/2024	2,000	1,978	0.82
	3.150% due 15/02/2024 Aozora Bank Ltd.	1,550	1,544	0.64	Nationwide Building Society 0.550% due 22/01/2024	60	0 598	0.25	Enel Finance International NV	•	·	
	1.050% due 09/09/2024 5.900% due 02/03/2026	1,800 2,000	1,742 2,021		NatWest Markets PLC 3.479% due 22/03/2025	34			2.650% due 10/09/2024 Mississippi Power Co.	2,800	·	1.14
	<b>Aries Capital DAC</b> 0.000% due 18/09/2030 (a)	14,885	15,638	6.51	Nissan Motor Acceptance Co. Ll 1.050% due 08/03/2024			0.17	5.736% due 28/06/2024  NextEra Energy Capital Holdings		275	0.11
	Athene Global Funding 0.950% due 08/01/2024	2,500	2,498	1.04	6.282% due 08/03/2024 Nomura Holdings, Inc.	70		0.29	2.940% due 21/03/2024 6.449% due 21/03/2024	300 500	298 500	0.12 0.21
	<b>Banco Santander S.A.</b> 3.892% due 24/05/2024	1,200	1,192	0.50	2.648% due 16/01/2025 Pacific Life Global Funding	3,80	,	1.54	Pacific Gas & Electric Co. 3.400% due 15/08/2024 Southern California Edison Co.	2,000	1,967	0.82
	<b>Bank of America Corp.</b> 5.834% due 14/06/2024	1,100	1,099	0.46	6.035% due 04/06/2026	1,20	0 1,190	0.50	6.266% due 01/04/2024	1,389	1,389	0.58
	6.053% due 04/02/2025 Bank of Montreal	1,000		0.42	Protective Life Global Funding 6.469% due 11/12/2024	1,02	5 1,029	0.43	<b>Spire Missouri, Inc.</b> 5.914% due 02/12/2024	2,800	2,797	1.16
	5.682% due 09/07/2024	175	175	0.07	Public Storage Operating Co. 5.975% due 25/07/2025	20	0 201	0.08	Victoria Power Networks Financ 4.898% due 23/08/2024 AUD	e Pty. Ltd 500		0.14
	Bank of Nova Scotia 5.767% due 31/07/2024	123		0.05	<b>Royal Bank of Canada</b> 5.701% due 07/10/2024	21	5 215	0.09	Vodafone Group PLC 6.645% due 16/01/2024 \$	500	500	0.14
	6.378% due 11/03/2024  Banque Federative du Credit Mut	500 uel S.A.	500	0.21	<b>Societe Generale S.A.</b> 3.875% due 28/03/2024	2,00	0 1,991	0.83	0.045 /0 due 10/01/2024 \$	500 _	17,107	7.12
	2.375% due 21/11/2024 5.792% due 04/02/2025	700		0.28 0.41	Standard Chartered PLC	•			Total Corporate Bonds & Notes	_	138,340	57.56
	5.799% due 04/02/2025	1,000		0.41	0.991% due 12/01/2025 6.325% due 23/11/2025	50 1,00		0.21 0.41	U.S. GOVERNMENT AGENCIE	S		
	Barclays PLC 3.932% due 07/05/2025	600	596	0.25	6.337% due 23/11/2025 UBS AG	20	0 199	0.08	Federal Home Loan Bank 5.720% due 27/09/2024	3,000	3,000	1.25
	BNP Paribas S.A. 3.800% due 10/01/2024	2,833	2,832	1 18	5.845% due 09/08/2024	1,20	0 1,202	0.50	Ginnie Mae	•	·	
	4.705% due 10/01/2025 BPCE S.A.	700		0.29	Wells Fargo & Co. 2.406% due 30/10/2025	3,00	0 <u>2,919</u> <b>94,110</b>	1.21	6.267% due 20/08/2066 6.288% due 20/10/2073 6.391% due 20/09/2066	459 2,011 469	457 2,007 481	0.19 0.83 0.20
	4.000% due 15/04/2024	1,000	996	0.41			34,110	33.10	Ginnie Mae, TBA	403	401	0.20
	Capital One Financial Corp. 6.746% due 09/05/2025	2 400	2 300	1.00	INDUSTRIALS				6.000% due 01/01/2054	17,000	17,285	7.19
	0.740% due 09/03/2023	2,400	2,333	1.00	Arrow Electronics, Inc.				Uniform Mortgage-Backed Secu	ritv. TBA		
	<b>CK Hutchison International Ltd.</b> 3.250% due 11/04/2024	1,000		0.41	Arrow Electronics, Inc. 3.250% due 08/09/2024 Ausgrid Finance Ptv. Ltd.	1,80	0 1,768	0.74	Uniform Mortgage-Backed Secu 5.000% due 01/01/2039 5.500% due 01/02/2054	4,000 4,300	4,025 4,320	1.67 1.80
	CK Hutchison International Ltd.		995		3.250% due 08/09/2024 <b>Ausgrid Finance Pty. Ltd.</b> 3.750% due 30/10/2024 Al	1,80 UD 1,00	•	0.74 0.28	5.000% due 01/01/2039	4,000		1.80 1.82
	CK Hutchison International Ltd. 3.250% due 11/04/2024 CNH Industrial Capital LLC	1,000	995 999	0.41	3.250% due 08/09/2024 Ausgrid Finance Pty. Ltd.	•	0 675 0 1,734		5.000% due 01/01/2039 5.500% due 01/02/2054	4,000 4,300 4,300 _	4,320 4,366 <b>35,941</b>	1.80 1.82 <b>14.95</b>
	CK Hutchison International Ltd. 3.250% due 11/04/2024 CNH Industrial Capital LLC 4.200% due 15/01/2024 Cooperatieve Rabobank UA	1,000	995 999 341	0.41	3.250% due 08/09/2024 Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024 Al Baxter International, Inc. 1.322% due 29/11/2024	UD 1,00 \$ 1,80	0 675 0 1,734 0 200	0.28	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054 NON-AGENCY MORTGAGE-B Dilosk RMBS DAC	4,000 4,300 4,300 _ — ACKED \$	4,320 4,366 35,941 SECURITI	1.80 1.82 14.95 ES
	CK Hutchison International Ltd. 3.250% due 11/04/2024  CNH Industrial Capital LLC 4.200% due 15/01/2024  Cooperatieve Rabobank UA 4.567% due 19/04/2024 AUD  Credit Agricole S.A. 3.250% due 04/10/2024 \$  Credit Suisse AG 3.625% due 09/09/2024	1,000 1,000 500 400 1,200	995 999 341 393 1,184	0.41 0.42 0.14 0.16 0.49	3.250% due 08/09/2024 Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024 Al Baxter International, Inc. 1.322% due 29/11/2024 5.853% due 29/11/2024 Boeing Co.	UD 1,00 \$ 1,80 20	0 675 0 1,734 0 200 0 2,689	0.28 0.72 0.08	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054 NON-AGENCY MORTGAGE-B Dilosk RMBS DAC 4.752% due 20/02/2060 € Sage AR Funding PLC	4,000 4,300 4,300 _ — ACKED \$	4,320 4,366 <b>35,941</b> <b>SECURITI</b>	1.80 1.82 14.95 ES
	CK Hutchison International Ltd. 3.250% due 11/04/2024  CNH Industrial Capital LLC 4.200% due 15/01/2024  Cooperatieve Rabobank UA 4.567% due 19/04/2024 AUD  Credit Agricole S.A. 3.250% due 04/10/2024 \$  Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024  Crown Castle, Inc.	1,000 1,000 500 400 1,200 200	995 999 341 393 1,184 199	0.41 0.42 0.14 0.16 0.49 0.08	3.250% due 08/09/2024  Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024  Baxter International, Inc. 1.322% due 29/11/2024 5.853% due 29/11/2024  Boeing Co. 1.433% due 04/02/2024  Broadcom Corp. 3.625% due 15/01/2024  Charter Communications Opera 4.500% due 01/02/2024	\$ 1,80 \$ 1,80 20 2,70 49 ting LLC	0 675 0 1,734 0 200 0 2,689 9 499 5 998	0.28 0.72 0.08 1.12 0.21 0.41	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054  NON-AGENCY MORTGAGE-B  Dilosk RMBS DAC 4.752% due 20/02/2060 €  Sage AR Funding PLC 6.471% due 17/11/2030 £  Towd Point Mortgage Funding F	4,000 4,300 4,300 – ACKED S 265 200	4,320 4,366 35,941 SECURITI 293 253	1.80 1.82 14.95 ES 0.12 0.11
	CK Hutchison International Ltd. 3.250% due 11/04/2024 CNH Industrial Capital LLC 4.200% due 15/01/2024 Cooperatieve Rabobank UA 4.567% due 19/04/2024 Credit Agricole S.A. 3.250% due 04/10/2024 \$Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc. 3.200% due 01/09/2024 Danske Bank A/S	1,000 1,000 500 400 1,200 200 1,200	995 999 341 393 1,184 199	0.41 0.42 0.14 0.16 0.49 0.08	3.250% due 08/09/2024  Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024  Baxter International, Inc. 1.322% due 29/11/2024 5.853% due 29/11/2024  Boeing Co. 1.433% due 04/02/2024  Broadcom Corp. 3.625% due 15/01/2024  Charter Communications Opera	\$ 1,80 \$ 1,80 20 2,70 49	0 675 0 1,734 0 200 0 2,689 9 499 5 998	0.28 0.72 0.08 1.12 0.21	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054  NON-AGENCY MORTGAGE-B  Dilosk RMBS DAC 4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £  Towd Point Mortgage Funding P 6.365% due 20/10/2051  Towd Point Mortgage Trust	4,000 4,300 4,300 265 200 2LC 143	4,320 4,366 35,941 SECURITI 293 253 182	1.80 1.82 14.95 ES 0.12 0.11 0.08
	CK Hutchison International Ltd. 3.250% due 11/04/2024  CNH Industrial Capital LLC 4.200% due 15/01/2024  Cooperatieve Rabobank UA 4.567% due 19/04/2024 AUD  Credit Agricole S.A. 3.250% due 04/10/2024 \$  Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024  Crown Castle, Inc. 3.200% due 01/09/2024	1,000 1,000 500 400 1,200 200	995 999 341 393 1,184 199	0.41 0.42 0.14 0.16 0.49 0.08	3.250% due 08/09/2024  Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024  Baxter International, Inc. 1.322% due 29/11/2024 5.853% due 29/11/2024  Boeing Co. 1.433% due 04/02/2024  Broadcom Corp. 3.625% due 15/01/2024  Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024	\$ 1,80 \$ 1,80 20 2,70 49 ting LLC	0 675 0 1,734 200 0 2,689 9 499 5 998 0 1,700	0.28 0.72 0.08 1.12 0.21 0.41 0.71	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054  NON-AGENCY MORTGAGE-B  Dilosk RMBS DAC 4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £  Towd Point Mortgage Funding P 6.365% due 20/10/2051  Towd Point Mortgage Trust 5.755% due 25/02/2057 \$  Trinity Square PLC	4,000 4,300 4,300 	4,320 4,366 <b>35,941</b> <b>SECURITI</b> 293 253 182 60	1.80 1.82 14.95 ES 0.12 0.11 0.08 0.02
	CK Hutchison International Ltd. 3.250% due 11/04/2024  CNH Industrial Capital LLC 4.200% due 15/01/2024  Cooperatieve Rabobank UA 4.567% due 19/04/2024  Credit Agricole S.A. 3.250% due 04/10/2024  Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/09/2024 4.750% due 09/08/2024  Crown Castle, Inc. 3.200% due 01/09/2024  Danske Bank A/S 5.375% due 12/01/2024  Deutsche Bank AG 0.898% due 28/05/2024 (d)	1,000 1,000 500 400 1,200 200 1,200	995 999 341 393 1,184 199	0.41 0.42 0.14 0.16 0.49 0.08 0.49	3.250% due 08/09/2024  Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024  Baxter International, Inc. 1.322% due 29/11/2024 5.853% due 29/11/2024  Boeing Co. 1.433% due 04/02/2024  Broadcom Corp. 3.625% due 15/01/2024  Charter Communications Opera 4.500% due 01/02/2024  7.289% due 01/02/2024  Dell International LLC 4.000% due 15/07/2024  Enbridge, Inc. 6.031% due 16/02/2024	\$ 1,80 \$ 1,80 2,70 49 ting LLC 1,00 1,70	0 675 0 1,734 200 0 2,689 9 499 0 998 0 1,700 5 352	0.28 0.72 0.08 1.12 0.21 0.41 0.71	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054  NON-AGENCY MORTGAGE-B  Dilosk RMBS DAC 4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £  Towd Point Mortgage Funding P 6.365% due 20/10/2051  Towd Point Mortgage Trust 5.755% due 25/02/2057 \$	4,000 4,300 4,300 265 200 2LC 143	4,320 4,366 <b>35,941</b> <b>SECURITI</b> 293 253 182 60	1.80 1.82 14.95 ES 0.12 0.11 0.08
	CK Hutchison International Ltd. 3.250% due 11/04/2024  CNH Industrial Capital LLC 4.200% due 15/01/2024  Cooperatieve Rabobank UA 4.567% due 19/04/2024  Credit Agricole S.A. 3.250% due 04/10/2024  Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc. 3.200% due 01/09/2024  Danske Bank A/S 5.375% due 12/01/2024  Deutsche Bank AG 0.898% due 28/05/2024 (d)  DNB Bank ASA 0.856% due 30/09/2025	1,000 1,000 500 400 1,200 200 1,200 2,000	995 999 341 393 1,184 199 1,181 2,000	0.41 0.42 0.14 0.16 0.49 0.08 0.49 0.83 1.02	3.250% due 08/09/2024  Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024  Baxter International, Inc. 1.322% due 29/11/2024  5.853% due 29/11/2024  Boeing Co. 1.433% due 04/02/2024  Broadcom Corp. 3.625% due 15/01/2024  Charter Communications Opera 4.500% due 01/02/2024  7.289% due 01/02/2024  Dell International LLC 4.000% due 15/07/2024  Enbridge, Inc. 6.031% due 16/02/2024  Energy Transfer LP 3.900% due 15/05/2024	UD 1,00 \$ 1,80 2,70 49 ting LLC 1,00 1,70 35 21	0 675 0 1,734 0 2,689 0 2,689 9 499 0 998 0 1,700 5 352 5 215 0 1,985	0.28 0.72 0.08 1.12 0.21 0.41 0.71 0.15 0.09 0.83	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054  NON-AGENCY MORTGAGE-B  Dilosk RMBS DAC 4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £  Towd Point Mortgage Funding P 6.365% due 20/10/2051  Towd Point Mortgage Trust 5.755% due 25/02/2057 \$  Trinity Square PLC 6.070% due 15/07/2059 £	4,000 4,300 4,300 	4,320 4,366 <b>35,941</b> <b>SECURITI</b> 293 253 182 60 144 261	1.80 1.82 14.95 ES 0.12 0.11 0.08 0.02
	CK Hutchison International Ltd. 3.250% due 11/04/2024  CNH Industrial Capital LLC 4.200% due 15/01/2024  Cooperatieve Rabobank UA 4.567% due 19/04/2024  Credit Agricole S.A. 3.250% due 04/10/2024  Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024  Crown Castle, Inc. 3.200% due 01/09/2024  Danske Bank A/S 5.375% due 12/01/2024  Deutsche Bank AG 0.898% due 28/05/2024 (d)  DNB Bank ASA 0.856% due 30/09/2025  First Abu Dhabi Bank PJSC 5.483% due 18/02/2025  AUD	1,000 1,000 500 400 1,200 200 1,200 2,000 2,500	995 999 341 393 1,184 199 1,181 2,000 2,456 2,898	0.41 0.42 0.14 0.16 0.49 0.08 0.49 0.83 1.02	3.250% due 08/09/2024  Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024  Baxter International, Inc. 1.322% due 29/11/2024 5.853% due 29/11/2024  Boeing Co. 1.433% due 04/02/2024  Broadcom Corp. 3.625% due 15/01/2024  Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024  Dell International LLC 4.000% due 15/07/2024  Enbridge, Inc. 6.031% due 16/02/2024  Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/04/2024  Haleon U.S. Capital LLC	UD 1,00 \$ 1,80 2,70 49 ting LLC 1,00 1,70 35 21 2,00 1,50	0 675 0 1,734 200 0 2,689 9 499 0 998 0 1,700 5 352 5 215 0 1,985 0 1,495	0.28 0.72 0.08 1.12 0.21 0.41 0.71 0.15 0.09 0.83 0.62	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054  NON-AGENCY MORTGAGE-B Dilosk RMBS DAC 4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £ Towd Point Mortgage Funding P 6.365% due 20/10/2051 Towd Point Mortgage Trust 5.755% due 25/02/2057 \$ Trinity Square PLC 6.070% due 15/07/2059 £ Tudor Rose Mortgages	4,000 4,300 4,300 4,300 265 200 PLC 143 59	4,320 4,366 <b>35,941</b> <b>SECURITI</b> 293 253 182 60 144 261	1.80 1.82 14.95 ES 0.12 0.11 0.08 0.02 0.06
	CK Hutchison International Ltd. 3.250% due 11/04/2024  CNH Industrial Capital LLC 4.200% due 15/01/2024  Cooperatieve Rabobank UA 4.567% due 19/04/2024  Credit Agricole S.A. 3.250% due 04/10/2024  \$ Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/09/2024 Crown Castle, Inc. 3.200% due 01/09/2024  Danske Bank A/S 5.375% due 12/01/2024  Deutsche Bank AG 0.898% due 28/05/2024 (d)  DNB Bank ASA 0.856% due 30/09/2025  First Abu Dhabi Bank PJSC 5.483% due 18/02/2025  AUD GA Global Funding Trust 6.727% due 11/04/2025  \$ \$	1,000 1,000 500 400 1,200 200 1,200 2,500 3,000 500 700	995 999 341 393 1,184 199 1,181 2,000 2,456 2,898 341	0.41 0.42 0.14 0.16 0.49 0.08 0.49 0.83 1.02	3.250% due 08/09/2024  Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024  Baxter International, Inc. 1.322% due 29/11/2024 5.853% due 29/11/2024  Boeing Co. 1.433% due 04/02/2024  Broadcom Corp. 3.625% due 15/01/2024  Charter Communications Opera 4.500% due 01/02/2024  7.289% due 01/02/2024  Dell International LLC 4.000% due 15/07/2024  Enbridge, Inc. 6.031% due 16/02/2024  Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/04/2024  Haleon U.S. Capital LLC 3.024% due 24/03/2024  Hyundai Capital America	UD 1,000 \$ 1,80 2,70 49 ting LL0 1,00 1,70 35 21 2,00 1,50	0 675 0 1,734 200 0 2,689 9 499 0 998 0 1,700 5 352 5 215 0 1,985 0 1,495 0 994	0.28 0.72 0.08 1.12 0.21 0.41 0.71 0.15 0.09 0.83 0.62 0.41	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054  NON-AGENCY MORTGAGE-B Dilosk RMBS DAC 4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £ Towd Point Mortgage Funding P 6.365% due 20/10/2051 Towd Point Mortgage Trust 5.755% due 25/02/2057 \$ Trinity Square PLC 6.070% due 15/07/2059 £ Tudor Rose Mortgages 5.820% due 20/06/2048  ASSET-BACKED SECURITIES Carlyle Euro CLO DAC	4,000 4,300 4,300 4,300 265 200 2LC 143 59 113 206 _	4,320 4,366 35,941 293 253 182 60 144 261 1,193	1.80 1.82 14.95 ES 0.12 0.11 0.08 0.02 0.06 0.11 0.50
	CK Hutchison International Ltd. 3.250% due 11/04/2024  CNH Industrial Capital LLC 4.200% due 15/01/2024  Cooperatieve Rabobank UA 4.567% due 19/04/2024  Credit Agricole S.A. 3.250% due 04/10/2024  \$ Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024  Crown Castle, Inc. 3.200% due 01/09/2024  Danske Bank A/S 5.375% due 12/01/2024  Deutsche Bank AG 0.898% due 28/05/2024 (d)  DNB Bank AS 0.856% due 30/09/2025  First Abu Dhabi Bank PJSC 5.483% due 18/02/2025  GA Global Funding Trust 6.727% due 11/04/2025  \$ General Motors Financial Co., Inc 3.950% due 13/04/2024	1,000 1,000 500 400 1,200 200 1,200 2,000 2,500 3,000 500 700	995 999 341 393 1,184 199 1,181 2,000 2,456 2,898 341 699 1,491	0.41 0.42 0.14 0.16 0.49 0.08 0.49 0.83 1.02 1.21 0.14 0.29 0.62	3.250% due 08/09/2024  Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024  Baxter International, Inc. 1.322% due 29/11/2024 5.853% due 29/11/2024  Boeing Co. 1.433% due 04/02/2024  Broadcom Corp. 3.625% due 15/01/2024  Charter Communications Opera 4.500% due 01/02/2024  Dell International LLC 4.000% due 15/07/2024  Enbridge, Inc. 6.031% due 16/02/2024  Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/05/2024  Haleon U.S. Capital LLC 3.024% due 24/03/2024  Hyundai Capital America 0.800% due 08/01/2024  Mitsubishi Corp.	1,80 2,70 49 <b>ting LLU</b> 1,00 1,70 35 21 2,00 1,50 1,00	0 675 0 1,734 200 0 2,689 9 499 0 998 0 1,700 5 352 5 215 0 1,985 0 994 0 1,999	0.28 0.72 0.08 1.12 0.21 0.41 0.71 0.15 0.09 0.83 0.62 0.41 0.83	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054  NON-AGENCY MORTGAGE-B Dilosk RMBS DAC 4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £ Towd Point Mortgage Funding P 6.365% due 20/10/2051 Towd Point Mortgage Trust 5.755% due 25/02/2057 \$ Trinity Square PLC 6.070% due 15/07/2059 £ Tudor Rose Mortgages 5.820% due 20/06/2048  ASSET-BACKED SECURITIES Carlyle Euro CLO DAC 4.892% due 15/08/2032 € Carlyle Global Market Strategies	4,000 4,300 4,300 4,300 265 265 200 2LC 143 59 113 206	4,320 4,366 35,941 293 253 182 60 144 261 1,193	1.80 1.82 14.95 ES 0.12 0.11 0.08 0.02 0.06 0.11 0.50
	CK Hutchison International Ltd. 3.250% due 11/04/2024  CNH Industrial Capital LLC 4.200% due 15/01/2024  Cooperatieve Rabobank UA 4.567% due 19/04/2024  AUD Credit Agricole S.A. 3.250% due 04/10/2024  Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024  Crown Castle, Inc. 3.200% due 01/09/2024  Danske Bank A/S 5.375% due 12/01/2024  Deutsche Bank AG 0.898% due 28/05/2024 (d)  DNB Bank ASA 0.856% due 30/09/2025  First Abu Dhabi Bank PJSC 5.483% due 18/02/2025  AUD GA Global Funding Trust 6.727% due 11/04/2025  General Motors Financial Co., Inc 3.950% due 13/04/2024 6.177% due 08/03/2024  Goldman Sachs Group, Inc.	1,000 1,000 500 400 1,200 200 1,200 2,000 2,500 3,000 500 700 1,500 899	995 999 341 393 1,184 199 1,181 2,000 2,456 2,898 341 699 1,491 899	0.41 0.42 0.14 0.16 0.49 0.08 0.49 0.83 1.02 1.21 0.14 0.29 0.62 0.37	3.250% due 08/09/2024  Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024  Baxter International, Inc. 1.322% due 29/11/2024 5.853% due 29/11/2024  Boeing Co. 1.433% due 04/02/2024  Broadcom Corp. 3.625% due 15/01/2024  Charter Communications Operal 4.500% due 01/02/2024  The communications Operal 4.500% due 01/02/2024  Dell International LLC 4.000% due 15/07/2024  Enbridge, Inc. 6.031% due 16/02/2024  Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/04/2024  Haleon U.S. Capital LLC 3.024% due 24/03/2024  Hyundai Capital America 0.800% due 08/01/2024  Mitsubishi Corp. 3.375% due 23/07/2024  NetApp, Inc.	UD 1,00 \$ 1,80 2,70 49 ting LLC 1,00 1,70 35 21 2,00 1,50 1,00 2,00 1,56	0 675 0 1,734 200 0 2,689 9 499 5 998 0 1,700 5 352 5 215 0 1,985 0 1,999 9 1,550	0.28 0.72 0.08 1.12 0.21 0.41 0.71 0.15 0.09 0.83 0.62 0.41 0.83 0.64	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054  NON-AGENCY MORTGAGE-B Dilosk RMBS DAC 4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £ Towd Point Mortgage Funding P 6.365% due 20/10/2051 Towd Point Mortgage Trust 5.755% due 25/02/2057 \$ Trinity Square PLC 6.070% due 15/07/2059 £ Tudor Rose Mortgages 5.820% due 20/06/2048  ASSET-BACKED SECURITIES Carlyle Euro CLO DAC 4.892% due 15/08/2032 € Carlyle Global Market Strategie: 6.795% due 15/07/2031 \$ CBAM Ltd.	4,000 4,300 4,300 4,300 265 265 200 2143 59 113 206 300 s CLO Ltd. 5,880	4,320 4,366 35,941 293 253 182 60 144 261 1,193	1.80 1.82 14.95 ES 0.12 0.11 0.08 0.02 0.06 0.11 0.50 0.14
	CK Hutchison International Ltd. 3.250% due 11/04/2024 CNH Industrial Capital LLC 4.200% due 15/01/2024 Cooperatieve Rabobank UA 4.567% due 19/04/2024 AUD Credit Agricole S.A. 3.250% due 04/10/2024 \$ Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/09/2024 Crown Castle, Inc. 3.200% due 01/09/2024 Danske Bank A/S 5.375% due 12/01/2024 Deutsche Bank AG 0.898% due 28/05/2024 (d) DNB Bank ASA 0.856% due 30/09/2025 First Abu Dhabi Bank PJSC 5.483% due 18/02/2025 GA Global Funding Trust 6.727% due 11/04/2025 \$ General Motors Financial Co., Inc 3.950% due 08/03/2024 Goldman Sachs Group, Inc. 5.900% due 02/05/2024 AUD Greenleaves Capital Designated	1,000 1,000 500 400 1,200 2,000 2,500 3,000 500 700 1,500 899 1,300 Activity (	995 999 341 393 1,184 199 1,181 2,000 2,456 2,898 341 699 1,491 899 888	0.41 0.42 0.14 0.16 0.49 0.08 0.49 0.83 1.02 1.21 0.14 0.29 0.62 0.37 0.37	3.250% due 08/09/2024  Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024  Baxter International, Inc. 1.322% due 29/11/2024 5.853% due 29/11/2024 5.853% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024 Dell International LLC 4.000% due 15/07/2024 Enbridge, Inc. 6.031% due 16/02/2024 Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/04/2024 Haleon U.S. Capital LLC 3.024% due 24/03/2024 Hyundai Capital America 0.800% due 08/01/2024 Mitsubishi Corp. 3.375% due 23/07/2024 NetApp, Inc. 3.300% due 29/09/2024 Penske Truck Leasing Co. LP	UD 1,00 \$ 1,80 2,70 49 ting LLC 1,00 1,70 35 21 2,00 1,50 1,00 2,00 1,56 2,80	0 675 0 1,734 200 0 2,689 9 499 0 998 0 1,700 5 352 5 215 0 1,985 0 1,999 0 1,999 9 1,550 0 2,753	0.28 0.72 0.08 1.12 0.21 0.41 0.71 0.15 0.09 0.83 0.62 0.41 0.83 0.64 1.15	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054  NON-AGENCY MORTGAGE-B Dilosk RMBS DAC 4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 f Towd Point Mortgage Funding P 6.365% due 20/10/2051 Towd Point Mortgage Trust 5.755% due 25/02/2057 \$ Trinity Square PLC 6.070% due 15/07/2059 f Tudor Rose Mortgages 5.820% due 20/06/2048  ASSET-BACKED SECURITIES Carlyle Euro CLO DAC 4.892% due 15/08/2032 € Carlyle Global Market Strategie: 6.795% due 15/07/2031 \$ CBAM Ltd. 6.797% due 20/10/2029 EFS Volunteer LLC	4,000 4,300 4,300 4,300 265 200 PLC 143 59 113 206 300 s CLO Ltd. 5,880	4,320 4,366 35,941 293 253 182 60 144 261 1,193 327	1.80 1.82 14.95 ES 0.12 0.11 0.08 0.02 0.06 0.11 0.50 0.14 2.44
	CK Hutchison International Ltd. 3.250% due 11/04/2024  CNH Industrial Capital LLC 4.200% due 15/01/2024  Cooperatieve Rabobank UA 4.567% due 19/04/2024  Credit Agricole S.A. 3.250% due 04/10/2024  Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc. 3.200% due 01/09/2024  Danske Bank A/S 5.375% due 12/01/2024  Deutsche Bank AG 0.898% due 28/05/2024 (d)  DNB Bank ASA 0.856% due 30/09/2025  First Abu Dhabi Bank PJSC 5.483% due 18/02/2025  GA Global Funding Trust 6.727% due 11/04/2025  General Motors Financial Co., Inc 3.950% due 08/03/2024  Goldman Sachs Group, Inc. 5.900% due 02/05/2024  AUD  Greenleaves Capital Designated 0.000% due 18/09/2030 (a)  \$ HSBC Holdings PLC	1,000 1,000 500 400 1,200 2,000 2,500 3,000 500 700 1,500 899 1,300 Activity (14,885	995 999 341 393 1,184 199 1,181 2,000 2,456 2,898 341 699 1,491 899 888 Co. 15,638	0.41 0.42 0.14 0.16 0.49 0.08 0.49 0.83 1.02 1.21 0.14 0.29 0.62 0.37 0.37 6.51	3.250% due 08/09/2024  Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024  Baxter International, Inc. 1.322% due 29/11/2024 5.853% due 29/11/2024  Boeing Co. 1.433% due 04/02/2024  Broadcom Corp. 3.625% due 15/01/2024  Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024  Dell International LLC 4.000% due 15/07/2024  Enbridge, Inc. 6.031% due 16/02/2024  Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/04/2024  Haleon U.S. Capital LLC 3.024% due 24/03/2024  Hyundai Capital America 0.800% due 08/01/2024  Mitsubishi Corp. 3.375% due 23/07/2024  NetApp, Inc. 3.300% due 29/09/2024  Penske Truck Leasing Co. LP 3.900% due 01/02/2024  Siemens Financieringsmaatscha	UD 1,000 \$ 1,80 2,70 49 ting LLC 1,00 1,70 35 21 2,00 1,50 2,00 1,56 2,80 3,00 appij NV	0 675 0 1,734 200 0 2,689 9 499 0 998 0 1,700 5 352 5 215 0 1,985 0 1,999 0 1,550 0 2,753 0 2,994	0.28 0.72 0.08 1.12 0.21 0.41 0.71 0.15 0.09 0.83 0.62 0.41 0.83 0.64 1.15 1.25	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054  NON-AGENCY MORTGAGE-B Dilosk RMBS DAC 4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 ƒ Towd Point Mortgage Funding P 6.365% due 20/10/2051 Towd Point Mortgage Trust 5.755% due 25/02/2057 \$ Trinity Square PLC 6.070% due 15/07/2059 ƒ Tudor Rose Mortgages 5.820% due 20/06/2048  ASSET-BACKED SECURITIES Carlyle Euro CLO DAC 4.892% due 15/08/2032 € Carlyle Global Market Strategies 6.795% due 15/07/2031 \$ CBAM Ltd. 6.797% due 20/10/2029 EFS Volunteer LLC 6.446% due 25/10/2035 Elevation CLO Ltd.	4,000 4,300 4,300 4,300 265 200 PLC 143 59 113 206 300 s CLO Ltd. 5,880 379 35	4,320 4,366 35,941 293 253 182 60 144 261 1,193 327 5,873 379	1.80 1.82 14.95 ES 0.12 0.11 0.08 0.02 0.06 0.11 0.50 0.14 2.44 0.16
	CK Hutchison International Ltd. 3.250% due 11/04/2024  CNH Industrial Capital LLC 4.200% due 15/01/2024  Cooperatieve Rabobank UA 4.567% due 19/04/2024  AUD Credit Agricole S.A. 3.250% due 04/10/2024  4.750% due 09/09/2024  4.750% due 09/08/2024  Crown Castle, Inc. 3.200% due 01/09/2024  Danske Bank A/S 5.375% due 12/01/2024  Deutsche Bank AG 0.898% due 28/05/2024 (d)  DNB Bank ASA 0.856% due 30/09/2025  First Abu Dhabi Bank PJSC 5.483% due 18/02/2025  AUD GA Global Funding Trust 6.727% due 11/04/2025  \$ General Motors Financial Co., Inc 3.950% due 03/03/2024  Goldman Sachs Group, Inc. 5.900% due 02/05/2024  AUD Greenleaves Capital Designated of 0.000% due 18/09/2030 (a)  \$ HSBC Holdings PLC 3.803% due 11/03/2025 6.863% due 11/03/2025	1,000 1,000 500 400 1,200 2,000 2,500 3,000 500 700 1,500 899 1,300 Activity (	995 999 341 393 1,184 199 1,181 2,000 2,456 2,898 341 699 1,491 899 888 Co. 15,638	0.41 0.42 0.14 0.16 0.49 0.08 0.49 0.83 1.02 1.21 0.14 0.29 0.62 0.37 0.37 6.51	3.250% due 08/09/2024 Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024 Baxter International, Inc. 1.322% due 29/11/2024 5.853% due 29/11/2024 Boeing Co. 1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024 Dell International LLC 4.000% due 15/07/2024 Enbridge, Inc. 6.031% due 16/02/2024 Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/04/2024 Haleon U.S. Capital LLC 3.024% due 24/03/2024 Hyundai Capital America 0.800% due 08/01/2024 Mitsubishi Corp. 3.375% due 23/07/2024 NetApp, Inc. 3.300% due 29/09/2024 Penske Truck Leasing Co. LP 3.900% due 01/02/2024 Siemens Financieringsmaatscha 5.848% due 11/03/2024 Westinghouse Air Brake Techno	UD 1,00  \$ 1,80 2,70 49 ting LLC 1,00 1,70 35 21 2,00 1,50 2,00 1,56 2,80 3,00 appij NV 1,52 blogies (	0 675 0 1,734 200 0 2,689 9 499 0 998 0 1,700 5 352 5 215 0 1,985 0 1,495 0 994 0 1,999 9 1,550 0 2,753 0 2,994 7 1,527 Corp.	0.28 0.72 0.08 1.12 0.21 0.41 0.71 0.15 0.09 0.83 0.62 0.41 0.83 0.64 1.15 1.25 0.63	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054  NON-AGENCY MORTGAGE-B Dilosk RMBS DAC 4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £ Towd Point Mortgage Funding P 6.365% due 20/10/2051 Towd Point Mortgage Trust 5.755% due 25/02/2057 \$ Trinity Square PLC 6.070% due 15/07/2059 £ Tudor Rose Mortgages 5.820% due 20/06/2048  ASSET-BACKED SECURITIES Carlyle Euro CLO DAC 4.892% due 15/08/2032 € Carlyle Global Market Strategie: 6.795% due 15/07/2031 \$ CBAM Ltd. 6.797% due 20/10/2029 EFS Volunteer LLC 6.446% due 25/10/2035 Elevation CLO Ltd. 6.885% due 15/10/2029 Euro-Galaxy CLO DAC	4,000 4,300 4,300 4,300 265 200 PLC 143 59 113 206 300 s CLO Ltd. 5,880 379 35 323	4,320 4,366 35,941 293 253 182 60 144 261 1,193 327 5,873 379 35	1.80 1.82 14.95 ES 0.12 0.11 0.08 0.02 0.06 0.11 0.50 0.14 2.44 0.16 0.01
	CK Hutchison International Ltd. 3.250% due 11/04/2024  CNH Industrial Capital LLC 4.200% due 15/01/2024  Cooperatieve Rabobank UA 4.567% due 19/04/2024  Credit Agricole S.A. 3.250% due 04/10/2024  Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024  Crown Castle, Inc. 3.200% due 01/09/2024  Danske Bank A/S 5.375% due 12/01/2024  Deutsche Bank AG 0.898% due 28/05/2024 (d)  DNB Bank ASA 0.856% due 30/09/2025  First Abu Dhabi Bank PJSC 5.483% due 18/02/2025  GA Global Funding Trust 6.727% due 11/04/2025  General Motors Financial Co., Inc 3.950% due 08/03/2024  Goldman Sachs Group, Inc. 5.900% due 02/05/2024  GUdman Sachs Group, Inc. 5.900% due 18/09/2030 (a)  \$ HSBC Holdings PLC 3.803% due 11/03/2025  ING Bank Australia Ltd. 4.000% due 26/05/2025  AUD	1,000 1,000 500 400 1,200 200 1,200 2,000 2,500 3,000 500 700 1,500 899 1,300 Activity (14,885 1,200 800 1,600	995 999 341 393 1,184 199 1,181 2,000 2,456 2,898 341 699 1,491 899 888 Co. 15,638	0.41 0.42 0.14 0.16 0.49 0.08 0.49 0.83 1.02 1.21 0.14 0.29 0.62 0.37 0.37 6.51 0.50 0.33	3.250% due 08/09/2024  Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024  Baxter International, Inc. 1.322% due 29/11/2024 5.853% due 29/11/2024  Boeing Co. 1.433% due 04/02/2024  Broadcom Corp. 3.625% due 15/01/2024  Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024  Dell International LLC 4.000% due 15/07/2024  Enbridge, Inc. 6.031% due 16/02/2024  Energy Transfer LP 3.900% due 15/04/2024  Haleon U.S. Capital LLC 3.024% due 24/03/2024  Hyundai Capital America 0.800% due 08/01/2024  Mitsubishi Corp. 3.375% due 23/07/2024  NetApp, Inc. 3.300% due 29/09/2024  Penske Truck Leasing Co. LP 3.900% due 01/02/2024  Siemens Financieringsmaatschaf 5.848% due 11/03/2024	UD 1,00 \$ 1,80 2,70 49 ting LLC 1,00 1,70 35 21 2,00 1,50 1,50 2,80 3,00 appij NV 1,52	0 675 0 1,734 200 0 2,689 9 499 0 998 0 1,700 5 352 5 215 0 1,985 0 1,495 0 994 0 1,999 9 1,550 0 2,753 0 2,994 7 1,527 Corp.	0.28 0.72 0.08 1.12 0.21 0.41 0.71 0.15 0.09 0.83 0.62 0.41 0.83 0.64 1.15 1.25 0.63 0.41	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054  NON-AGENCY MORTGAGE-B Dilosk RMBS DAC 4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £ Towd Point Mortgage Funding P 6.365% due 20/10/2051 Towd Point Mortgage Trust 5.755% due 25/02/2057 \$ Trinity Square PLC 6.070% due 15/07/2059 £ Tudor Rose Mortgages 5.820% due 20/06/2048  ASSET-BACKED SECURITIES Carlyle Euro CLO DAC 4.892% due 15/08/2032 € Carlyle Global Market Strategie: 6.795% due 15/07/2031 \$ CBAM Ltd. 6.797% due 20/10/2029 EFS Volunteer LLC 6.446% due 25/10/2035 Elevation CLO Ltd. 6.885% due 15/10/2029 Euro-Galaxy CLO DAC 4.589% due 24/04/2034 € Greenwood Park CLO Ltd.	4,000 4,300 4,300 4,300 265 200 21C 143 59 113 206 300 5 CLO Ltd. 5,880 379 35 323 250	4,320 4,366 35,941 293 253 182 60 144 261 1,193 327 5,873 379 35 323 271	1.80 1.82 14.95 ES 0.12 0.11 0.08 0.02 0.06 0.11 0.50 0.14 2.44 0.16 0.01 0.13
	CK Hutchison International Ltd. 3.250% due 11/04/2024  CNH Industrial Capital LLC 4.200% due 15/01/2024  Cooperatieve Rabobank UA 4.567% due 19/04/2024  Credit Agricole S.A. 3.250% due 04/10/2024  Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024  Crown Castle, Inc. 3.200% due 01/09/2024  Danske Bank A/S 5.375% due 12/01/2024  Deutsche Bank AG 0.898% due 28/05/2024 (d)  DNB Bank ASA 0.856% due 30/09/2025  First Abu Dhabi Bank PJSC 5.483% due 18/02/2025  AUD GA Global Funding Trust 6.727% due 11/04/2025  General Motors Financial Co., Inc. 3.950% due 08/03/2024  Goldman Sachs Group, Inc. 5.900% due 02/05/2024  AUD Greenleaves Capital Designated (0.000% due 18/09/2030 (a)  \$ HSBC Holdings PLC 3.803% due 11/03/2025  ING Bank Australia Ltd. 4.000% due 26/05/2025  AUD Jackson National Life Global Fund 6.586% due 28/06/2024	1,000 1,000 1,000 400 1,200 200 1,200 2,500 3,000 500 700 1,500 899 1,300 Activity (14,885 1,200 800 1,600 ding	995 999 341 393 1,184 199 1,181 2,000 2,456 2,898 341 699 1,491 899 888 Co. 15,638 1,195 801 1,083	0.41 0.42 0.14 0.16 0.49 0.08 0.49 0.83 1.02 1.21 0.14 0.29 0.62 0.37 0.37 6.51 0.50 0.33	3.250% due 08/09/2024 Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024 Baxter International, Inc. 1.322% due 29/11/2024 5.853% due 29/11/2024 Boeing Co. 1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 Dell International LLC 4.000% due 15/07/2024 Enbridge, Inc. 6.031% due 16/02/2024 Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/05/2024 Haleon U.S. Capital LLC 3.024% due 24/03/2024 Hyundai Capital America 0.800% due 08/01/2024 Mitsubishi Corp. 3.375% due 23/07/2024 NetApp, Inc. 3.300% due 29/09/2024 Penske Truck Leasing Co. LP 3.900% due 01/02/2024 Siemens Financieringsmaatscha 5.848% due 11/03/2024 Westinghouse Air Brake Techno 4.150% due 15/03/2024	UD 1,00  \$ 1,80 2,70 49 ting LLC 1,00 1,70 35 21 2,00 1,50 2,00 1,56 2,80 3,00 appij NV 1,52 blogies (	0 675 0 1,734 200 0 2,689 9 499 0 998 0 1,700 5 352 5 215 0 1,985 0 1,495 0 994 0 1,999 9 1,550 0 2,753 0 2,994 7 1,527 Corp. 996	0.28 0.72 0.08 1.12 0.21 0.41 0.71 0.15 0.09 0.83 0.62 0.41 0.83 0.64 1.15 1.25 0.63 0.41	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054 6.000% due 01/02/2054  NON-AGENCY MORTGAGE-B Dilosk RMBS DAC 4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £ Towd Point Mortgage Funding P 6.365% due 20/10/2051 Towd Point Mortgage Trust 5.755% due 25/02/2057 \$ Trinity Square PLC 6.070% due 15/07/2059 £ Tudor Rose Mortgages 5.820% due 20/06/2048  ASSET-BACKED SECURITIES Carlyle Euro CLO DAC 4.892% due 15/08/2032 € Carlyle Global Market Strategies 6.795% due 15/07/2031 \$ CBAM Ltd. 6.795% due 20/10/2029 EFS Volunteer LLC 6.446% due 25/10/2035 Elevation CLO Ltd. 6.885% due 15/10/2029 Euro-Galaxy CLO DAC 4.589% due 24/04/2034 € Greenwood Park CLO Ltd. 6.665% due 15/04/2031 \$ Harvest CLO DAC	4,000 4,300 4,300 4,300 265 265 200 2LC 143 59 113 206 300 5 CLO Ltd. 5,880 379 35 323 250 1,577	4,320 4,366 35,941 293 253 182 60 144 261 1,193 327 5,873 379 35 323 271 1,578	1.80 1.82 14.95 ES 0.12 0.11 0.08 0.02 0.06 0.11 0.50 0.14 2.44 0.16 0.01 0.13 0.11
	CK Hutchison International Ltd. 3.250% due 11/04/2024  CNH Industrial Capital LLC 4.200% due 15/01/2024  Cooperatieve Rabobank UA 4.567% due 19/04/2024  Credit Agricole S.A. 3.250% due 04/10/2024  Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024  Crown Castle, Inc. 3.200% due 01/09/2024  Danske Bank A/S 5.375% due 12/01/2024  Deutsche Bank AG 0.898% due 28/05/2024 (d)  DNB Bank ASA 0.856% due 30/09/2025  First Abu Dhabi Bank PJSC 5.483% due 18/02/2025  AUD GA Global Funding Trust 6.727% due 11/04/2025  General Motors Financial Co., Inc. 3.950% due 08/03/2024  Goldman Sachs Group, Inc. 5.900% due 02/05/2024  AUD Greenleaves Capital Designated // 0.000% due 18/09/2030 (a)  \$ HSBC Holdings PLC 3.803% due 11/03/2025  ING Bank Australia Ltd. 4.000% due 26/05/2025  AUD Jackson National Life Global Fund	1,000 1,000 1,000 400 1,200 200 1,200 2,500 3,000 500 700 1,500 899 1,300 Activity (14,885 1,200 800 1,600 ding	995 999 341 393 1,184 199 1,181 2,000 2,456 2,898 341 699 1,491 899 888 Co. 15,638 1,195 801 1,083 401	0.41 0.42 0.14 0.16 0.49 0.08 0.49 0.83 1.02 1.21 0.14 0.29 0.62 0.37 0.37 6.51 0.50 0.33 0.45	3.250% due 08/09/2024 Ausgrid Finance Pty. Ltd. 3.750% due 30/10/2024 Baxter International, Inc. 1.322% due 29/11/2024 5.853% due 29/11/2024 Boeing Co. 1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024 Dell International LLC 4.000% due 15/07/2024 Enbridge, Inc. 6.031% due 16/02/2024 Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/04/2024 Haleon U.S. Capital LLC 3.024% due 24/03/2024 Hyundai Capital America 0.800% due 08/01/2024 Mitsubishi Corp. 3.375% due 23/07/2024 NetApp, Inc. 3.300% due 29/09/2024 Penske Truck Leasing Co. LP 3.900% due 01/02/2024 Siemens Financieringsmaatscha 5.848% due 11/03/2024 Westinghouse Air Brake Techno 4.150% due 15/03/2024	UD 1,00  \$ 1,80 2,70 49 ting LLC 1,00 1,70 35 21 2,00 1,50 2,00 1,56 2,80 3,00 appij NV 1,52 blogies (	0 675 0 1,734 200 0 2,689 9 499 0 998 0 1,700 5 352 5 215 0 1,985 0 1,495 0 994 0 1,999 9 1,550 0 2,753 0 2,994 7 1,527 Corp. 996 27,123	0.28 0.72 0.08 1.12 0.21 0.41 0.71 0.15 0.09 0.83 0.62 0.41 0.83 0.64 1.15 1.25 0.63 0.41	5.000% due 01/01/2039 5.500% due 01/02/2054 6.000% due 01/02/2054  NON-AGENCY MORTGAGE-B Dilosk RMBS DAC 4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £ Towd Point Mortgage Funding P 6.365% due 20/10/2051 Towd Point Mortgage Trust 5.755% due 25/02/2057 \$ Trinity Square PLC 6.070% due 15/07/2059 £ Tudor Rose Mortgages 5.820% due 20/06/2048  ASSET-BACKED SECURITIES Carlyle Euro CLO DAC 4.892% due 15/08/2032 € Carlyle Global Market Strategies 6.795% due 15/07/2031 \$ CBAM Ltd. 6.797% due 20/10/2029 EFS Volunteer LLC 6.446% due 25/10/2035 Elevation CLO Ltd. 6.885% due 15/10/2029 Euro-Galaxy CLO DAC 4.589% due 24/04/2034 € Greenwood Park CLO Ltd. 6.665% due 15/04/2031 \$	4,000 4,300 4,300 4,300 265 200 21C 143 59 113 206 300 5 CLO Ltd. 5,880 379 35 323 250	4,320 4,366 35,941 293 253 182 60 144 261 1,193 327 5,873 379 35 323 271	1.80 1.82 14.95 ES 0.12 0.11 0.08 0.02 0.06 0.11 0.50 0.14 2.44 0.16 0.01 0.13

# Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAF (000S		% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
Madison Park Funding Ltd. 6.405% due 15/04/2029	\$ 186 \$	185	0.08	PSP Capital, Inc. 5.652% due 03/03/2025	\$ 2,500	\$ 2,499	1.04	INVESTMENT FUNDS  COLLECTIVE INVESTMENT SO	HEMES		
Magnetite Ltd. 6.777% due 18/10/2031	2,400	2,401	1.00		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	4,533		PIMCO Select Funds plc - PIMCO US Dollar Short-	ITEMES		
Nassau Ltd. 6.905% due 15/01/2030	1,237	1,238		SHORT-TERM INSTRU COMMERCIAL PAPER	MENTS			Term Floating NAV Fund (c)	169,652	1,691	0.71
Oak Hill European Credit Part 4.733% due 20/10/2031	ners DAC € 299	327	0.14	Marathon Oil Corp. 6.050% due 03/01/2024	1,000	999	0.42	EXCHANGE-TRADED FUNDS PIMCO ETFs plc - PIMCO			
SLM Private Credit Student Lo 5.936% due 15/06/2039	san Trust \$ 335 _	323	0.13	VW Credit, Inc. 5.700% due 04/01/2024	1,600			US Dollar Short Maturity UCITS ETF (c)	220,110	21,949	9.13
	_	13,441	5.59	3.700 /0 ddc 0 1/0 1/202 1	1,000	2,598		Total Investment Funds	3	23,640	9.84
SOVEREIGN ISSUES				HUNGARY TREASURY	BILLS						
Israel Government Internation 3.750% due 31/03/2024 Korea Development Bank 5.606% due 09/03/2024	nal Bond ILS 100 \$ 2,000	28 2,006	0.01 0.84	10.900% due 04/01/2024 (a)(b) Total Short-Term Instrumen Total Transferable Secur		7,258 9,856 <b>\$ 203,304</b>	4.10				

## REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Agreement Proceeds to be Received(1)	% of Net Assets
DEU		29/12/2023	02/01/2024	\$ 17,200		\$ (17,608)	\$ 17,200	\$ 17,210	7.15
SSB	2.600	29/12/2023	02/01/2024	1,266	U.S. Treasury Notes 0.250% due 31/07/2025	(1,291)	1,266	1,266	0.53
Total Repurcha	se Agreeme	ents				\$ (18,899)	\$ 18,466	\$ 18,476	7.68

<sup>(1)</sup> Includes accrued interest.

### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month Euribor December Futures	Long	12/2024	93	\$ 184	0.08
3-Month Euribor June Futures	Long	06/2024	28	39	0.02
3-Month Euribor June Futures	Long	06/2025	64	30	0.01
3-Month SOFR March Futures	Short	06/2025	228	(485)	(0.20)
3-Month SONIA Index June Futures	Long	09/2024	117	232	0.10
3-Month SONIA Index March Futures	Short	06/2024	20	32	0.01
Australia Government 3-Year Note March Futures	Long	03/2024	146	46	0.01
Australia Government 10-Year Bond March Futures	Long	03/2024	98	166	0.02
BIST 30 Index February Futures	Short	02/2024	274	(9)	0.00
CAC 40 Index January Futures	Long	01/2024	28	(13)	(0.01)
DAX Index March Futures	Long	03/2024	5	(7)	0.00
-mini NASDAQ 100 Index March Futures	Long	03/2024	17	197	0.08
-mini NASDAQ 100 index March Futures		03/2024	17	80	0.08
-mini S&P 500 Index March Futures	Long Long	03/2024	7	49	0.03
uro STOXX Bank March Futures		03/2024	591	(40)	(0.02)
	Long	03/2024	186	319	0.13
uro-BTP Italy Government Bond March Futures uro-OAT France Government 10-Year Bond March Futures	Long	03/2024		21	0.13
TSE 100 Index March Futures	Long	03/2024	5 27	60	0.01
	Long	01/2024	1.177	(336)	(0.14)
TSE China A50 Index January Futures	Short				
TSE Taiwan Index January Futures	Long	01/2024	149	198	0.08
TSE/JSE Index March Futures	Short	03/2024	127	(141)	(0.06)
TSE/MIB Index March Futures	Long	03/2024	11	(7)	0.00
lang Seng China Enterprises Index January Futures	Short	01/2024	162	(195)	(0.08)
BEX 35 January Futures	Long	01/2024	22	(20)	(0.01)
ASCI Singapore Index January Futures	Short	01/2024	113	(115)	(0.05)
likkei 225 Index March Futures	Long	03/2024	22	23	0.01
DMXS30 Index January Futures	Long	01/2024	210	90	0.04
&P CNX Nifty Index January Futures	Long	01/2024	167	108	0.04
&P/Toronto Stock Exchange 60 March Futures	Long	03/2024	14	62	0.03
PI 200 Index March Futures	Long	03/2024	64	175	0.07
opix Index March Futures	Long	03/2024	28	24	0.01
J.S. Treasury 2-Year Note March Futures	Long	03/2024	54	106	0.04
J.S. Treasury 5-Year Note March Futures	Long	03/2024	8	19	0.01
J.S. Treasury 10-Year Ultra March Futures	Short	03/2024	11	(35)	(0.01)
olatility S&P 500 Index January Futures	Short	01/2024	183	210	0.09
/STOXX Mini January Futures ´	Short	01/2024	548	40	0.02
VIG20 Index March Futures	Long	03/2024	380	48	0.02
	-			\$ 1,155	0.48
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 1,155	0.48

### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

### CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-39 5-Year Index	1.000%	20/06/2028	\$ 9,500	\$ 261	0.11
CDX.EM-40 5-Year Index	1.000	20/12/2028	12,800	222	0.09
CDX.HY-41 5-Year Index	5.000	20/12/2028	4,158	113	0.05
iTraxx Crossover 40 5-Year Index	5.000	20/12/2028	€ 2,900	142	0.06
				\$ 738	0.31

					¥ 730	0.51
INTEDECT	RATE SWAPS					
INTEREST	RATE SWAPS					
Pay/						
Receive					Unrealised	o/ *
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Receive <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 2,700	\$ (516)	(0.21)
Pay <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	29,200	1,525	0.63
Receive <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	37,200	(343)	(0.14)
Pay <sup>(3)</sup>	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2029	INR 2,454,500	(10)	0.00
Pay <sup>(3)</sup>	1-Day JPY-MUTKCALM Compounded-OIS	1.000	21/03/2034	¥ 4,916,200	405	0.17
Receive <sup>(3)</sup>	1-Day JPY-MUTKCALM Compounded-OIS	1.500	21/03/2054	591,300	(235)	(0.10)
Pay <sup>(3)</sup>	1-Day SGD-SIBCSORA Compounded-OIS	2.750	20/03/2029	SGD 33,300	78 (2)	0.03
Pay <sup>(3)</sup> Receive <sup>(3)</sup>	1-Day THB-THORON Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.500 3.000	20/03/2029 20/03/2054	THB 509,685 \$ 1,700	(2) (221)	0.00 (0.09)
Pay <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.250	20/03/2034	1,200	26	0.01
Pay <sup>(3)</sup>	1-Day USD-SOFR Compounded-OIS	3.250	20/03/2034	23,200	808	0.34
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.500	20/03/2026	72,500	(713)	(0.30)
Pay	1-Year BRL-CDI	5.342	02/01/2025	BRL 14,100	(209)	(0.09)
Pay	1-Year BRL-CDI	5.585	02/01/2025	10,300	(223)	(0.09)
Pay	1-Year BRL-CDI	5.776	02/01/2025	3,300	(77)	(0.03)
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	5.846 5.882	02/01/2025 02/01/2025	11,400 3,000	(265) (66)	(0.11) (0.03)
Receive	1-Year BRL-CDI	6.626	02/01/2025	5,500	116	0.05
Receive	1-Year BRL-CDI	6.636	02/01/2025	4,900	104	0.04
Receive	1-Year BRL-CDI	6.847	02/01/2025	16,800	410	0.17
Receive	1-Year BRL-CDI	7.018	02/01/2025	7,900	185	0.08
Receive	1-Year BRL-CDI	7.335	02/01/2025	20,000	427	0.18
Pay	1-Year BRL-CDI	7.724	02/01/2025	7,800	(161)	(0.07)
Receive	1-Year BRL-CDI	7.741 8.190	02/01/2025	8,200 14,600	158 264	0.07 0.11
Receive Pay	1-Year BRL-CDI 1-Year BRL-CDI	8.557	02/01/2025 02/01/2025	700	(11)	0.00
Receive	1-Year BRL-CDI	8.741	02/01/2025	21,700	329	0.14
Receive	1-Year BRL-CDI	8.996	02/01/2025	10,900	149	0.06
Receive	1-Year BRL-CDI	9.537	02/01/2025	13,300	144	0.06
Receive	1-Year BRL-CDI	9.642	02/01/2025	4,500	44	0.02
Receive	1-Year BRL-CDI	9.870	02/01/2029	8,100	2	0.00
Pay	1-Year BRL-CDI 1-Year BRL-CDI	10.038 10.276	02/01/2029	21,600 11,000	7	0.00 0.00
Receive Receive	1-Year BRL-CDI	10.276	02/01/2029 02/01/2029	9,500	(8) (28)	(0.01)
Receive	1-Year BRL-CDI	10.321	04/01/2027	6,000	(32)	(0.01)
Pay	1-Year BRL-CDI	10.471	04/01/2027	20,100	(62)	(0.03)
Receive	1-Year BRL-CDI	10.512	02/01/2029	28,400	(58)	(0.02)
Pay	1-Year BRL-CDI	10.567	02/01/2029	23,700	.79	0.03
Receive	1-Year BRL-CDI	10.583	02/01/2029	32,900	(99)	(0.04)
Receive	1-Year BRL-CDI	10.804	02/01/2029	30,000	(133)	(0.06)
Pay Receive	1-Year BRL-CDI 1-Year BRL-CDI	10.827 10.829	02/01/2025 02/01/2029	10,500 12,900	(46) (61)	(0.02) (0.03)
Pay	1-Year BRL-CDI	10.933	02/01/2029	46,400	265	0.11
Receive	1-Year BRL-CDI	11.060	02/01/2029	18,700	(117)	(0.05)
Receive	1-Year BRL-CDI	11.071	04/01/2027	10,400	`(11)	0.00
Pay	1-Year BRL-CDI	11.099	04/01/2027	8,900	9	0.00
Pay	1-Year BRL-CDI	11.113	02/01/2029	15,500	63	0.03
Pay	1-Year BRL-CDI	11.140	02/01/2029	26,900	157	0.07
Pay	1-Year BRL-CDI 1-Year BRL-CDI	11.210 11.272	04/01/2027 04/01/2027	17,900 24,300	31 86	0.01 0.04
Pay Pay	1-Year BRL-CDI	11.344	02/01/2029	22,800	162	0.04
Pay	1-Year BRL-CDI	11.383	04/01/2027	63,000	239	0.10
Pay	1-Year BRL-CDI	11.394	02/01/2029	24,000	177	0.07
Pay	1-Year BRL-CDI	11.459	04/01/2027	7,500	30	0.01
Receive	1-Year BRL-CDI	11.485	04/01/2027	37,800	(180)	(80.0)
Pay	1-Year BRL-CDI	11.540	04/01/2027	25,100	285	0.12
Receive	1-Year BRL-CDI	11.630	04/01/2027	28,200	(159)	(0.07)
Receive Receive	1-Year BRL-CDI 1-Year BRL-CDI	11.660 11.695	04/01/2027 02/01/2029	36,700 500	(264) (5)	(0.11) 0.00
Receive	1-Year BRL-CDI	11.696	04/01/2027	9,100	(45)	(0.02)
Pay	1-Year BRL-CDI	11.872	02/01/2029	63,300	649	0.27
Pay	1-Year BRL-CDI	11.920	02/01/2025	66,400	132	0.06
Pay	1-Year BRL-CDI	11.952	04/01/2027	28,000	195	0.08
Pay	1-Year BRL-CDI	11.975	02/01/2029	17,600	192	0.08

# Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (cont.)

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Year BRL-CDI	11.976%	04/01/2027	BRL 21,800	\$ (150)	(0.06)
Pay	1-Year BRL-CDI	12.094	02/01/2029	89,700	1,041	0.43
Pay Receive	1-Year BRL-CDI 1-Year BRL-CDI	12.115 12.173	04/01/2027 04/01/2027	12,200 6,000	97 (48)	0.04 (0.02)
Pay	1-Year BRL-CDI	12.173	02/01/2029	19,900	247	0.10
Receive	1-Year BRL-CDI	12.228	04/01/2027	25,200	(238)	(0.10)
Pay	1-Year BRL-CDI	12.299	04/01/2027	27,200	267	0.11
Receive Pay	1-Year BRL-CDI 1-Year BRL-CDI	12.490 12.492	04/01/2027 02/01/2029	7,900 16,600	(79) 226	(0.03) 0.09
Pay	1-Year BRL-CDI	12.597	02/01/2029	36,400	534	0.22
Pay	1-Year BRL-CDI	12.677 12.753	02/01/2029	34,000 35,400	514 (411)	0.21
Receive Receive	1-Year BRL-CDI 1-Year BRL-CDI	12.733	04/01/2027 04/01/2027	45,700	(555)	(0.17) (0.23)
Pay	1-Year BRL-CDI	12.806	04/01/2027	11,000	132	0.05
Receive	1-Year BRL-CDI	13.073	04/01/2027	35,600 47,300	(495)	(0.21)
Receive Receive	1-Year BRL-CDI 1-Year BRL-CDI	13.120 13.207	04/01/2027 04/01/2027	47,200 27,200	(661) (341)	(0.27) (0.14)
Receive	1-Year BRL-CDI	13.231	04/01/2027	34,700	(506)	(0.21)
Pay	1-Year BRL-CDI 3-Month CAD-CAONREPO Compounded-OIS	13.318	04/01/2027	9,600	143	0.06
Pay <sup>(3)</sup> Receive <sup>(3)</sup>	3-Month CAD-CAONREPO Compounded-OIS	3.250 3.250	20/03/2029 20/03/2034	CAD 7,700 16,300	78 (765)	0.03 (0.32)
Pay <sup>(3)</sup>	3-Month CAD-CAONREPO Compounded-OIS	3.250	20/03/2054	17,500	1,580	0.66
Receive <sup>(3)</sup>	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/03/2026	38,500	(176)	(0.07)
Pay <sup>(3)</sup> Pay	3-Month CNY-CNREPOFIX 3-Month COP-IBR Compounded-OIS	2.250 5.980	20/03/2029 14/10/2026	CNY 219,000 COP 4,816,400	24 (81)	0.01 (0.03)
Receive	3-Month COP-IBR Compounded-OIS	6.950	04/02/2027	6,498,500	56	0.02
Pay	3-Month COP-IBR Compounded-OIS	7.730	28/06/2028	15,146,400	14	0.01
Pay Pay	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	7.830 7.900	13/12/2028 08/04/2027	16,270,800 4,251,300	47 (9)	0.02 0.00
Receive	3-Month COP-IBR Compounded-OIS	7.960	01/09/2028	13,217,800	(114)	(0.05)
Receive	3-Month COP-IBR Compounded-OIS	8.040	09/08/2028	30,999,700	(128)	(0.05)
Pay Pay	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	8.070 8.106	14/11/2028 15/06/2028	27,811,700 22,329,600	119 104	0.05 0.04
Pay	3-Month COP-IBR Compounded-OIS	8.128	10/11/2028	10,475,000	50	0.02
Receive	3-Month COP-IBR Compounded-OIS	8.130	22/08/2028	6,457,600	(9)	0.00
Pay Pay	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	8.188 8.338	15/11/2028 09/11/2028	23,532,500 15,447,500	130 106	0.05 0.04
Receive	3-Month COP-IBR Compounded-OIS	8.494	27/05/2027	5,817,600	(25)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.588	11/04/2028	27,727,300	189	0.08
Pay Pay	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	8.700 8.750	10/04/2028 27/03/2028	5,318,200 21,497,700	42 221	0.02 0.09
Receive	3-Month COP-IBR Compounded-OIS	8.830	28/04/2028	19,856,000	(230)	(0.10)
Receive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	8.850	06/05/2027 05/08/2027	6,000,000 8,528,200	(38) 71	(0.02) 0.03
Pay Pay	3-Month COP-IBR Compounded-OIS	8.970 8.970	08/02/2028	9,288,600	98	0.03
Pay	3-Month COP-IBR Compounded-OIS	8.990	08/02/2028	22,636,600	242	0.10
Pay	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	8.992 9.020	08/02/2028 24/03/2028	23,240,200 33,052,700	249 418	0.10 0.17
Pay Pay	3-Month COP-IBR Compounded-OIS	9.040	08/02/2028	4,678,200	52	0.17
Pay	3-Month COP-IBR Compounded-OIS	9.140	07/02/2028	41,500,400	499	0.21
Receive Receive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	9.160 9.190	20/05/2027 13/10/2028	8,106,600 14,222,000	(75) (211)	(0.03) (0.09)
Receive	3-Month COP-IBR Compounded-OIS	9.260	10/10/2028	5,040,000	(78)	(0.03)
Receive	3-Month COP-IBR Compounded-OIS	9.370	02/10/2028	45,690,000	(747)	(0.31)
Receive Receive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	9.650 10.050	11/10/2028 09/09/2027	20,400,000 8,150,200	(400) (153)	(0.17) (0.06)
Pay	3-Month COP-IBR Compounded-OIS	10.210	18/11/2027	3,214,900	66	0.03
Receive	3-Month COP-IBR Compounded-OIS	10.240	24/02/2028	72,000,000	(1,632)	(0.68)
Pay Receive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	10.275 10.390	18/11/2027 30/09/2027	6,380,400 10,319,800	135 (225)	0.06 (0.09)
Pay	3-Month COP-IBR Compounded-OIS	10.420	21/11/2027	6,380,400	144	0.06
Pay	3-Month COP-IBR Compounded-OIS	10.430	21/11/2027	6,563,400	148	0.06
Pay Receive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	10.443 10.478	21/11/2027 29/09/2027	19,784,200 10,549,600	450 (237)	0.19 (0.10)
Receive	3-Month COP-IBR Compounded-OIS	10.800	31/10/2027	32,387,900	(1,051)	(0.44)
Receive	3-Month COP-IBR Compounded-OIS	10.810	14/10/2027	5,776,200	(143)	(0.06)
Receive Receive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	10.920 10.940	18/10/2027 18/10/2027	2,950,700 5,920,600	(76) (154)	(0.03) (0.06)
Pay	3-Month COP-IBR Compounded-OIS	11.424	21/10/2027	13,833,600	419	0.17
Pay	3-Month COP-IBR Compounded-OIS	11.450	21/10/2027	4,011,800	122	0.05
Receive Pay	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	11.800 11.850	24/10/2027 24/10/2027	33,238,700 1,323,300	(1,046) 45	(0.44) 0.02
Pay <sup>(3)</sup>	3-Month HKD-HIBOR	3.500	20/03/2029	HKD 60,231	44	0.02
Pay	3-Month ILS-TELBOR	0.520	26/07/2026	ILS 24,300	(521)	(0.22)
Receive Pay	3-Month ILS-TELBOR 3-Month ILS-TELBOR	0.601 0.628	05/07/2026 25/06/2026	2,800 5,600	63 (100)	0.03 (0.04)
Receive	3-Month ILS-TELBOR	0.692	13/09/2026	48,400	939	0.39
Pay	3-Month ILS-TELBOR	0.728	04/06/2026	4,100	(77)	(0.03)
Receive Pay	3-Month ILS-TELBOR 3-Month ILS-TELBOR	0.730 0.750	21/05/2026 10/12/2026	3,500 34,100	63 (721)	0.03 (0.30)
Pay	3-Month ILS-TELBOR	0.900	07/10/2026	9,000	(185)	(0.08)
Pay	3-Month ILS-TELBOR	0.905	25/11/2026	8,100	(176)	(0.07)

Pay/					Unrealised	
Receive Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive Pay	3-Month ILS-TELBOR 3-Month ILS-TELBOR	0.965% 1.040	14/01/2027 28/10/2026	ILS 10,600 10,400	\$ 205 (210)	0.09 (0.09)
Receive	3-Month ILS-TELBOR	1.049	12/11/2026	12,000	228	0.09
Receive	3-Month ILS-TELBOR	1.105	21/01/2027	16,900	300	0.12
Receive	3-Month ILS-TELBOR	1.178	04/02/2027	13,800	232	0.10
Receive	3-Month ILS-TELBOR	2.183 2.390	06/05/2027 27/05/2027	7,500 11,400	57 65	0.02 0.03
Receive Receive	3-Month ILS-TELBOR 3-Month ILS-TELBOR	2.590	18/07/2027	11,400 7,500	8	0.03
Receive	3-Month ILS-TELBOR	2.670	15/07/2027	34,800	(124)	(0.05)
Pay	3-Month ILS-TELBOR	2.825	10/06/2027	10,900	(13)	(0.01)
Receive	3-Month ILS-TELBOR	3.210	17/06/2027	1,900	5	0.00
Pay Pay	3-Month ILS-TELBOR 3-Month ILS-TELBOR	3.260 3.290	18/11/2027 16/11/2027	38,400 25,363	(69) (28)	(0.03) (0.01)
Pay	3-Month ILS-TELBOR	3.440	24/11/2028	65,100	(39)	(0.02)
Pay	3-Month ILS-TELBOR	3.460	23/11/2028	25,000	16	0.01
Pay	3-Month ILS-TELBOR	3.515	22/11/2028	23,200	31	0.01
Pay Pay	3-Month ILS-TELBOR 3-Month ILS-TELBOR	3.530 3.590	03/04/2028 31/03/2028	69,500 24,500	404 161	0.17 0.07
Receive	3-Month ILS-TELBOR	3.590	18/05/2028	14,100	(93)	(0.04)
Receive	3-Month ILS-TELBOR	3.619	05/01/2028	27,400	(258)	(0.11)
Receive	3-Month ILS-TELBOR	3.650	02/01/2028	18,900	(185)	(0.08)
Receive Receive	3-Month ILS-TELBOR 3-Month ILS-TELBOR	3.670 3.720	30/12/2027 21/10/2027	19,000 72,900	(191) (190)	(0.08) (0.08)
Pay	3-Month ILS-TELBOR	3.720	18/10/2027	13,000	57	0.02
Receive	3-Month ILS-TELBOR	3.800	18/08/2028	20,200	(218)	(0.09)
Pay	3-Month ILS-TELBOR	3.915	19/10/2028	34,100	213	0.09
Receive	3-Month ILS-TELBOR	3.980	23/02/2028	8,600 54,700	(126) (974)	(0.05)
Receive Pay	3-Month ILS-TELBOR 3-Month ILS-TELBOR	4.030 4.130	24/02/2028 03/03/2028	54,700 30,000	374	(0.41) 0.16
Receive	3-Month ILS-TELBOR	4.460	02/10/2028	39,300	(501)	(0.21)
Pay <sup>(3)</sup>	3-Month KRW-KORIBOR	3.250	20/03/2029	KRW 20,589,950	119	0.05
Pay <sup>(3)</sup>	3-Month TWD-TAIBOR	1.500	20/03/2029	TWD 171,850	3 (11)	0.00
Pay Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	4.900 4.938	12/11/2025 18/09/2025	ZAR 3,400 7,000	(11) 23	0.00 0.01
Receive	3-Month ZAR-JIBAR	5.120	02/09/2025	500	2	0.00
Pay	3-Month ZAR-JIBAR	5.330	13/05/2025	8,300	(35)	(0.01)
Pay	3-Month ZAR-JIBAR	5.375	27/05/2025	7,800	(33)	(0.01)
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	5.601 5.680	09/06/2026 08/06/2026	31,050 41,150	(83) (113)	(0.03) (0.05)
Pay	3-Month ZAR-JIBAR	5.739	28/07/2026	72,100	(200)	(0.08)
Receive	3-Month ZAR-JIBAR	5.780	03/03/2026	36,600	82	0.03
Receive	3-Month ZAR-JIBAR	5.860	23/06/2026	75,600	174	0.07
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	5.950 5.980	17/03/2026 22/09/2026	1,200 43,900	2 104	0.00 0.04
Receive	3-Month ZAR-JIBAR	6.023	01/07/2026	28,100	64	0.03
Pay	3-Month ZAR-JIBAR	6.200	22/04/2025	7,800	(45)	(0.02)
Receive	3-Month ZAR-JIBAR	6.231	29/09/2026	55,400	113	0.05
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	6.300 6.320	23/12/2026 23/04/2025	30,900 5,600	(65) (34)	(0.03) (0.01)
Pay	3-Month ZAR-JIBAR	6.400	30/12/2026	33,600	(75)	(0.03)
Pay	3-Month ZAR-JIBAR	6.540	04/01/2027	37,100	(73)	(0.03)
Pay	3-Month ZAR-JIBAR	6.540	23/02/2027	64,600	(127)	(0.05)
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	6.670 6.690	12/01/2027 04/11/2026	73,700 2,000	131 4	0.05 0.00
Receive	3-Month ZAR-JIBAR	6.835	28/08/2024	100	1	0.00
Pay	3-Month ZAR-JIBAR	6.855	03/11/2026	22,830	(31)	(0.01)
Receive	3-Month ZAR-JIBAR	7.049	09/03/2027	70,000	80	0.03
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	7.489 7.600	18/05/2027 19/06/2024	112,100 7,100	(17) 53	(0.01) 0.02
Pay	3-Month ZAR-JIBAR	7.705	10/01/2028	504,000	(211)	(0.09)
Pay	3-Month ZAR-JIBAR	7.710	06/05/2027	22,200	27	0.01
Pay	3-Month ZAR-JIBAR	7.730	09/01/2028	119,300	(35)	(0.01)
Receive Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	7.740 7.750	17/08/2027 20/03/2024	63,300 9,180	(110) (68)	(0.05) (0.03)
Pay	3-Month ZAR-JIBAR	7.900	06/01/2028	119,300	6	0.00
Pay	3-Month ZAR-JIBAR	8.055	14/11/2027	8,400	10	0.00
Pay	3-Month ZAR-JIBAR	8.064	27/07/2027	21,200	(19)	(0.01)
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.120 8.205	13/03/2028 17/02/2028	99,500 241,300	(119) (157)	(0.05) (0.07)
Receive	3-Month ZAR-JIBAR	8.205	31/08/2028	89,600	(156)	(0.06)
Pay	3-Month ZAR-JIBAR	8.220	30/08/2028	109,400	61	0.03
Receive	3-Month ZAR-JIBAR	8.220	31/08/2028	30,900	(57)	(0.02)
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.250 8.291	22/11/2028 27/07/2028	188,600 47,900	8 35	0.00 0.01
Pay	3-Month ZAR-JIBAR	8.305	27/07/2028	84,400	64	0.03
Pay	3-Month ZAR-JIBAR	8.310	27/07/2028	47,900	37	0.02
Pay	3-Month ZAR-JIBAR	8.330	27/07/2028	54,000	44	0.02
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.352 8.355	09/11/2028 03/11/2028	248,400 160,100	127 135	0.05 0.06
Pay	3-Month ZAR-JIBAR	8.360	06/11/2028	104,400	83	0.03
Pay	3-Month ZAR-JIBAR	8.370	20/07/2028	197,600	186	0.08
Pay	3-Month ZAR-JIBAR	8.411	19/07/2028	160,300	162	0.07

# Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (cont.)

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Receive	3-Month ZAR-JIBAR	8.430%	23/02/2028	ZAR 152,700	\$ (167)	(0.07)
Receive	3-Month ZAR-JIBAR	8.465	23/02/2028	240,400	(280)	(0.12)
Receive	3-Month ZAR-JIBAR	8.500	17/10/2027	12,000	(17)	(0.01)
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.510 8.550	25/04/2028 23/08/2028	262,000 137,100	(328) (175)	(0.14) (0.07)
Pay	3-Month ZAR-JIBAR	8.560	25/04/2028	72,800	113	0.05
Receive	3-Month ZAR-JIBAR	8.625	23/08/2028	115,300	(166)	(0.07)
Receive	3-Month ZAR-JIBAR	8.700	22/08/2028	115,200	(184)	(0.08)
Receive	3-Month ZAR-JIBAR	8.950 9.090	11/05/2028	67,000 64,300	(188)	(0.08)
Receive Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	9.090	28/09/2028 12/06/2028	150,700	(127) 250	(0.05) 0.10
Receive	3-Month ZAR-JIBAR	9.350	18/05/2028	56,800	(139)	(0.06)
Receive(3)	6-Month AUD-BBR-BBSW	4.000	20/03/2026	AUD 108,800	(111)	(0.05)
Pay <sup>(3)</sup>	6-Month AUD-BBR-BBSW 6-Month CLP-CHILIBOR	4.500 4.649	20/03/2034 20/12/2028	23,900 CLP 4,292,400	121 (11)	0.05 0.00
Pay Pay	6-Month CLP-CHILIBOR	4.899	11/12/2028	8,430,700	67	0.03
Pay	6-Month CLP-CHILIBOR	5.009	12/12/2028	8,694,300	120	0.05
Pay	6-Month CLP-CHILIBOR	5.133	23/06/2028	3,579,500	72	0.03
Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.158 5.160	15/06/2028 13/07/2028	7,959,600	152 0	0.06 0.00
Pay Pay	6-Month CLP-CHILIBOR	5.230	14/06/2028	6,791,900 1,732,400	42	0.00
Pay	6-Month CLP-CHILIBOR	5.237	14/06/2028	2,356,600	55	0.02
Pay	6-Month CLP-CHILIBOR	5.261	17/11/2027	3,774,600	60	0.03
Pay	6-Month CLP-CHILIBOR	5.280 5.290	17/11/2027	3,854,600	61 46	0.03 0.02
Pay Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.290	13/06/2028 21/03/2028	1,707,900 4,537,600	55	0.02
Pay	6-Month CLP-CHILIBOR	5.300	17/11/2027	940,100	16	0.01
Pay	6-Month CLP-CHILIBOR	5.300	22/03/2028	5,848,400	68	0.03
Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.358 5.420	18/11/2027 18/11/2027	2,390,300 7,201,400	47 161	0.02 0.07
Pay Receive	6-Month CLP-CHILIBOR	5.455	16/08/2028	7,201,400	(131)	(0.05)
Pay	6-Month CLP-CHILIBOR	5.458	20/03/2028	7,549,300	142	0.06
Pay	6-Month CLP-CHILIBOR	5.475	13/11/2028	5,062,200	166	0.07
Receive	6-Month CLP-CHILIBOR	5.490	18/08/2028	2,882,200	(57)	(0.02)
Pay Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.530 5.530	18/11/2027 22/08/2028	2,406,700 2,959,500	64 (67)	0.03 (0.03)
Receive	6-Month CLP-CHILIBOR	5.540	17/08/2028	5,014,700	(115)	(0.05)
Pay	6-Month CLP-CHILIBOR	5.540	14/11/2028	5,093,400	120	0.05
Receive	6-Month CLP-CHILIBOR	5.550 5.590	17/08/2028	5,014,700	(118)	(0.05)
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.631	21/08/2028 23/08/2028	5,749,900 6,961,700	(146) (194)	(0.06) (0.08)
Receive	6-Month CLP-CHILIBOR	5.650	03/02/2028	5,748,800	(115)	(0.05)
Receive	6-Month CLP-CHILIBOR	5.650	01/06/2028	2,946,200	(117)	(0.05)
Receive Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.699 5.750	01/06/2028 28/09/2028	4,644,000 3,942,400	(198) 165	(0.08) 0.07
Receive	6-Month CLP-CHILIBOR	5.780	31/05/2028	1,398,200	(67)	(0.03)
Receive	6-Month CLP-CHILIBOR	5.798	31/05/2028	5,567,800	(262)	(0.11)
Pay	6-Month CLP-CHILIBOR	5.830	25/04/2028	5,063,700	187	0.08
Receive Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	6.000 6.207	16/02/2028 31/05/2027	5,590,200 1,836,600	(220) 92	(0.09) 0.04
Pay	6-Month CLP-CHILIBOR	6.230	27/05/2027	1,675,600	82	0.03
Receive	6-Month CLP-CHILIBOR	6.370	03/03/2028	4,119,100	(247)	(0.10)
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	6.380 6.385	03/03/2028 07/03/2028	4,366,200 6,138,400	(261) (375)	(0.11) (0.16)
Receive	6-Month CLP-CHILIBOR	6.490	06/03/2028	8,848,600	(577)	(0.10)
Receive	6-Month CLP-CHILIBOR	6.885	13/05/2027	1,642,400	(115)	(0.05)
Receive	6-Month CLP-CHILIBOR	7.160	21/10/2027	5,870,000	(508)	(0.21)
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	7.161 7.174	17/06/2027 17/06/2027	2,386,300 1,432,400	(207) (127)	(0.09) (0.05)
Receive	6-Month CLP-CHILIBOR	7.420	09/09/2027	2,595,500	(250)	(0.10)
Receive	6-Month CLP-CHILIBOR	7.900	30/09/2027	2,317,200	(276)	(0.12)
Pay	6-Month CZK-PRIBOR	0.421 0.590	15/05/2025	CZK 900	(2)	0.00
Pay Pay	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	0.590	26/03/2025 24/07/2025	10,900 7,700	(26) (26)	(0.01) (0.01)
Pay	6-Month CZK-PRIBOR	0.665	22/09/2025	5,100	(15)	(0.01)
Pay	6-Month CZK-PRIBOR	0.690	04/05/2025	4,100	(9)	0.00
Pay	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	0.710 0.776	30/03/2025 20/08/2025	100 7,900	(26)	0.00 (0.01)
Pay Receive	6-Month CZK-PRIBOR	1.100	31/12/2025	57,000	(26) 170	0.07
Pay	6-Month CZK-PRIBOR	1.124	13/03/2025	12,000	(37)	(0.02)
Receive	6-Month CZK-PRIBOR	1.570	09/03/2026	59,800	171	0.07
Receive	6-Month CZK-PRIBOR	1.580 1.715	19/03/2026 23/07/2026	51,600 100,200	129 (350)	0.05 (0.15)
Pay Pay	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	1.715	04/06/2026	57,900	(134)	(0.15)
Receive	6-Month CZK-PRIBOR	1.934	02/07/2026	95,200	323	0.13
Receive	6-Month CZK-PRIBOR	1.972	07/07/2026	55,500	194	0.08
Receive Receive	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	2.015 3.340	10/08/2026 06/01/2032	132,200 171,700	364 (635)	0.15 (0.26)
Pay	6-Month CZK-PRIBOR	3.770	11/02/2027	72,000	13	0.01
Pay	6-Month CZK-PRIBOR	4.020	22/11/2033	124,600	181	0.08
Pay	6-Month CZK-PRIBOR	4.190	09/11/2028	240,400	142	0.06
Pay	6-Month CZK-PRIBOR	4.195	21/03/2033	125,300	376	0.16

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	6-Month CZK-PRIBOR	4.220%	21/03/2033	CZK 67,600	\$ 211	0.09
Pay	6-Month CZK-PRIBOR	4.280	08/11/2033	124,900	282	0.12
Receive Pay	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	4.300 4.420	18/03/2027 22/03/2028	80,900 172,600	(102) 349	(0.04) 0.15
Pay	6-Month CZK-PRIBOR	4.420	05/05/2032	9,700	21	0.01
Receive	6-Month CZK-PRIBOR	4.420	01/06/2033	82,200	(322)	(0.13)
Pay Receive	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	4.440 4.455	12/12/2027 01/06/2033	253,100 29,100	293 (124)	0.12 (0.05)
Pay	6-Month CZK-PRIBOR	4.510	22/03/2028	151,800	335	0.14
Pay	6-Month CZK-PRIBOR	4.560	09/12/2027	156,700	211	0.09
Receive Pay	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	4.615 4.630	11/07/2028 21/03/2028	197,900 151,800	(265) 373	(0.11) 0.16
Receive	6-Month CZK-PRIBOR	4.638	03/10/2033	100,400	(328)	(0.14)
Pay	6-Month CZK-PRIBOR	4.640	07/12/2027	156,700	229	0.10
Pay Pay	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	4.680 4.695	08/12/2027 04/05/2028	156,700 116,300	240 327	0.10 0.14
Receive	6-Month CZK-PRIBOR	4.730	03/10/2028	67,700	(132)	(0.06)
Pay	6-Month CZK-PRIBOR	4.735	04/05/2028	95,500	276	0.12
Receive Receive	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	5.070 5.090	20/04/2028 20/04/2028	101,000 121,900	(354) (432)	(0.15) (0.18)
Pay	6-Month CZK-PRIBOR	5.103	16/11/2027	240,300	514	0.21
Pay	6-Month CZK-PRIBOR	5.140	11/07/2027	58,000	94	0.04
Pay Receive	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	5.175 5.175	11/07/2027 23/02/2028	82,400 48,100	94 (166)	0.04 (0.07)
Receive	6-Month CZK-PRIBOR	5.185	24/05/2027	64,000	(195)	(0.08)
Receive	6-Month CZK-PRIBOR	5.215	24/02/2028	249,500	(900)	(0.37)
Receive Receive	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	5.264 5.285	02/03/2028 20/05/2027	224,100 83,300	(890) (266)	(0.37) (0.11)
Receive	6-Month CZK-PRIBOR	5.538	02/09/2027	52,400	(133)	(0.06)
Receive	6-Month CZK-PRIBOR	5.640	10/06/2027	3,400	(13)	(0.01)
Receive Receive	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	5.740 5.788	03/10/2027 20/10/2027	121,600 538,000	(366) (1,885)	(0.15) (0.78)
Receive <sup>(3)</sup>	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 2,800	(443)	(0.18)
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	27,200	1,204	0.50
Receive <sup>(3)</sup> Receive	6-Month EUR-EURIBOR 6-Month HUF-BBR	3.500 1.085	20/03/2026 14/08/2025	42,800 HUF 186,300	(298) 70	(0.12) 0.03
Pay	6-Month HUF-BBR	1.115	08/01/2026	1,131,600	(487)	(0.20)
Receive	6-Month HUF-BBR	1.220	15/01/2026	559,700	243	0.10
Receive Pay	6-Month HUF-BBR 6-Month HUF-BBR	1.230 1.920	15/01/2026 16/04/2026	872,700 426,000	380 (135)	0.16 (0.06)
Receive	6-Month HUF-BBR	1.958	19/03/2026	1,746,000	560	0.23
Receive	6-Month HUF-BBR	1.980	09/03/2026	646,300	215	0.09
Receive Receive	6-Month HUF-BBR 6-Month HUF-BBR	2.499 2.558	05/07/2026 06/08/2026	78,800 1,156,900	33 435	0.01 0.18
Pay	6-Month HUF-BBR	5.060	18/02/2027	885,100	(95)	(0.04)
Receive	6-Month HUF-BBR	5.500	04/03/2027	627,800	26	0.01
Pay Receive	6-Month HUF-BBR 6-Month HUF-BBR	6.065 6.100	13/12/2028 11/03/2027	963,600 498,000	31 (13)	0.01 (0.01)
Pay	6-Month HUF-BBR	7.480	03/06/2027	700,700	243	0.10
Receive	6-Month HUF-BBR	7.640	13/05/2027	721,400	(165)	(0.07)
Receive Pay	6-Month HUF-BBR 6-Month HUF-BBR	7.740 7.770	26/10/2028 27/10/2028	3,525,000 2,046,400	(722) 170	(0.30) 0.07
Pay	6-Month HUF-BBR	8.320	20/01/2028	729,300	207	0.09
Pay	6-Month HUF-BBR	8.500	25/01/2028	5,485,200	1,837	0.76
Pay Pay	6-Month HUF-BBR 6-Month HUF-BBR	8.550 8.650	24/01/2028 19/01/2028	1,174,900 731,300	372 238	0.15 0.10
Pay	6-Month HUF-BBR	8.712	28/04/2028	2,440,200	508	0.21
Pay	6-Month HUF-BBR 6-Month HUF-BBR	8.740 8.800	28/04/2028	4,994,100	1,769 481	0.74 0.20
Pay Receive	6-Month HUF-BBR	9.490	27/04/2028 11/04/2028	1,126,200 2,501,700	(1,258)	(0.52)
Receive	6-Month HUF-BBR	9.500	11/04/2028	1,025,500	(517)	(0.22)
Receive Pay	6-Month HUF-BBR 6-Month HUF-BBR	9.510 9.625	11/04/2028 15/08/2027	1,038,900 695,900	(564) 280	(0.23) 0.12
Pay	6-Month HUF-BBR	9.750	22/11/2027	283,976	105	0.12
Pay	6-Month HUF-BBR	9.800	16/11/2027	2,235,924	827	0.34
Receive	6-Month HUF-BBR 6-Month HUF-BBR	9.900 10.000	16/12/2027 18/11/2027	162,500 319,400	(65) 125	(0.03) 0.05
Pay Receive	6-Month HUF-BBR	10.050	15/12/2027	164,000	(68)	(0.03)
Pay	6-Month HUF-BBR	10.070	18/07/2027	428,900	130	0.05
Pay	6-Month HUF-BBR	10.100 10.340	15/07/2027	488,900 334,200	149 (148)	0.06
Receive Receive	6-Month HUF-BBR 6-Month HUF-BBR	11.140	15/12/2027 23/12/2027	2,021,500	(148)	(0.06) (0.42)
Pay	6-Month HUF-BBR	11.350	11/11/2027	289,300	125	0.05
Receive Receive	6-Month HUF-BBR 6-Month HUF-BBR	11.524 11.650	12/09/2027 09/09/2027	2,052,600	(982) (184)	(0.41) (0.08)
Receive	6-Month HUF-BBR	12.500	19/10/2027	359,200 4,079,400	(2,614)	(0.08)
Pay	6-Month PLN-WIBOR	0.481	11/08/2025	PLN 3,400	(78)	(0.03)
Pay	6-Month PLN-WIBOR 6-Month PLN-WIBOR	0.560 0.580	17/04/2025	1,900 8 500	(32)	(0.01)
Pay Pay	6-Month PLN-WIBOR	0.585	11/01/2026 22/09/2025	8,500 6,000	(229) (131)	(0.10) (0.05)
Pay	6-Month PLN-WIBOR	0.635	08/05/2025	1,100	(19)	(0.01)
Receive	6-Month PLN-WIBOR	0.730	05/02/2026	6,500	168	0.07

# Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (cont.)

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Receive	6-Month PLN-WIBOR	0.890%	12/02/2026	PLN 20,900	\$ 514	0.21
Receive	6-Month PLN-WIBOR	1.188	19/03/2026	17,800	337	0.14
Receive	6-Month PLN-WIBOR	1.229	09/03/2026	7,000	145	0.06
Receive	6-Month PLN-WIBOR	1.405	10/08/2026	27,100	641	0.27
Pay Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	1.450 1.465	05/07/2026 07/06/2026	5,300 2,400	(142) 43	(0.06) 0.02
Pay	6-Month PLN-WIBOR	2.185	08/10/2026	8,300	(147)	(0.06)
Receive	6-Month PLN-WIBOR	2.983	08/11/2026	20,100	224	0.09
Pay	6-Month PLN-WIBOR	3.525	24/12/2026	3,300	(25)	(0.01)
Pay Pay	6-Month PLN-WIBOR 6-Month PLN-WIBOR	3.600 3.739	27/12/2026 03/01/2027	3,300 1,000	(24) (6)	(0.01) 0.00
Pay	6-Month PLN-WIBOR	3.739	04/03/2027	19,200	100	0.04
Receive	6-Month PLN-WIBOR	4.219	04/02/2027	10,200	8	0.00
Pay .	6-Month PLN-WIBOR	4.735	09/10/2028	10,200	(7)	0.00
Receive Receive	6-Month PLN-WIBOR	4.830	18/03/2027	2,000 6,800	(15)	(0.01)
Pay	6-Month PLN-WIBOR 6-Month PLN-WIBOR	4.840 4.930	22/08/2028 29/06/2028	15,900	(21) 181	(0.01) 0.08
Receive	6-Month PLN-WIBOR	5.179	01/04/2027	7,900	(87)	(0.04)
Pay	6-Month PLN-WIBOR	5.300	12/01/2028	23,800	296	0.12
Pay	6-Month PLN-WIBOR	5.430	16/03/2028	6,700	102	0.04
Receive Pay	6-Month PLN-WIBOR 6-Month PLN-WIBOR	5.460 5.490	16/08/2027 12/12/2027	1,300 19,700	(22) 182	(0.01) 0.08
Pay	6-Month PLN-WIBOR	5.525	12/12/2027	6,500	62	0.03
Pay	6-Month PLN-WIBOR	5.540	01/06/2028	26,600	335	0.14
Pay	6-Month PLN-WIBOR	5.670	09/12/2027	19,500	212	0.09
Pay Pay	6-Month PLN-WIBOR 6-Month PLN-WIBOR	5.750 5.800	08/12/2027 07/12/2027	16,300 32,600	189 392	0.08 0.16
Pay	6-Month PLN-WIBOR	5.830	08/12/2027	32,600	401	0.17
Receive	6-Month PLN-WIBOR	6.160	23/02/2028	42,600	(996)	(0.41)
Pay	6-Month PLN-WIBOR	6.310	18/11/2027	14,800	245	0.10
Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	6.348 6.365	09/09/2027	14,800 15,600	(238) 266	(0.10) 0.11
Pay Pay	6-Month PLN-WIBOR	6.455	17/11/2027 16/11/2027	23,630	423	0.11
Receive	6-Month PLN-WIBOR	6.650	29/09/2027	33,200	(799)	(0.33)
Pay	6-Month PLN-WIBOR	7.223	29/06/2027	23,200	608	0.25
Receive	6-Month PLN-WIBOR	7.726 7.761	24/10/2027	87,700 7,052	(2,451) 203	(1.02) 0.08
Pay Receive	6-Month PLN-WIBOR 28-Day MXN-TIIE	4.775	21/10/2027 26/06/2025	MXN 4,900	25	0.08
Receive	28-Day MXN-TIIE	4.800	05/02/2026	65,500	317	0.13
Pay	28-Day MXN-TIIE	5.080	09/10/2025	14,500	(85)	(0.04)
Pay	28-Day MXN-TIIE	5.095 5.120	30/10/2025	23,500	(133)	(0.06)
Pay Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	5.120	06/05/2025 17/04/2025	15,800 5,700	(81) (31)	(0.03) (0.01)
Receive	28-Day MXN-TIIE	5.550	12/03/2026	32,800	159	0.07
Pay	28-Day MXN-TIIE	6.050	04/06/2026	22,600	(100)	(0.04)
Receive	28-Day MXN-TIIE	6.095	20/03/2026	51,800	218	0.09
Pay Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	6.210 6.230	28/03/2025 07/04/2025	4,300 16,700	(28) (107)	(0.01) (0.04)
Receive	28-Day MXN-TIIE	6.255	21/05/2026	23,500	100	0.04
Receive	28-Day MXN-TIIE	6.460	18/06/2026	43,000	165	0.07
Receive	28-Day MXN-TIIE	6.625 6.635	11/09/2026 11/09/2026	21,100	82 82	0.03 0.03
Receive Receive	28-Day MXN-TIIE 28-Day MXN-TIIE	6.740	17/09/2026	21,100 28,500	105	0.03
Pay	28-Day MXN-TIIE	7.109	03/12/2026	102,300	(331)	(0.14)
Receive	28-Day MXN-TIIE	7.113	24/09/2026	134,600	417	0.17
Receive	28-Day MXN-TIIE 28-Day MXN-TIIE	7.264 7.273	17/12/2026 12/11/2026	30,000 33,880	87 (99)	0.04 (0.04)
Pay Receive	28-Day MXN-TIIE	7.353	05/11/2026	58,150	166	0.07
Pay	28-Day MXN-TIIE	7.370	14/10/2026	24,200	(68)	(0.03)
Receive	28-Day MXN-TIIE	7.383	28/01/2027	29,500	83	0.03
Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	7.460 7.530	04/02/2027 14/01/2027	44,800 24,100	(119) 60	(0.05) 0.03
Receive Receive	28-Day MXN-TIIE	7.590	29/10/2026	40,000	94	0.03
Receive	28-Day MXN-TIIE	7.673	31/12/2026	23,900	56	0.02
Pay	28-Day MXN-TIIE	7.745	11/02/2027	53,100	(114)	(0.05)
Pay	28-Day MXN-TIIE	8.055	13/06/2033	25,800	(56) 1	(0.02) 0.00
Receive Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	8.207 8.250	19/06/2028 02/12/2032	52,900 85,900	(109)	(0.05)
Pay	28-Day MXN-TIIE	8.280	29/07/2027	40,300	(57)	(0.02)
Pay	28-Day MXN-TIIE	8.281	28/03/2033	68,000	(48)	(0.02)
Receive	28-Day MXN-TIIE 28-Day MXN-TIIE	8.340 8.374	21/04/2033 14/03/2033	35,500 135,600	(3) (57)	0.00 (0.02)
Pay Pay	28-Day MXN-TIIE	8.400	21/05/2027	47,400	(49)	(0.02)
Pay	28-Day MXN-TIIE	8.402	20/05/2027	34,800	(36)	(0.01)
Pay	28-Day MXN-TIIE	8.438	20/03/2028	307,500	(201)	(0.08)
Pay	28-Day MXN-TIIE	8.453 8.470	30/11/2027	332,600 18 500	(239) 1	(0.10) 0.00
Pay Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	8.470 8.480	16/12/2033 30/11/2027	18,500 105,200	(70)	(0.03)
Pay	28-Day MXN-TIIE	8.498	11/03/2027	25,400	(22)	(0.01)
Receive	28-Day MXN-TIIE	8.500	25/07/2033	91,300	(15)	(0.01)
Receive	28-Day MXN-TIIE	8.563 8.616	16/05/2033	31,700 165,400	(11)	0.00
Pay	28-Day MXN-TIIE	8.616	05/11/2027	165,400	(69)	(0.03)

Pay/ Receive		etion d	B. G. a.	Madagal	Unrealised	0/ - £
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	28-Day MXN-TIIE	8.620%	09/11/2027	MXN 82,900	\$ (3)	0.00
Receive	28-Day MXN-TIIE	8.645	27/07/2033	115,700	(134)	(0.06)
Receive	28-Day MXN-TIIE	8.728	22/05/2028	135,300	(10)	0.00
Receive	28-Day MXN-TIIE	8.740	30/08/2027	30,800	(2)	0.00
Receive	28-Day MXN-TIIE	8.755	03/02/2033	45,900	(51)	(0.02)
Receive	28-Day MXN-TIIE	8.765	02/08/2028	113,400	(79)	(0.03)
Receive	28-Day MXN-TIIE	8.785	06/05/2027	24,900	8	0.00
Receive	28-Day MXN-TIIE	8.800	02/02/2033	73,500	(94)	(0.04)
Pay	28-Day MXN-TIIE	8.810	01/07/2027	60,100	(11)	0.00
Receive	28-Day MXN-TIIE	8.844	07/02/2033	104,900	(154)	(0.06)
Receive	28-Day MXN-TIIE	8.921	25/08/2027	61,100	3	0.00
Receive	28-Day MXN-TIIE	8.940	07/02/2028	136,200	(57)	(0.02)
Receive	28-Day MXN-TIIE	8.990	10/08/2033	34,000	(69)	(0.03)
Receive	28-Day MXN-TIIE	9.020	03/06/2027	91,300	(22)	(0.01)
Receive	28-Day MXN-TIIE	9.060	14/09/2027	61,100	(30)	(0.01)
Receive	28-Day MXN-TIIE	9.070	24/06/2027	13,500	(3)	0.00
Receive	28-Day MXN-TIIE	9.114	24/06/2027	11,700	(4)	0.00
Pay	28-Day MXN-TIIE	9.135	27/10/2033	63,600	165	0.07
Receive	28-Day MXN-TIIE	9.215	09/02/2028	146,800	(146)	(0.06)
Pay	28-Day MXN-TIIE	9.238	02/11/2028	99,700	144	0.06
Pay	28-Day MXN-TIIE	9.290	23/09/2027	22,500	20	0.01
Receive	28-Day MXN-TIIE	9.295	21/10/2027	116,100	(111)	(0.05)
Pay	28-Day MXN-TIIE	9.300	24/09/2027	34,400	31	0.01
Receive	28-Day MXN-TIIE	9.345	16/02/2028	99,400	(129)	(0.05)
Receive	28-Day MXN-TIIE	9.382	12/10/2027	153,800	(166)	(0.07)
Receive	28-Day MXN-TIIE	9.390	07/10/2027	40,300	(42)	(0.02)
Receive	28-Day MXN-TIIE	9.536	22/09/2027	67,800	(90)	(0.04)
Pay	28-Day MXN-TIIE	9.765	16/09/2033	43,100	221	0.09
Pay	28-Day MXN-TIIE	9.890	22/09/2028	61,300	180	0.08
Pay	CPURNSA	2.500	29/03/2033	\$ 12,400	42	0.02
Receive	CPURNSA	2.525	07/06/2033	1,700	(19)	(0.01)
Receive	CPURNSA	2.595	12/07/2033	5,200	(67)	(0.03)
					\$ (5,407)	(2.25)
Total Cent	rally Cleared Financial Derivative Instruments				\$ (4,669)	(1.94)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

TOTAL RETURN SWAPS ON INDICES

FORWARD FOREIGN CURRENCY CONTRACTS

#### **INTEREST RATE SWAPS** Unrealised Pay/Receive Notional Premiums % of Fixed Maturity Appreciation/ Fair Floating Rate Index Counterparty Paid/ (Received) (Depreciation) Value Net Assets **Floating Rate** Rate Date Amount BOA Receive 3-Month MYR-KLIBOR 3.750% 20/09/2028 94,900 77 \$ (243) \$ (166) (0.07)GST Pay 3-Month MYR-KLIBOR 3.500 20/09/2028 201,010 (336)203 (133)(0.05)3-Month MYR-KLIBOR 3.750 20/09/2028 91,300 157 (317)(160)(0.07)Receive SCX 3-Month MYR-KLIBOR 3.500 20/09/2028 73,890 (142)93 (49) (0.02)Pay \$ (244) \$ (264) \$ (508) (0.21)

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate		otional mount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
MEI	Receive	BOVESPA Index	251	0.000%	BRL	32,527	14/02/2024	\$ 0	\$ 320	\$ 320	0.13
	Receive	KOSPI2 Index	13,750,000	0.000	KRW	4,688,453	14/03/2024	0	232	232	0.10
	Pay	SET 50 Index	178,800	0.000	THB	154,546	28/03/2024	0	(46)	(46)	(0.02)
								\$ 0	\$ 506	\$ 506	0.21

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 11,915	\$ 7,892	\$ 0	\$ (240)	\$ (240)	(0.10)
	03/2024	CNH 1,253	174	0	(3)	(3)	0.00
BOA	01/2024	AUD 527	348	0	(11)	(11)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024 01/2024	HUF 170,656 ¥ 775,988	\$ 469 5,258	\$ 0 0	\$ (23) (249)	\$ (23) (249)	(0.01) (0.10)
	01/2024	NOK 7,183	676	0	(32)	(32)	(0.01)
	01/2024 01/2024	PLN 24,665 SEK 46	5,660 4	0	(610) 0	(610) 0	(0.25) 0.00
	01/2024 01/2024	TRY 529 \$ 22	18 HUF 7,929	0	0	0 1	0.00 0.00
	01/2024	127	PLN 533	9	0	9	0.00
	03/2024 03/2024	CNH 83,967 IDR 151,302,556	\$ 11,620 9,811	0	(239) 0	(239) 0	(0.10) 0.00
	03/2024	KRW 2,843,500	2,200	0	(3)	(3)	0.00
BPS	03/2024 01/2024	PHP 2,359 AUD 222	42 146	0	0 (5)	0 (5)	0.00 0.00
	01/2024 01/2024	CAD 305 € 1,295	224 1,413	0	(7) (18)	(7) (18)	0.00 (0.01)
	01/2024	£ 1,415	1,795	0	(9)	(9)	0.00
	01/2024 01/2024	HUF 8,825 ¥ 463,700	26 3,154	0	0 (137)	0 (137)	0.00 (0.06)
	01/2024	NZD 16,552	10,178	0	(302)	(302)	(0.13)
	01/2024 01/2024	\$ 125 66	AUD 184 CAD 88	0 1	0	0 1	0.00 0.00
	01/2024 01/2024	940 164	€ 857 £ 128	9 0	(2) (1)	7 (1)	0.00 0.00
	01/2024	482	¥ 70,667	20	0	20	0.01
	01/2024 01/2024	33,791 25,124	MXN 619,708 NZD 40,300	2,639 392	0	2,639 392	1.10 0.16
	01/2024	75	PLN 318	5	0	5	0.00
	01/2024 03/2024	ZAR 16,583 CNH 3,747	\$ 895 521	0	(11) (9)	(11) (9)	0.00 0.00
	03/2024 03/2024	COP 85,863 HUF 313,748	21 900	0	(1)	(1)	0.00 0.00
	03/2024	TWD 104,774	3,319	Ö	(153)	(153)	(0.06)
	03/2024 03/2024	\$ 1,162 9,400	AUD 1,700 CAD 12,480	1 75	0	1 75	0.00 0.03
	03/2024	12,664	CNH 89,528	0	(19)	(19)	(0.01)
	03/2024 03/2024	64 2,130	IDR 990,380 ILS 7,703	0 14	0	0 14	0.00 0.01
	03/2024 03/2024	795 1,500	INR 66,475 MXN 25,816	1 6	0	1 6	0.00 0.00
	03/2024	1,900	NOK 19,541	27	0	27	0.01
BRC	03/2024 01/2024	2,886 CAD 6,871	NZD 4,600 \$ 5,053	27 0	0 (159)	27 (159)	0.01 (0.07)
	01/2024 01/2024	£ 12 PLN 602	16 138	0	0 (15)	0 (15)	0.00 (0.01)
	01/2024	TRY 207	7	0	0	0	0.00
	01/2024 01/2024	\$ 9,245 1,184	AUD 13,721 BRL 5,878	120 26	0	120 26	0.05 0.01
	01/2024	43	CAD 58	1	0	1	0.00
	01/2024 01/2024	81 88	HUF 29,681 ¥ 12,800	5 3	0	5 3	0.00 0.00
	01/2024 01/2024	111 1,407	MXN 1,951 PLN 6,074	4 137	0	4 137	0.00 0.06
	01/2024	5	TRY 138	0	0	0	0.00
	01/2024 02/2024	119 7	ZAR 2,281 TRY 210	6 0	0	6 0	0.00 0.00
	03/2024	CLP 2,686	\$ 3	0	0	0	0.00
	03/2024 03/2024	£ 1,375 HKD 2,567	1,751 329	0	(2) 0	(2) 0	0.00 0.00
	03/2024 03/2024	THB 106 TWD 93,563	3 3,102	0 2	0	0 2	0.00 0.00
	03/2024	\$ 885	ILS 3,200	6	0	6	0.00
СВК	06/2024 01/2024	KRW 1,633,898 COP 34,622,924	\$ 1,252 8,799	0	(20) (139)	(20) (139)	(0.01) (0.06)
	01/2024 01/2024	MXN 9,374 NZD 11,348	534 7,005	0	(17) (180)	(17) (180)	(0.01) (0.07)
	01/2024	PLN 3,010	708	0	(57)	(57)	(0.02)
	01/2024 01/2024	\$ 98 3,374	AUD 146 BRL 16,428	2 8	0	2 8	0.00 0.00
	01/2024	17,781	CHF 15,371	491	0	491	0.20
	01/2024 01/2024	17,416 158	COP 69,387,508 € 144	461 1	0	461 1	0.19 0.00
	01/2024 01/2024	31,212 32	£ 24,568 HUF 11,219	108 0	0	108 0	0.04 0.00
	01/2024	90	MXN 1,555	1	0	1	0.00
	01/2024 01/2024	107 30	PLN 433 SEK 310	3	0	3 0	0.00 0.00
	01/2024	154	ZAR 2,899	5	0	5	0.00
	01/2024 03/2024	ZAR 9,717 IDR 48,474,960	\$ 528 3,120	0	(3) (24)	(3) (24)	0.00 (0.01)
	03/2024 03/2024	ILS 13,558 \$ 14	3,724 BRL 71	0	(50) 0	(50) 0	(0.02) 0.00
	03/2024	2,596	IDR 40,022,615	0	(1)	(1)	0.00
	03/2024	10,500	INR 874,787	0	(24)	(24)	(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024 03/2024	\$ 9,800 6,700	KRW 12,649,854	\$ 2 98	\$ (2) 0	\$ 0 98	0.00 0.04
	03/2024	6,790 1,651	PEN 25,562 PLN 6,561	16	0	16	0.04
	04/2024 04/2024	BRL 16,594 ILS 100	\$ 3,374 28	0	(14) 0	(14) 0	(0.01) 0.00
	06/2024	KRW 6,296	5	0	0	0	0.00
DUB	01/2024 02/2024	\$ 1,085 3,801	PLN 4,291 BRL 18,644	6 31	0	6 31	0.00 0.01
	03/2024	CNH 15,003	\$ 2,082	0	(37)	(37)	(0.02)
	03/2024	SGD 4,133	3,122	0	(22)	(22)	(0.01)
	03/2024 03/2024	\$ 614 40	CZK 13,719 SGD 53	0	(2) 0	(2) 0	0.00 0.00
CIM	06/2024	KRW 1,766,386	\$ 1,357	0	(18)	(18)	(0.01)
GLM	01/2024 01/2024	BRL 2,899 CAD 31,250	590 23,006	0	(6) (695)	(6) (695)	0.00 (0.29)
	01/2024	CHF 7,485	8,541	0	(357)	(357)	(0.15)
	01/2024 01/2024	¥ 1,241,082 MXN 203,083	8,440 11,577	0	(369) (361)	(369) (361)	(0.15) (0.15)
	01/2024	NOK 889	83	0	(5)	(5)	0.00
	01/2024 01/2024	\$ 59 100	€ 54 HUF 37,550	0 8	0	0 8	0.00 0.00
	01/2024	71 TDV 564	ZAR 1,341	3	0	3	0.00
	02/2024 03/2024	TRY 564 CNH 1,839	\$ 18 255	0	0 (5)	0 (5)	0.00 0.00
	03/2024	IDR 33,872	2	0	0	0	0.00
	03/2024 03/2024	\$ 1,000 28	BRL 4,867 CZK 636	0	(5) 0	(5) 0	0.00 0.00
	03/2024	850	IDR 13,088,340	0	(2)	(2)	0.00
JPM	01/2024 01/2024	BRL 19,415 HUF 42,863	\$ 3,854 121	0	(143) (3)	(143) (3)	(0.06) 0.00
	01/2024	MXN 3,460	196	0	(7)	(7)	0.00
	01/2024 01/2024	PLN 932 \$ 4,011	213 MXN 68,960	0 43	(24) 0	(24) 43	(0.01) 0.02
	01/2024	3,551	PLN 15,503	391	0	391	0.16
	01/2024 01/2024	3 56	TRY 82 ZAR 1,069	0 2	0	0 2	0.00 0.00
	02/2024	INR 994,748	\$ 11,907	0	(20)	(20)	(0.01)
	02/2024 03/2024	\$ 1,731 CNH 20,429	RON 7,870 \$ 2,833	16 0	0 (52)	16 (52)	0.01 (0.02)
	03/2024	ILS 11,041	3,024	0	(49)	(49)	(0.02)
	03/2024 03/2024	TWD 120,153 \$ 2,600	3,865 CHF 2,197	0 30	(117) 0	(117) 30	(0.05) 0.01
	03/2024	434	IDR 6,707,489	1	0	1	0.00
	03/2024 03/2024	6,185 2,200	ILS 22,278 ¥ 307,597	16 8	0	16 8	0.01 0.00
	06/2024	KRW 1,577,864	\$ 1,217	0	(12)	(12)	(0.01)
MBC	01/2024 01/2024	AUD 5,068 € 5,636	3,360 6,197	0	(98) (31)	(98) (31)	(0.04) (0.01)
	01/2024	HUF 66,573	181	0	(10)	(10)	0.00
	01/2024 01/2024	\$ 1,064 661	AUD 1,571 € 606	8	0	8 9	0.00 0.00
	01/2024	271	£ 214	9 2	0	2	0.00
	01/2024 01/2024	421 134	¥ 60,300 MXN 2,486	7 13	0	7 13	0.00 0.01
	01/2024	43	PLN 184	3	0	3	0.00
	03/2024 03/2024	HKD 1,124 TWD 37,987	\$ 144 1,204	0	0 (55)	0 (55)	0.00 (0.02)
	03/2024	\$ 8,921	CNH 63,291	19	0	19	0.01
	03/2024 03/2024	217 1,379	HKD 1,692 IDR 21,255,709	0	0 (1)	0 (1)	0.00 0.00
	03/2024	7,222	PHP 404,156	73	0	73	0.03
MYI	01/2024 01/2024	€ 13 £ 172	\$ 15 216	0	0 (3)	0 (3)	0.00 0.00
	01/2024	HUF 145,049	388	0	(30)	(30)	(0.01)
	01/2024 01/2024	¥ 1,623,433 MYR 25,123	11,019 5,384	0	(503) (99)	(503) (99)	(0.21) (0.04)
	01/2024	\$ 40,002	CAD 53,543	609	0	609	0.25
	01/2024 01/2024	20 590	€ 18 £ 462	0	0 (1)	0 (1)	0.00 0.00
	01/2024	88	HUF 31,368	2	0	2	0.00
	01/2024 01/2024	53 4,651	MXN 914 NOK 48,165	1 93	0	1 93	0.00 0.04
	01/2024	397	PLN 1,625	16	0	16	0.01
	01/2024 01/2024	137 ZAR 8,076	ZAR 2,549 \$ 434	2 0	0 (7)	2 (7)	0.00 0.00
	03/2024	CNH 1,429	198	0	(4)	(4)	0.00
	03/2024 03/2024	CZK 3,693 HUF 319,594	165 900	0	0 (16)	0 (16)	0.00 (0.01)
	03/2024	IDR 11,077,534	720	1	0	1	0.00
	03/2024 03/2024	\$ 2,628 9,415	AUD 3,900 BRL 46,914	40 185	0	40 185	0.02 0.08
	03/2024	4,700	CAD 6,197	5	0	5	0.00
	03/2024	388	IDR 5,965,505	0	(1)	(1)	0.00

# Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024	\$ 1,000	NOK 10,089	\$ 0	\$ (5)	\$ (5)	0.00
	06/2024	KRW 1,015,778	\$ 781	0	(10)	(10)	0.00
RBC	04/2024	MXN 371,328	20,991	0	(557)	(557)	(0.23)
RYL	01/2024	\$ 77	CAD 103	1	O O	1	0.00
	01/2024	8,998	€ 8,222	87	0	87	0.04
	01/2024	33,134	¥ 4,778,400	780	0	780	0.32
SCX	01/2024	£5,666	\$ 7,167	0	(56)	(56)	(0.02)
	01/2024	SEK 70,168	6,756	0	(208)	(208)	(0.09)
	01/2024	TRY 72	2	0	0	0	0.00
	03/2024	CNH 3,455	477	0	(11)	(11)	0.00
	03/2024	HKD 22,032	2,826	0	0	0	0.00
	03/2024	THB 243,851	7,055	0	(137)	(137)	(0.06)
	03/2024	TWD 33,695	1,067	0	(49)	(49)	(0.02)
	03/2024	\$ 3,429	CNH 24,768	70	0	70	0.03
	03/2024	111	IDR 1,696,780	0	(1)	(1)	0.00
	06/2024	KRW 2,423,665	\$ 1,867	0	(20)	(20)	(0.01)
SOG	02/2024	RON 8,000	1,744	0	(31)	(31)	(0.01)
	03/2024	TWD 34,680	1,101	0	(48)	(48)	(0.02)
SSB	01/2024	CLP 2,566,931	2,904	0	(33)	(33)	(0.01)
	01/2024	£ 2,706	3,415	0	(35)	(35)	(0.01)
	03/2024	CLP 1,602,026	1,797	0	(30)	(30)	(0.01)
	03/2024	\$ 1,500	COP 5,997,000	24	0	24	0.01
	03/2024	1,013	NZD 1,600	0	0	0	0.00
TOR	01/2024	HUF 60,856	\$ 163	0	(12)	(12)	(0.01)
	01/2024	\$ 8	PLN 33	0	0	0	0.00
	03/2024	CNH 5,100	\$ 706	0	(14)	(14)	(0.01)
=	03/2024	\$ 53	SGD 70	0	0	0	0.00
UAG	01/2024	AUD 4,097	\$ 2,718	0	(78)	(78)	(0.03)
	01/2024	CAD 13,971	10,300	0	(297)	(297)	(0.12)
	01/2024	£ 1,756	2,221	0	(17)	(17)	(0.01)
	01/2024	¥ 1,508,891	10,300	0	(410)	(410)	(0.17)
	01/2024	NOK 40,805	3,825	0	(193)	(193)	(0.08)
	01/2024	SEK 29,448	2,853	0	(69)	(69)	(0.03)
	01/2024	\$ 14,707	SEK 150,115	192	0	192	0.08
	01/2024	ZAR 16,616	\$ 870	0	(37)	(37)	(0.02)
	03/2024	\$ 6,600	CAD 8,816	93	0	93	0.04
				\$ 7,624	\$ (8,319)	\$ (695)	(0.29)

### HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 135	\$ 148	\$ 0	\$ (2)	\$ (2)	0.00
	01/2024	\$ 539	€ 495	8	0	8	0.00
CBK	01/2024	€ 101	\$ 111	0	(1)	(1)	0.00
MBC	01/2024	10	11	0	0	0	0.00
	01/2024	\$ 6,980	€ 6,351	37	0	37	0.02
MYI	01/2024	6,669	6,068	35	0	35	0.01
UAG	01/2024	6,601	6,001	30	0	30	0.01
				\$ 110	\$ (3)	\$ 107	0.04

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	£ 1,314	\$ 1,663	\$ 0	\$ (13)	\$ (13)	(0.01)
	01/2024	\$ 127	£ 101	1	0	1	0.00
CBK	01/2024	45	36	0	0	0	0.00
GLM	01/2024	167	131	0	0	0	0.00
MBC	01/2024	£ 95	\$ 121	0	0	0	0.00
	01/2024	\$ 72	£ 56	0	0	0	0.00
MYI	01/2024	1,632	1,285	7	(1)	6	0.00
SCX	01/2024	19,665	15,545	153	(1)	152	0.07
SSB	01/2024	19,958	15,817	208	0	208	0.09
UAG	01/2024	19,929	15,747	146	0	146	0.06
				\$ 515	\$ (15)	\$ 500	0.21
Total OTC Financial Derivative Instru	ıments					\$ (90)	(0.04)
Total Investments						\$ 241,806	100.61
Other Current Assets & Liabilities						\$ (1,460)	(0.61)
Net Assets						\$ 240,346	100.00

### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Affiliated to the Fund.
- (d) Restricted Securities (31 December 2022: 0.21%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Deutsche Bank AG	0.898%	28/05/2024	31/03/2023 - 31/05/2023	\$ 2,458	\$ 2,456	1.02

Cash of \$21,778 (31 December 2022: \$21,987) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$4,760 (31 December 2022: \$6,601) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 203,304	\$ 0	\$ 203,304
Investment Funds	1,691	21,949	0	23,640
Repurchase Agreements	0	18,466	0	18,466
Financial Derivative Instruments <sup>(3)</sup>	1,550	(5,154)	0	(3,604)
Totals	\$ 3,241	\$ 238,565	\$ 0	\$ 241,806

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 335,879	\$ 0	\$ 335,879
Investment Funds	10,879	30,814	0	41,693
Repurchase Agreements	0	27,452	0	27,452
Financial Derivative Instruments(3)	467	(2,020)	0	(1,553)
Deposits with Credit Institutions	0	600	0	600
Totals	\$ 11,346	\$ 392,725	\$ 0	\$ 404,071

Ouated Drices

- $^{(1)}$  See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		1	As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
AZD	\$ (243)	\$ 260	\$ 17	\$ N/A	\$ N/A	\$ N/A
BOA	(1,323)	1,370	47	(475)	490	15
BPS	2,550	(2,380)	170	(159)	380	221
BRC	102	(80)	22	(2,750)	2,340	(410)
CBK	684	(830)	(146)	1,779	(2,180)	(401)
CKL	N/A	N/A	N/A	22	0	22
CLY	N/A	N/A	N/A	157	0	157
DUB	(42)	80	38	N/A	N/A	N/A
GLM	(1,794)	1,680	(114)	(251)	330	79
GST	(293)	270	(23)	(299)	261	(38)
HUS	N/A	N/A	N/A	267	(260)	7
IND	N/A	N/A	N/A	(8)	0	(8)
JPM	80	(100)	(20)	153	(390)	(237)
MBC	(24)	0	(24)	931	(880)	51
MEI	506	(690)	(184)	(165)	450	285
MYC	N/A	N/A	N/A	204	0	204
MYI	316	(550)	(234)	(99)	120	21
RBC	(557)	330	(227)	(69)	50	(19)
RYL	868	(940)	(72)	(21)	0	(21)
SCX	(309)	360	51	1,408	(1,310)	98

		As at 31-Dec-2023			As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>		
SOG	\$ (79)	\$ 0	\$ (79)	\$ 1	\$ 0	\$ 1		
SSB	134	(270)	(136)	38	0	38		
TOR	(26)	60	34	(1,737)	1,620	(117)		
UAG	(640)	350	(290)	(761)	560	(201)		

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	56.26	28.54
Transferable securities dealt in on another regulated market*	28.33	48.50
Investment funds	9.84	9.56
Repurchase agreements	7.68	6.30
Financial derivative instruments dealt in on a regulated market	0.48	0.13
Centrally cleared financial derivative instruments	(1.94)	(0.06)
OTC financial derivative instruments	(0.04)	(0.42)
Certificates of deposit	N/A	0.14

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	57.56	39.15
Municipal Bonds & Notes	N/A	0.23
U.S. Government Agencies	14.95	1.39
Non-Agency Mortgage-Backed Securities	0.50	0.45
Asset-Backed Securities	5.59	1.06
Sovereign Issues	1.89	0.53
Short-Term Instruments	4.10	34.23
Investment Funds	9.84	9.56
Repurchase Agreements	7.68	6.30
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.48	0.13
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Sell Protection	0.31	0.09
Interest Rate Swaps	(2.25)	(0.15)
OTC Financial Derivative Instruments		
Interest Rate Swaps	(0.21)	0.04
Total Return Swaps on Indices	0.21	(0.04)
Forward Foreign Currency Contracts	(0.29)	(1.20)
Hedged Forward Foreign Currency Contracts	0.25	0.78
Certificates of Deposit	N/A	0.14
Other Current Assets & Liabilities	(0.61)	7.31
Net Assets	100.00	100.00

PAR DESCRIPTION (0005)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	P) DESCRIPTION (000)		NET
TRANSFERABLE SECURITIES AUSTRALIA			LVMH Moet Hennessy Louis Vu 3.250% due 07/09/2029	itton SE € 1,600 \$	1,414	0.39	Kennedy Wilson Europe Real Estate Ltd. 3.250% due 12/11/2025 € 1,40 Total Jersey, Channel Islands	0 \$ 1,103	0.31
CORPORATE BONDS & NOTES  Australia & New Zealand Banking Group Lt 5.850% due 04/12/2026 £ 1,500		0.42	Orange S.A. 5.625% due 23/01/2034 8.125% due 20/11/2028	f 600 600	653 705		LUXEMBOURG	9,409	2.01
CANADA CORPORATE BONDS & NOTES			Suez SACA 6.625% due 05/10/2043 Worldline S.A.	500	582		CORPORATE BONDS & NOTES  Aroundtown S.A. 3.625% due 10/04/2031	0 281	0.08
<b>Royal Bank of Canada</b> 5.000% due 24/01/2028 1,700	1,720	0.47	4.125% due 12/09/2028 Total France	€ 1,000 _ -	860 23,180		CPI Property Group S.A. 2.750% due 22/01/2028 10 Cromwell Ereit Lux Finco SARL	0 70	0.02
SOVEREIGN ISSUES			GERMANY				2.125% due 19/11/2025 € 1,30	0 1,064	0.29
CPPIB Capital, Inc. 6.000% due 07/06/2025 1,700 Total Canada	1,728 3,448		Deutsche Bahn Finance GmbH 1.375% due 07/07/2025	£ 300	286		Logicor Financing SARL 2.750% due 15/01/2030 £ 1,80 Nestle Finance (14/2020)	·	0.41
CAYMAN ISLANDS CORPORATE BONDS & NOTES			1.875% due 13/02/2026 <b>Deutsche Bank AG</b> 1.875% due 22/12/2028	1,700	1,476	0.41	5.125% due 07/12/2038 80 P3 Group SARL 1.625% due 26/01/2029 € 50		0.24
Southern Water Services Finance Ltd. 2.375% due 28/05/2028 200		0.05	6.125% due 12/12/2030 DVI Deutsche Vermoegens- & Immobilienverwaltungs Gml		203		Prologis International Funding S.A. 2.750% due 22/02/2032 £ 20 Total Luxembourg		0.05
6.192% due 31/03/2029 1,100 _ Total Cayman Islands	1,150 1,325		2.500% due 25/01/2027 NRW Bank	€ 100	75	0.02	MEXICO		
CZECH REPUBLIC CORPORATE BONDS & NOTES			5.375% due 22/07/2026	£ 2,800 _	2,880 <b>5,397</b>		SOVEREIGN ISSUES  Mexico Government International Bond	0 201	0.11
EP Infrastructure A/S	2.005	0.50	SOVEREIGN ISSUES				5.625% due 19/03/2114 50 NETHERLANDS	0	0.11
1.816% due 02/03/2031 € 3,100 DENMARK	2,085	0.58	State of Saxony-Anhalt 2.125% due 16/12/2024 Total Germany	600 _	583 5,980		CORPORATE BONDS & NOTES Brenntag Finance BV		
CORPORATE BONDS & NOTES  Danske Bank A/S			IRELAND	_			0.500% due 06/10/2029 € 50	0 371	0.10
4.625% due 13/04/2027 f 600 <b>Orsted A/S</b>		0.16	ASSET-BACKED SECURITIES Toro European CLO DAC				Cooperatieve Rabobank UA 1.875% due 12/07/2028 f 80 4.625% due 23/05/2029 2,00	0 1,942	0.20 0.54
2.500% due 16/05/2033 1,500 4.875% due 12/01/2032 1,400 5.125% due 13/09/2034 1,400	1,220 1,393 1,396	0.38	4.908% due 12/01/2032  CORPORATE BONDS & NOTES	€ 3,600 _	3,095	0.86	5.250% due 14/09/2027 95 E.ON International Finance BV 4.750% due 31/01/2034 1,00		0.27
Total Denmark	4,605		GE Capital UK Funding Unlimite 5.875% due 18/01/2033		753	0.21	<b>Enel Finance International NV</b> 2.875% due 11/04/2029 2,10	0 1,928	0.53
CORPORATE BONDS & NOTES			<b>Zurich Finance Ireland Designa</b> 5.125% due 23/11/2052	ted Activity 500	483 1,236		5.750% due 14/09/2040 1,40 ING Groep NV 1.125% due 07/12/2028 1,50	·	0.41
Metso Oyj 4.375% due 22/11/2030 € 300	269	0.07	Total Ireland	-		1.20	6.250% due 20/05/2033 70 <b>Koninklijke KPN NV</b> 0.875% due 14/12/2032 € 30		0.20
SOVEREIGN ISSUES Kuntarahoitus Oyj			ITALY				Mercedes-Benz International Finance BV	/	
5.125% due 22/07/2027 £ 1,600 Total Finland	1,658 1,927		CORPORATE BONDS & NOTES  Banca Monte dei Paschi di Sier  6.750% due 05/09/2027		1,089	0.30	5.625% due 17/08/2026 £ 1,10 Sagax Euro MTN NL BV 1.000% due 17/05/2029 € 1,30	·	0.31
FRANCE CORPORATE BONDS & NOTES			Intesa Sanpaolo SpA 6.625% due 31/05/2033	£ 1,200	1,270		<b>Sandoz Finance BV</b> 4.220% due 17/04/2030 40	0 360	0.10
<b>AXA S.A.</b> 5.453% due 04/03/2026 (c) 850	841	0.23	Nexi SpA 2.125% due 30/04/2029 Telecom Italia SpA	€ 1,700	1,304	0.36	Toyota Motor Finance Netherlands BV 4.625% due 08/06/2026 £ 70 Volkswagen Financial Services NV	0 702	0.19
<b>Banque Federative du Credit Mutuel S.A.</b> 4.875% due 25/09/2025 1,200	1,200	0.33	7.875% due 31/07/2028 Total Italy	1,100 _	1,061 4,724		0.875% due 20/02/2025 40 1.625% due 10/02/2024 10 2.125% due 18/01/2028 1,30	0 100	0.11 0.03 0.32
BNP Paribas S.A. 1.250% due 13/07/2031 500 2.875% due 24/02/2029 3,000	390 2,740	0.11 0.76	JERSEY, CHANNEL ISLANDS				5.875% due 23/05/2029 2,10 <b>Wintershall Dea Finance BV</b>	0 2,176	0.60
5.750% due 13/06/2032 1,100 6.000% due 18/08/2029 500 BPCE S.A.	1,162 529	0.32 0.15	CORPORATE BONDS & NOTES  AA Bond Co. Ltd. 7.375% due 31/07/2050	£ 800	801	0.22	1.823% due 25/09/2031 € 1,40	0 1,044 18,596	0.29 5.15
6.125% due 24/05/2029 1,300	1,348	0.37	CPUK Finance Ltd.				SOVEREIGN ISSUES		
Credit Agricole S.A. 4.875% due 23/10/2029 700 5.750% due 29/11/2027 1,400 6.375% due 14/06/2031 700	1,434	0.20 0.40 0.21	5.876% due 28/08/2027 <b>Gatwick Funding Ltd.</b> 2.500% due 15/04/2032 4.625% due 27/03/2036	430 600 1,400	528 1,345	0.15	Nederlandse Waterschapsbank NV 5.375% due 07/06/2032 £ 1,00 Total Netherlands	0 <u>1,105</u> 19,701	0.31 5.46
Electricite de France S.A. 5.500% due 25/01/2035 1,200 5.500% due 27/03/2037 3,900	1,214 3,880	0.34	Heathrow Funding Ltd. 2.625% due 16/03/2028	700	623	0.17	NORWAY CORPORATE BONDS & NOTES		
5.500% due 17/10/2041 1,000 6.125% due 02/06/2034 400	986	0.27 0.12	2.750% due 13/10/2031 5.875% due 13/05/2043 6.450% due 10/12/2033	1,000 800 1,200	907 866 1,332	0.24	DNB Bank ASA 2.625% due 10/06/2026 70	0 676	0.19
<b>Kering S.A.</b> 5.000% due 23/11/2032 600 5.125% due 23/11/2026 700		0.17 0.20	HSBC Bank Capital Funding Ste 5.844% due 05/11/2031 (c)	erling LP 1,400	1,463	0.41	<b>Equinor ASA</b> 6.875% due 11/03/2031 1,00 Total Norway		0.32

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAI DESCRIPTION (0005		NET
SINGAPORE	(cocc)	(3333)			£ 200 \$	189	0.05	Manchester Airport Group Funding PLC	, (,	
CORPORATE BONDS & NOTES	S			6.369% due 31/01/2031 7.090% due 06/11/2029	1,500 2,650	1,559 2,825		6.125% due 30/09/2041 £ 800	\$ 891	0.25
DBS Bank Ltd.	C 200 f	200	0.00	8.407% due 14/11/2032	300		0.09	Metropolitan Housing Trust Ltd. 1.875% due 28/07/2036 1,800	1 290	0.36
5.851% due 17/11/2026	£ 200 \$	200	0.06	Berkeley Group PLC 2.500% due 11/08/2031	1,200	020	0.26	Mitchells & Butlers Finance PLC	,	
SPAIN				Beyond Housing Ltd.	1,200	323	0.20	6.013% due 15/12/2030 404 6.135% due 15/12/2030 \$ 1,070		0.11
CORPORATE BONDS & NOTES	S			2.125% due 17/05/2051	250	150	0.04	Morhomes PLC	113	0.22
Abertis Infraestructuras S.A. 3.375% due 27/11/2026	200	191	0.05	BG Energy Capital PLC 2.250% due 21/11/2029	€ 1,146	944	0.26	3.400% due 19/02/2040 £ 1,100	901	0.25
Banco Santander S.A.				5.000% due 04/11/2036	£ 300		0.09	Motability Operations Group PLC 2.125% due 18/01/2042 950	654	0.18
1.500% due 14/04/2026 CaixaBank S.A.	700	646	0.18	Blend Funding PLC 3.459% due 21/09/2049	800	639	0.18	3.625% due 10/03/2036 1,250	1,139	0.32
1.500% due 03/12/2026	500	466	0.13	BP Capital Markets PLC	000	033	0.10	5.625% due 29/11/2030 100 5.625% due 11/09/2035 1,100		0.03
International Consolidated Air			0.20	5.773% due 25/05/2038	600	657	0.18	National Gas Transmission PLC		0.40
3.750% due 25/03/2029 Lorca Telecom Bondco S.A.	€ 1,100	927	0.26	British Land Co. PLC 2.375% due 14/09/2029	2,100	1,816	0.50	1.375% due 07/02/2031 800 National Grid Electricity Distribution Eas:		0.18
4.000% due 18/09/2027	400 _	339		British Telecommunications PLC	,			1.750% due 09/09/2031 400		0.09
Total Spain	_	2,569	0.71	6.375% due 23/06/2037 Cadent Finance PLC	1,000	1,097	0.30	National Grid Electricity Distribution Wes 5.750% due 16/04/2032 1,600		<b>ds PLC</b> 0.47
SUPRANATIONAL				2.250% due 10/10/2035	900		0.19	National Grid Electricity Transmission PL	,	0.47
CORPORATE BONDS & NOTES	S			2.625% due 22/09/2038 5.750% due 14/03/2034	950 500		0.19 0.14	1.125% due 07/07/2028 1,400 2.000% due 16/09/2038 1,600	,	0.34
Asian Development Bank 6.125% due 15/08/2025	£ 2 EE0	2 6 1 0	0.72	Clarion Funding PLC	500			2.000% due 16/09/2038 1,600 2.750% due 06/02/2035 900		0.30
Council Of Europe Developmer	£ 2,550 nt Bank	2,610	0.72	1.875% due 22/01/2035 3.125% due 19/04/2048	1,000 300		0.21 0.06	Nationwide Building Society	1 100	0.20
1.250% due 15/09/2026	1,250	1,162	0.32	Compass Group PLC	300	210	0.00	5.890% due 24/10/2030 1,400 6.178% due 07/12/2027 1,200		0.39
European Investment Bank 0.750% due 15/11/2024	1,700	1,641	0.46	4.375% due 08/09/2032	1,100	1,111	0.31	NatWest Group PLC	,	
3.750% due 07/12/2027	1,350	1,350	0.37	<b>Derwent London PLC</b> 1.875% due 17/11/2031	1,500	1,196	0.33	2.057% due 09/11/2028 1,800 2.875% due 19/09/2026 500		0.44
4.500% due 07/06/2029 International Bank for Reconst	1,000	1,044 evelonma		Diageo Finance PLC	,	•		3.125% due 28/03/2027 500	475	0.13
5.750% due 07/06/2032	2,400	2,741		2.750% due 08/06/2038 ENW Finance PLC	1,700	1,379	0.38	3.619% due 29/03/2029 900 7.416% due 06/06/2033 600		0.23
International Development Ass		963	0.27	1.415% due 30/07/2030	400	334	0.09	NatWest Markets PLC	4.070	
0.750% due 21/09/2028 International Finance Corp.	1,100	903	0.27	4.893% due 24/11/2032	1,700	1,748	0.48	6.375% due 08/11/2027 1,300 NIE Finance PLC	1,3/2	0.38
0.750% due 22/07/2027	1,500 _	1,348		GlaxoSmithKline Capital PLC 1.625% due 12/05/2035	2,100	1,608	0.44	5.875% due 01/12/2032 1,100	1,190	0.33
Total Supranational	-	12,859	3.56	Grainger PLC				Northern Gas Networks Finance PLC 4.875% due 15/11/2035 250	246	0.07
SWEDEN				3.000% due 03/07/2030 3.375% due 24/04/2028	1,215 400	1,043 370	0.29	5.625% due 23/03/2040 50		0.07
CORPORATE BONDS & NOTES	S			Greene King Finance PLC				Northern Powergrid Yorkshire PLC	205	0.00
Investor AB 5.500% due 05/05/2037	1,100	1,199	U 33	3.593% due 15/03/2035 4.064% due 15/03/2035	351 195		0.09	4.375% due 05/07/2032 300 5.125% due 04/05/2035 200		0.08 0.06
Tele2 AB	1,100	1,133	0.55	5.106% due 15/03/2034	514		0.14	Northumbrian Water Finance PLC 4.500% due 14/02/2031 1.000	066	0.27
0.750% due 23/03/2031	€ 500 _	364		5.318% due 15/09/2031 Haleon UK Capital PLC	1,315	1,291	0.36	4.500% due 14/02/2031 1,000 5.625% due 29/04/2033 883		
Total Sweden	_	1,563	0.43	2.875% due 29/10/2028	1,450	1,369		Notting Hill Genesis	F10	0.14
SWITZERLAND				3.375% due 29/03/2038 HSBC Holdings PLC	1,100	941	0.26	2.000% due 03/06/2036 700 3.750% due 20/12/2032 300		0.14
CORPORATE BONDS & NOTES	S			3.000% due 29/05/2030	1,700	1,530		Pacific Quay Finance PLC	456	
Credit Suisse AG 7.750% due 10/03/2026	£ 1,400	1,475	0.41	6.000% due 29/03/2040 6.800% due 14/09/2031	978 1,100	986 1,188	0.27 0.33	5.565% due 25/07/2034 150 Paragon Treasury PLC	156	0.04
UBS Group AG				InterContinental Hotels Group PLO				2.000% due 07/05/2036 100	72	0.02
2.125% due 15/11/2029 6.327% due 22/12/2027	1,500 \$ 1,500	1,332 1,213		2.125% due 24/08/2026 3.375% due 08/10/2028	1,000 800		0.26 0.21	<b>Peabody Capital PLC</b> 3.250% due 14/09/2048 900	667	0.18
Total Switzerland	, ,,,,,,,,	4,020		International Distributions Service	es PLC			Places for People Homes Ltd.	007	0.10
UNITED KINGDOM				7.375% due 14/09/2030 John Lewis PLC	500	530	0.15	3.625% due 22/11/2028 900 5.875% due 23/05/2031 568		0.24
CORPORATE BONDS & NOTES	S			4.250% due 18/12/2034	1,344	978	0.27	Places for People Treasury PLC	390	0.16
3i Group PLC				6.125% due 21/01/2025	600	599	0.17	2.500% due 26/01/2036 800	604	0.17
3.750% due 05/06/2040	£ 850	685	0.19	<b>Karbon Homes Ltd.</b> 3.375% due 15/11/2047	400	321	0.09	Platform HG Financing PLC 1.926% due 15/09/2041 100	68	0.02
Anchor Hanover Group 2.000% due 21/07/2051	400	232	0.06	Land Securities Capital Markets P		4 4 4 2	0.22	Prudential Funding Asia PLC		
Anglian Water Services Financi				2.399% due 08/02/2031 4.875% due 15/09/2034	1,251 500	1,143 514	0.32	6.125% due 19/12/2031 580	608	0.17
5.875% due 20/06/2031 Annington Funding PLC	1,400	1,482	0.41	Legal & General Group PLC				<b>Quadgas Finance PLC</b> 3.375% due 17/09/2029 800	710	0.20
2.308% due 06/10/2032	2,000	1,561		5.375% due 27/10/2045 Liberty Living Finance PLC	1,200	1,193	0.33	Reckitt Benckiser Treasury Services PLC	1 225	0.24
3.935% due 12/07/2047	900	703	0.19	3.375% due 28/11/2029	100	92	0.03	5.625% due 14/12/2038 1,100 Riverside Finance PLC	1,235	0.34
Assura Financing PLC 1.625% due 30/06/2033	500	375	0.10	Lloyds Banking Group PLC 2.000% due 12/04/2028	5,100	4,649	1 20	3.875% due 05/12/2044 900	731	0.20
Aviva PLC 5 125% due 04/06/2050	200	101	0.05	8.500% due 27/09/2027 (c)(e)	300		0.08	<b>Rolls-Royce PLC</b> 1.625% due 09/05/2028 € 250	200	0.06
5.125% due 04/06/2050 6.875% due 27/11/2053	200 400		0.05 0.12	London & Quadrant Housing Trust 2.000% due 20/10/2038	t 1,250	OFF	0.24	5.750% due 15/10/2027 £ 900		0.00
6.875% due 20/05/2058	1,600	1,662	0.46	2.000% due 20/10/2038 2.250% due 20/07/2029	400		0.24	<b>Sage Group PLC</b> 1.625% due 25/02/2031 800	657	0.18
Barclays PLC 1.700% due 03/11/2026	400	374	0.10	M&G PLC	400	202	0.11	2.875% due 08/02/2034 1,500		0.16
				5.625% due 20/10/2051	400	382	0.11			

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
Santander UK Group Holdings Pl		t 1.500	0.42	NON-AGENCY MORTGAGE-BA	ACKED SE	CURITIES		Athene Global Funding	C 400	t ארר	0.10
2.421% due 17/01/2029 3.625% due 14/01/2026 7.482% due 29/08/2029	£ 1,700 ± 600 1,800	581 1,959	0.42 0.16 0.54	Alba PLC 5.509% due 15/12/2038 Albion PLC	£ 766 S	746	0.21	1.750% due 24/11/2027 <b>Bank of America Corp.</b> 3.584% due 27/04/2031	£ 400		0.10
Scotland Gas Networks PLC 4.875% due 21/12/2034	300	293	0.08	0.000% due 17/07/2066 Atlas Funding PLC	300	300	0.08	<b>Becton Dickinson &amp; Co.</b> 3.020% due 24/05/2025	1,000	,	0.27
Scottish Hydro Electric Transmis 2.250% due 27/09/2035	sion PLC 1,175	919	0.25	6.120% due 25/07/2058 6.348% due 20/01/2061	898 581	898 584	0.25 0.16	Berkshire Hathaway Finance Corp	).		
Segro PLC 5.750% due 20/06/2035	300	321	0.09	Barley Hill PLC 6.118% due 27/08/2058	534	532	0.16	2.375% due 19/06/2039 Cantor Fitzgerald LP	1,600	,	0.33
Severn Trent Utilities Finance PL	.C			Brants Bridge PLC				7.200% due 12/12/2028 Citigroup, Inc.	\$ 600		0.13
2.000% due 02/06/2040 4.625% due 30/11/2034	600 400	400 392	0.11	6.470% due 12/12/2064 Canada Square Funding PLC	185	186	0.05	1.750% due 23/10/2026 2.750% due 24/01/2024	£ 1,000 650	649	0.26
4.875% due 24/01/2042 5.250% due 04/04/2036	300 1 300	779 311	0.22	6.170% due 17/06/2058 Eurohome UK Mortgages PLC	58	58	0.02	5.150% due 21/05/2026 Comcast Corp.	1,060	1,068	0.29
6.250% due 07/06/2029 Sky Ltd.	1,300	1,395	0.39	5.490% due 15/06/2044 EuroMASTR PLC	63	63	0.02	1.500% due 20/02/2029 1.875% due 20/02/2036	400 1,200		0.10 0.25
4.000% due 26/11/2029 Society of Lloyd's	500	495	0.14	5.531% due 15/06/2040	502	474	0.13	Credit Suisse AG AT1 Claim	\$ 200	19	0.01
4.875% due 07/02/2047  South Eastern Power Networks	500 PLC	485	0.13	Great Hall Mortgages PLC 5.469% due 18/03/2039	174	173	0.05	Digital Stout Holding LLC 3.750% due 17/10/2030	£ 1,675	1,564	0.43
1.750% due 30/09/2034  Southern Electric Power Distribu	3,800	2,886	0.80	5.489% due 18/06/2038 Harbour Energy PLC	2	2		Edison International 7.875% due 15/06/2054	\$ 900	713	0.20
5.500% due 07/06/2032	800	857	0.24	6.120% due 28/01/2054 Hops Hill PLC	300	298	0.08	Fiserv, Inc. 3.000% due 01/07/2031	£ 791	711	0.20
Southern Gas Networks PLC 3.100% due 15/09/2036	1,600	1,286	0.36	6.148% due 27/05/2054 London Wall Mortgage Capital	604 <b>PLC</b>	604	0.17	Ford Motor Credit Co. LLC 6.860% due 05/06/2026	500	517	0.14
<b>Southern Housing</b> 2.375% due 08/10/2036	400	300	0.08	5.970% due 15/05/2051 Ludgate Funding PLC	307	305	0.08	General Motors Financial Co., Inc 5.150% due 15/08/2026	. 500		0.14
Sovereign Housing Capital PLC 2.375% due 04/11/2048	1,000	638	0.18	6.014% due 01/01/2061	1,435	1,387	0.38	Goldman Sachs Group, Inc.			
<b>SW Finance PLC</b> 7.375% due 12/12/2041	1,100	1,181	0.33	Mansard Mortgages PLC 5.989% due 15/12/2049	67	66	0.02	1.875% due 16/12/2030 3.625% due 29/10/2029	1,600 1,175		0.37
Telereal Securitisation PLC 4.974% due 10/12/2033	124	123	0.03	Mortimer BTL PLC 5.920% due 23/06/2053	1,388	1,380	0.38	<b>JPMorgan Chase &amp; Co.</b> 1.895% due 28/04/2033	1,500	1,231	0.34
Tesco Corporate Treasury Service	es PLC			6.269% due 23/03/2054 Permanent Master Issuer PLC	812	813	0.22	MassMutual Global Funding 1.375% due 15/12/2026	1,500	1,377	0.38
1.875% due 02/11/2028 2.750% due 27/04/2030	1,000	883 531	0.24	5.720% due 15/07/2073 Pierpont BTL PLC	600	601	0.17	5.000% due 12/12/2027 McDonald's Corp.	1,500	1,533	0.42
5.500% due 27/02/2035 Tesco Property Finance PLC	300	304	0.08	6.320% due 21/09/2054 Polaris PLC	952	954	0.26	2.950% due 15/03/2034 (f) 3.750% due 31/05/2038	1,400 500		0.34
5.661% due 13/10/2041 5.744% due 13/04/2040	273 960	275 971	0.08	5.985% due 23/12/2058 6.496% due 23/05/2059	654 1,083	653 1,087	0.18 0.30	Metropolitan Life Global Funding 0.625% due 08/12/2027	400	349	0.10
5.801% due 13/10/2040 6.052% due 13/10/2039	274 111	281 116	0.08	Residential Mortgage Securities 6.470% due 20/06/2070		965	0.27	1.625% due 21/09/2029 3.500% due 30/09/2026	400 740	347	0.10
Thames Water Utilities Finance F 2.375% due 22/04/2040	800	493	0.14	Stratton Mortgage Funding PL	С		0.02	5.000% due 10/01/2030 Morgan Stanley	900		0.26
3.500% due 25/02/2028 4.625% due 04/06/2046	1,300 1,000	1,173 796	0.32 0.22	6.069% due 25/09/2051 6.120% due 12/03/2052	61 57		0.02	5.789% due 18/11/2033	600	640	0.18
7.738% due 09/04/2058 8.250% due 25/04/2040	400 500	456 562	0.13 0.16	6.121% due 20/07/2060 Towd Point Mortgage Funding			0.31	Nestle Holdings, Inc. 2.500% due 04/04/2032	750		0.18
<b>Together Housing Finance PLC</b> 4.500% due 17/12/2042	100	92	0.03	6.365% due 20/10/2051 6.571% due 20/07/2045	1,055 208	1,056 209	0.29 0.06	5.125% due 21/09/2032 New York Life Global Funding	700		0.21
<b>TP ICAP Finance PLC</b> 2.625% due 18/11/2028	1,650	1,382	0.38	<b>Twin Bridges PLC</b> 6.070% due 12/03/2055	1,208	1,204	0.33	1.250% due 17/12/2026 4.350% due 16/09/2025	500 1,600	1,594	0.13
Travis Perkins PLC 3.750% due 17/02/2026	600				-	16,820	4.66	4.950% due 07/12/2029  Pacific Life Global Funding	900	935	0.26
Unique Pub Finance Co. PLC		566	0.16	SOVEREIGN ISSUES United Kingdom Gilt				5.000% due 12/01/2028 5.375% due 30/11/2028	1,100 300		0.31
5.659% due 30/06/2027 7.395% due 28/03/2024	792 46	792 46	0.22 0.01	0.125% due 30/01/2026 0.875% due 31/01/2046	11,000 800	10,231 428	2.83 0.12	<b>PacifiCorp</b> 5.500% due 15/05/2054	\$ 900	694	0.19
<b>UNITE Group PLC</b> 3.500% due 15/10/2028	900	856	0.24	1.250% due 31/07/2051 1.500% due 31/07/2053	3,400 10,100	1,812 5,633	0.12 0.50 1.56	Pfizer, Inc. 2.735% due 15/06/2043	£ 1,000		0.21
Weir Group PLC 6.875% due 14/06/2028	900	950	0.26	1.625% due 22/10/2028 (f) 3.500% due 22/10/2025 (f)	12,400 10,500	11,483 10,417	3.18 2.89	Procter & Gamble Co.			
Wellcome Trust Ltd. 1.500% due 14/07/2071	650	293	0.08	3.750% due 29/01/2038 3.750% due 22/07/2052	700 2,300	686	0.19	6.250% due 31/01/2030 Protective Life Global Funding	400		0.12
Workspace Group PLC 2.250% due 11/03/2028	1,000	859	0.24	3.750% due 22/10/2053	9,700	9,063 <b>51,91</b> 4	2.51	5.248% due 13/01/2028 Realty Income Corp.	1,100	1,136	0.31
Yorkshire Building Society				Total United Kingdom	-	189,515		1.750% due 13/07/2033 5.750% due 05/12/2031	825 100		0.17
1.500% due 15/09/2029  Yorkshire Water Finance PLC	800	667	0.18	UNITED STATES				6.000% due 05/12/2039 Time Warner Cable LLC	300	323	0.09
1.750% due 27/10/2032 2.750% due 18/04/2041	949 700	715 485	0.20	CORPORATE BONDS & NOTES	5			5.750% due 02/06/2031 Toyota Motor Credit Corp.	900	901	0.25
5.250% due 28/04/2030 5.500% due 28/04/2035	900 500	900 495	0.25 0.14	<b>Amgen, Inc.</b> 4.000% due 13/09/2029	740	730	0.20	5.625% due 23/10/2028	300	317	0.09
		120,781	33.45	AT&T, Inc. 4.250% due 01/06/2043	1,800	1,560	0.43	Verizon Communications, Inc. 1.875% due 19/09/2030 2.500% due 08/04/2031	500 1,400		0.12
				4.375% due 14/09/2029 7.000% due 30/04/2040	1,000 900	988 1,054	0.27 0.29	3.375% due 27/10/2036	1,200		0.33

### Schedule of Investments UK Corporate Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Walgreens Boots Alliance, Inc. 3.600% due 20/11/2025 Wells Fargo & Co. 2.125% due 24/09/2031 2.500% due 02/05/2029 3.500% due 12/09/2029 Welltower OP LLC 4.800% due 20/11/2028	£ 400 \$ 1,800 2,050 700	382 1,479 1,839 660 503 47,821	0.41 0.51 0.18	U.S. GOVERNMENT AGENCIES Fannie Mae 4.560% due 01/08/2036 6.129% due 01/07/2044 Uniform Mortgage-Backed Secur 4.000% due 01/02/2054 4.500% due 01/02/2054 5.000% due 01/02/2054 5.500% due 01/02/2054	\$ 3 5 3 rity, TBA 1,400 2,680 1,180 3,280	1,040 2,039 916 2,585	0.00 0.00 0.29 0.56 0.25 0.72	SHORT-TERM INSTRUMENT HUNGARY TREASURY BILLS 10.900% due 04/01/2024 (a)(b) HUF 1,02 Total Short-Term Instruments  Total Transferable Securities	21,000 \$	2,313 2,313 2 365,325	0.64 0.64 <b>101.19</b>
NON-AGENCY MORTGAGE-B Deutsche ALT-A Securities, Inc 5.970% due 25/04/2035 Sequoia Mortgage Trust 3.675% due 20/07/2037 Structured Adjustable Rate Mo 6.478% due 25/02/2034 WaMu Mortgage Pass-Through 6.212% due 25/11/2042	ACKED SECU . Mortgage Lo \$ 85 5 ortgage Loan 1	PRITIES  Dan Trus  59  3  Trust  1	0.02 0.00 0.00 0.00	6.000% due 01/02/2054 6.500% due 01/02/2054 U.S. TREASURY OBLIGATIONS U.S. Treasury Notes 3.250% due 31/08/2024 Total United States	4,080 5,480 1,800	3,250 4,405 14,240 1,395 63,526	0.90 1.22 3.94 0.39	INVESTMENT FUNDS  EXCHANGE-TRADED FUNDS  PIMCO ETFs plc - PIMCO Sterling Short Maturity UCITS ETF (d) 17  Total Investment Funds	77,500 _ 4	18,137 E <b>18,137</b>	5.02 <b>5.02</b>

# REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 325	U.S. Treasury Notes 4.875% due 30/11/2025	£ (260)	£ 255	£ 255	0.07
SCX	5.160	29/12/2023	02/01/2024	£ 5,200	United Kingdom Inflation-Linked Gilt				
					3.750% due 22/10/2053	(5,300)	5,200	5,203	1.44
Total Repurcha	se Agreeme	ents				£ (5,560)	£ 5,455	£ 5,458	1.51

<sup>(1)</sup> Includes accrued interest.

### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

#### **FUTURES** Unrealised Expiration # of Appreciation/ % of Description Month Type Contracts (Depreciation) **Net Assets** Euro-Bobl March Futures 03/2024 (27) 27 (0.01)Short 166 £ Euro-Bund 10-Year Bond March Futures 03/2024 19 0.01 Long Euro-Buxl 30-Year Bond March Futures 03/2024 19 (148)(0.04)Short Euro-Schatz March Futures Short 03/2024 88 (45)(0.01)Japan Government 10-Year Bond March Futures Short 03/2024 12 (79)(0.02)U.S. Treasury 2-Year Note March Futures 03/2024 91 (0.04)Short (138)U.S. Treasury 5-Year Note March Futures 03/2024 103 (0.02)Short (65) U.S. Treasury 10-Year Note March Futures Long 03/2024 148 459 0.13 U.S. Treasury 10-Year Ultra March Futures 03/2024 (0.05)Short 40 (161)U.S. Treasury 30-Year Bond March Futures U.S. Treasury Ultra Long-Term Bond March Futures Long 03/2024 3 0.01 18 03/2024 19 (0.05)Short (173)United Kingdom Long Gilt March Futures Long 03/2024 56 41 0.01 £ (291) (0.08)Total Financial Derivative Instruments Dealt in on a Regulated Market £ (291) (0.08)

### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Cellnex Telecom S.A.	5.000%	20/06/2030	€ 800	£ 19	0.01
Cellnex Telecom S.A.	5.000	20/12/2033	200	7	0.00
Ford Motor Credit Co. LLC	5.000	20/12/2028	\$ 500	8	0.00
Marks & Spencer PLC	1.000	20/06/2030	€ 500	6	0.00
Rolls-Royce PLC	1.000	20/12/2030	400	16	0.01
				£ 56	0.02

### INTEREST RATE SWAPS

Pay/ Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	0.500%	21/09/2024	£ 52,400	£ (338)	(0.09)
Pay	1-Day GBP-SONIO Compounded-OIS	2.728	16/12/2025	10,300	138	0.04
Receive(3)	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054	2,400	(220)	(0.06)
Receive(3)	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	3,200	(207)	(0.06)
Receive(3)	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	2,900	(58)	(0.02)
Pay <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	37,600	425	0.12
Pay	1-Day USD-SOFR Compounded-OIS	1.000	15/12/2026	\$ 3,100	53	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	9,000	(303)	(0.09)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2029	9,300	(292)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	2.000	12/02/2045	2,100	156	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	600	(28)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.750	20/12/2024	11,400	32	0.01
Pay <sup>(3)</sup>	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD 8,900	117	0.03
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	€ 1,600	81	0.02
Receive(3)	6-Month EUR-EURIBOR	2.750	20/03/2054	500	(49)	(0.01)
Receive(3)	6-Month EUR-EURIBOR	2.760	03/01/2029	400	(5)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	600	(9)	0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	400	(11)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	300	(9)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	300	(6)	0.00
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	4,280	198	0.05
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	200	(8)	0.00
Receive	6-Month EUR-EURIBOR	3.128	04/12/2033	200	(9)	0.00
Receive	6-Month EUR-EURIBOR	3.148	20/11/2033	300	(9)	0.00
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	200	(5)	0.00
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	7,700	205	0.06
Receive	6-Month EUR-EURIBOR	3.250	06/11/2033	300	(13)	0.00
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	300	(9)	0.00
Receive	6-Month EUR-EURIBOR	3.270	08/11/2028	600	(15)	(0.01)
Receive	6-Month EUR-EURIBOR	3.280	22/11/2033	200	(11)	0.00
Receive	6-Month EUR-EURIBOR	3.305	27/11/2033	300	(17)	(0.01)
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.500	20/03/2026	5,100	`59 <sup>°</sup>	0.01
-					£ (167)	(0.05)
Total Centr	ally Cleared Financial Derivative Instruments				£ (111)	(0.03)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

### WRITTEN OPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
CBK	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310%	18/01/2024	200	£ 0	£ 0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	300	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	300	(1)	0	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	600	(1)	(2)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	600	(1)	0	0.00
PM	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	300	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	400	(1)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	300	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	400	(1)	0	0.00
1YC	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	300	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	300	(1)	0	0.00
	·		•				£ (11)	£ (13)	0.00

<sup>(1)</sup> Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CON	NTRA	CTS
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Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA BPS	01/2024 01/2024	\$ 603 HUF 298,959	£ 475 \$ 851	£ 2 0	£ 0 (10)	£ 2 (10)	0.00 0.00

### Schedule of Investments UK Corporate Bond Fund (Cont.)

						Net Unrealised	
	Settlement	Currency to	Currency to	Unrealised	Unrealised	Appreciation/	% of
Counterparty	Month	be Delivered	be Received	Appreciation	(Depreciation)	(Depreciation)	Net Assets
	01/2024	\$ 2,296	£ 1,810	\$ 9	\$ 0	\$ 9	0.00
	01/2024	2	HUF 855	0	0	0	0.00
BRC	01/2024	€ 1,679	£ 1,450	0	(6)	(6)	0.00
CBK	01/2024	HUF 87,567	\$ 250	0	(2)	(2)	0.00
	01/2024	¥ 25,100	£ 139	0	(1)	(1)	0.00
GLM	01/2024	€ 2,008	1,737	0	(4)	(4)	0.00
	01/2024	\$ 1,052	834	9	0	9	0.00
JPM	01/2024	HUF 521,594	\$ 1,486	0	(17)	(17)	(0.01)
MBC	01/2024	€ 476	£ 409	0	(3)	(3)	0.00
	01/2024	HUF 30,973	\$ 88	0	(1)	(1)	0.00
	01/2024	\$ 2,900	£ 2,280	5	0	5	0.00
MYI	01/2024	€ 3,410	2,938	0	(17)	(17)	(0.01)
	01/2024	£ 129	€ 150	1	0	1	0.00
	01/2024	7,325	\$ 9,300	0	(30)	(30)	(0.01)
	01/2024	HUF 79,166	225	0	(3)	(3)	0.00
	01/2024	¥ 14,900	£ 80	0	(3)	(3)	0.00
	01/2024	\$ 909	720	7	0	7	0.00
SCX	01/2024	€ 18,179	15,783	28	0	28	0.01
	01/2024	£ 395	\$ 496	0	(6)	(6)	0.00
SSB	01/2024	2,371	€ 2,766	26	0	26	0.01
UAG	01/2024	\$ 12,625	£ 9,976	73	0	73	0.02
				£ 160	£ (103)	£ 57	0.01
Total OTC Financial De	rivative Instruments					£ 44	0.01
Total Investments						£ 388,559	107.62
Other Current Assets &	Liabilities					£ (27,498)	(7.62)
Net Assets						£ 361,061	100.00

### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (d) Affiliated to the Fund.
- (e) Contingent convertible security.
- (f) Securities with an aggregate fair value of £21,034 (31 December 2022: £Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Securities with an aggregate fair value of £483 (31 December 2022: £Nil) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of £3,382 (31 December 2022: £7,199) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	£ 0	£ 365,325	£ 0	£ 365,325
Investment Funds	18,137	0	0	18,137
Repurchase Agreements	0	5,455	0	5,455
Financial Derivative Instruments <sup>(3)</sup>	(231)	(127)	0	(358)
Totals	£ 17,906	£ 370,653	£ 0	£ 388,559

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value	
Transferable Securities	£ 0	£ 372,745	£ 0	£ 372,745	
Investment Funds	0	5,370	0	5,370	
Repurchase Agreements	0	177	0	177	
Financial Derivative Instruments <sup>(3)</sup>	637	1,806	0	2,443	
Totals	£ 637	£ 380,098	£ 0	£ 380,735	

- $^{\mbox{\scriptsize (1)}}$  See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (9) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

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Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
BPS	4.500%	22/11/2023	TBD <sup>(1)</sup>	£ (503)	£ (506)	(0.14)
MEI	5.140	27/11/2023	06/02/2024	(11,044)	(11,099)	(3.07)
	5.400	07/11/2023	06/02/2024	(8,915)	(8,987)	(2.49)
Total Reverse Repurchase Agreements					£ (20,592)	(5.70)

<sup>(1)</sup> Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023	As at 31-Dec-2022			
_ Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
BOA	£ 2	f 0	£ 2	£ 260	£ (330)	£ (70)
BPS	(1)	0	(1)	N/A	N/A	N/A
BRC	(6)	0	(6)	N/A	N/A	N/A
CBK	(6)	0	(6)	N/A	N/A	N/A
GLM	5	0	5	(87)	0	(87)
GST	(2)	0	(2)	N/A	N/A	N/A
JPM	(24)	0	(24)	N/A	N/A	N/A
MBC	1	0	1	(9)	0	(9)
MYC	(1)	0	(1)	N/A	N/A	N/A
MYI	(45)	0	(45)	(8)	0	(8)
SCX	22	0	22	N/A	N/A	N/A
SSB	26	0	26	(213)	0	(213)
UAG	73	0	73	N/A	N/A	N/A

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	96.47	94.43
Transferable securities dealt in on another regulated market*	4.71	1.35
Other transferable securities	0.01	N/A
Investment funds	5.02	1.38
Repurchase agreements	1.51	0.05
Financial derivative instruments dealt in on a regulated market	(0.08)	0.16
Centrally cleared financial derivative instruments	(0.03)	0.48
OTC financial derivative instruments	0.01	(0.02)
Reverse repurchase agreements	(5.70)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	0.42	N/A
Austria	N/A	0.05
Belgium	N/A	0.07
Canada	0.95	0.20
Cayman Islands	0.37	0.12
Czech Republic	0.58	N/A
Denmark Denmark	1.27	0.82
Finland	0.53	N/A
France	6.42	3.51
Germany	1.66	2.21
Ireland •	1.20	1.24
Italy	1.31	0.57
Japan	N/A	0.31
Jersey, Channel Islands	2.61	1.71
Luxembourg	1.19	1.18
Mexico	0.11	N/A
Netherlands	5.46	5.67
Norway	0.51	0.42
Singapore	0.06	0.20
Spain	0.71	1.11
Supranational	3.56	3.11
Sweden	0.43	0.44
Switzerland	1.11	0.89
United Kingdom	52.49	59.89
United States	17.60	11.68

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Short-Term Instruments	0.64	0.38
Investment Funds	5.02	1.38
Repurchase Agreements	1.51	0.05
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.08)	0.16
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.10
Interest Rate Swaps	(0.05)	0.39
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	0.00	(0.03)
Forward Foreign Currency Contracts	0.01	0.01
Other Current Assets & Liabilities	(7.62)	2.17
Net Assets	100.00	100.00

DESCRIPTION TRANSFERABLE SECURITIES	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION (C		FAIR VALUE (000S) A	% OF NET SSETS	DESCRIPTION NORWAY	PAR (000S)	FAIR VALUE (000S)	
AUSTRALIA				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES				Enel SpA				Equinor ASA			
BHP Billiton Finance Ltd. 4.300% due 25/09/2042	£ 500 <u>£</u>	461	0.14	5.750% due 22/06/2037 £ 2, Telecom Italia SpA 7.875% due 31/07/2028 €	000 £ 2	2,102 ( 290 (		4.250% due 10/04/2041 SINGAPORE	£ 700 <u>f</u>	E 678	0.21
BERMUDA				Total Italy		2,392 (		CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES				JERSEY, CHANNEL ISLANDS				Temasek Financial Ltd. 5.125% due 26/07/2040	1 050	1,137	0.25
<b>Aegon Ltd.</b> 6.625% due 16/12/2039	500 _	572	0.18	CORPORATE BONDS & NOTES  AA Bond Co. Ltd.				SPAIN	1,050	1,157	0.55
CAYMAN ISLANDS				3.250% due 31/07/2050 £	200	170 (	0.05	CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES					180	171 (	0.05	Banco Bilbao Vizcaya Argentaria S 8.250% due 30/11/2033	5. <b>A</b> . 400	/131	0.13
Southern Water Services Finance 3.000% due 28/05/2037 4.500% due 31/03/2052	e <b>Ltd.</b> 2,700 700	1,939 590	0.60 0.18	2.875% due 05/07/2051 1,		903 ( 1,184 (	0.36	SWEDEN	400	101	0.15
Total Cayman Islands	_	2,529	0.78		000 700 ·	768 ( 1,214 (	).24 ).37	CORPORATE BONDS & NOTES			
DENMARK					129	133 (	0.04	Investor AB 5.500% due 05/05/2037	1,300	1,417	0.44
CORPORATE BONDS & NOTES				Heathrow Funding Ltd. 2.750% due 09/08/2051 2,	900	1,928 (	).59	SWITZERLAND			
Orsted A/S				4.625% due 31/10/2048 2,		2,193 ( 325 (	0.68	CORPORATE BONDS & NOTES			
2.500% due 16/05/2033 5.125% due 13/09/2034	850 1,900	692 1.895	0.21 0.59	HSBC Bank Capital Funding Sterling		323 (	J. 1U	UBS Group AG			
5.375% due 13/09/2042	2,100	2,110	0.65	5.844% due 05/11/2031 (a) 2,	3212	2,425 (		7.375% due 07/09/2033	700	808	0.25
Total Denmark	_	4,697	1.45	Total Jersey, Channel Islands	1	1,414	3.51	UNITED KINGDOM			
FRANCE				LUXEMBOURG				CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES AXA S.A.				CORPORATE BONDS & NOTES  Becton Dickinson Euro Finance SARL				<b>3i Group PLC</b> 3.750% due 05/06/2040	1,400	1,128	0.35
5.453% due 04/03/2026 (a)	600	594	0.18	1.336% due 13/08/2041 €	900	539 (	).17	Accent Capital PLC 2.625% due 18/07/2049	400	273	0.08
BNP Paribas S.A. 2.000% due 13/09/2036	1,600	1,192	0.37	Nestle Finance International Ltd. 5.125% due 07/12/2038 £	500	533 (	0.16	Anglian Water Services Financing	PLC		
Electricite de France S.A.				Prologis International Funding S.A.	200	754		6.000% due 20/06/2039 Annington Funding PLC	400	434	0.13
5.125% due 22/09/2050 5.500% due 27/03/2037	4,800 3,600	4,474 3,581		3.000% due 22/02/2042 1, Total Luxembourg	000	754 ( 1,826 (		2.924% due 06/10/2051	2,500	1,550	
5.500% due 17/10/2041	4,800	4,730	1.46	3		1,020	7.50	3.685% due 12/07/2034 Aviva PLC	1,319	1,113	0.34
5.625% due 25/01/2053 6.000% due 23/01/2114	1,900 400	1,867 392	0.57	MEXICO				4.000% due 03/06/2055	1,600	1,319	
Engie S.A.	700	COF	0.21	CORPORATE BONDS & NOTES  America Movil S.A.B. de C.V.				6.875% due 27/11/2053 6.875% due 20/05/2058	200 700	210 727	0.07
5.000% due 01/10/2060 Orange S.A.	700	090	0.21	4.375% due 07/08/2041	388	362 (		Barclays PLC			
5.625% due 23/01/2034	1,575	1,714		4.948% due 22/07/2033	100	103 ( <b>465</b> (		3.250% due 17/01/2033 8.875% due 15/09/2027 (a)(b)	1,000 500		0.26 0.15
	-	19,239	5.92		_	705 (	7.14	Berkeley Group PLC			
SOVEREIGN ISSUES				SOVEREIGN ISSUES  Mexico Government International Bo	n d			2.500% due 11/08/2031 Beyond Housing Ltd.	800	619	0.19
<b>SNCF Reseau</b> 4.830% due 25/03/2060	3,160	3,213	0 99			1,251 (	0.39	2.125% due 17/05/2051	500	300	0.09
5.000% due 11/03/2052	400 _	412	0.13	Total Mexico		1,716 (	).53	BG Energy Capital PLC 5.000% due 04/11/2036	2,100	2,170	0.67
Total France	_	3,625		NETHERLANDS				Blend Funding PLC			
Total Fidilice	_	22,864	7.04	CORPORATE BONDS & NOTES				3.459% due 21/09/2049 BP Capital Markets PLC	1,600	1,277	0.39
GERMANY				Cooperatieve Rabobank UA 5.250% due 23/05/2041 1,	050	1,164 (	1 36	5.773% due 25/05/2038	100	110	0.03
CORPORATE BONDS & NOTES				CTP NV	750	1,104 (	).50	<b>BPHA Finance PLC</b> 4.816% due 11/04/2044	495	484	0.15
<b>Bayer AG</b> 7.000% due 25/09/2083	€ 900	807	0.25	1.250% due 21/06/2029 €	400	288 (	0.09	British Land Co. PLC	755		
Deutsche Telekom AG	C 000	717	0.22	<b>E.ON International Finance BV</b> 4.750% due 31/01/2034 £ 2,	100 2	2,063 (	0.63	2.375% due 14/09/2029 5.264% due 24/09/2035	800 400		0.21 0.12
3.125% due 06/02/2034 Total Germany	£ 800 _	1,524	0.22	5.875% due 30/10/2037 2,	500 2	2,681 (		British Telecommunications PLC	400	332	0.12
,	_	1,521	0.17	6.125% due 06/07/2039 1, Enel Finance International NV	550	1,809 (	).50	3.625% due 21/11/2047 5.750% due 13/02/2041	300 1,500		0.07 0.48
IRELAND				5.750% due 14/09/2040 2,		2,894 (	0.89	8.375% due 20/12/2083	800		0.26
ASSET-BACKED SECURITIES  Toro European CLO DAC				Holcim Sterling Finance Netherlands 3.000% due 12/05/2032	<b>BV</b> 300	261 (	0.08	Broadgate Financing PLC 4.999% due 05/10/2033	600	591	0.18
	€ 1,300 _	1,117	0.34	ING Groep NV				5.098% due 05/04/2035	87		0.03
CORPORATE BONDS & NOTES				6.250% due 20/05/2033 JAB Holdings BV	500	605 (	).19	Cadent Finance PLC 2.250% due 10/10/2035	500	373	0.12
ESB Finance DAC					400	271 (	80.0	2.625% due 22/09/2038	2,700	1,961	0.60
1.875% due 21/07/2035	£ 300		0.07	Siemens Financieringsmaatschappij I 3.750% due 10/09/2042 £ 1,		917 (	) 2 <u>0</u>	2.750% due 22/09/2046 3.125% due 21/03/2040	1,500 300	997 229	0.31
<b>Zurich Finance Ireland Designate</b> 5.125% due 23/11/2052	1,200 _	1,159	0.36	Volkswagen Financial Services NV	J00	917 (	0.20	Catalyst Housing Ltd.			
		1,386		5.875% due 23/05/2029	900	932 (		3.125% due 31/10/2047 Chancellor Masters & Scholars of	900 the Unive		0.20
Total Ireland	_	2,503	0.77	Total Netherlands	13	3,885 4	1.2/	of Cambridge		1	0.0:
								2.350% due 27/06/2078	200	129	0.04

# Schedule of Investments UK Long Term Corporate Bond Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
Church Commissioners for Englan 3.625% due 14/07/2052				Longstone Finance PLC	100 £		0.03	Platform HG Financing PLC	£ 1,200 £		0.25
Citizen Treasury PLC 3.250% due 20/10/2048	1,300		0.30	M&G PLC 5.560% due 20/07/2055	3,450	3,161		Prudential Funding Asia PLC 6.125% due 19/12/2031	620		0.20
<b>Clarion Funding PLC</b> 1.250% due 13/11/2032	100	76	0.02	Manchester Airport Group Funding 2.875% due 30/09/2044	<b>PLC</b> 2,050	1,458	0.45	RHP Finance PLC 3.250% due 05/02/2048	700	544	0.17
1.875% due 22/01/2035 1.875% due 07/09/2051	3,600 2,600	2,687 1,380		6.125% due 30/09/2041 Marks & Spencer PLC	200		0.07	Riverside Finance PLC 3.875% due 05/12/2044	600	487	0.15
3.125% due 19/04/2048  Derwent London PLC 1.875% due 17/11/2031	1,000 1,150		0.22	3.750% due 19/05/2026  Meadowhall Finance PLC	100		0.03	<b>Sage Group PLC</b> 2.875% due 08/02/2034	1,700	1,436	0.44
Diageo Finance PLC 2.750% due 08/06/2038	2,200	1,785		4.988% due 12/07/2037 Metropolitan Housing Trust Ltd. 1.875% due 28/07/2036	2,400	1,720	0.02	Sanctuary Capital PLC 2.375% due 14/04/2050 5.000% due 26/04/2047	1,000 500		0.19
Eastern Power Networks PLC 2.125% due 25/11/2033	721	•	0.18	Mitchells & Butlers Finance PLC 6.013% due 15/12/2030	505		0.15	Scottish Hydro Electric Transmission 2.125% due 24/03/2036		2,496	
<b>EMH Treasury PLC</b> 4.500% due 29/01/2044	800	749	0.23	6.135% due 15/12/2030 \$ 7.214% due 15/09/2034 £			0.14 0.25	2.250% due 27/09/2035 Segro PLC	400		0.10
Eversholt Funding PLC 3.529% due 07/08/2042	800	636	0.20	Morhomes PLC 3.400% due 19/02/2040	2,800	2,295	0.71	5.750% due 20/06/2035 Severn Trent Utilities Finance PLC	300		0.10
<b>Futures Treasury PLC</b> 3.375% due 08/02/2044	1,000	800	0.25	Motability Operations Group PLC 1.500% due 20/01/2041 2.125% due 18/01/2042	800 2,600	506 1,791	0.16	2.000% due 02/06/2040 4.625% due 30/11/2034 4.875% due 24/01/2042	1,800 300 1,300		0.09
GlaxoSmithKline Capital PLC 1.625% due 12/05/2035 6.375% due 09/03/2039	4,000 500	3,063	0.94 0.18	2.375% due 03/07/2039 4.875% due 17/01/2043	1,400 1,100	1,052 1,111	0.32	5.250% due 04/04/2036 Society of Lloyd's	300		0.10
Grainger PLC 3.000% due 03/07/2030	2,100	1,802		5.750% due 11/09/2048 National Gas Transmission PLC	600		0.21	4.875% due 07/02/2047 South Eastern Power Networks PL	1,200 . <b>C</b>	1,163	0.36
3.375% due 24/04/2028 Great Places Housing Group Ltd.	100		0.03	5.750% due 05/04/2035 National Grid Electricity Distributio			PLC	1.750% due 30/09/2034 Southern Electric Power Distribution	5,000 <b>on PLC</b>	3,797	1.17
4.750% due 22/10/2042 Greene King Finance PLC	1,000	967	0.30	6.250% due 10/12/2040 National Grid Electricity Distributio 1.625% due 07/10/2035	500 n South 1,100	Wales P	0.17 <b>LC</b> 0.24	4.625% due 20/02/2037 Southern Gas Networks PLC	1,500	1,466	
3.593% due 15/03/2035 4.064% due 15/03/2035	702 261	239	0.19	National Grid Electricity Distributio 5.750% due 23/03/2040		West PL		3.100% due 15/09/2036 6.375% due 15/05/2040 6.625% due 14/03/2035	2,100 600 600		
5.106% due 15/03/2034 5.318% due 15/09/2031 Guinness Partnership Ltd.	2,076 1,355	2,017 1,330		National Grid Electricity Transmissi 2.000% due 16/09/2038			0.25	Southern Housing 2.375% due 08/10/2036	1,500		
4.000% due 24/10/2044 Haleon UK Capital PLC	1,000	876	0.27	2.000% due 17/04/2040 2.750% due 06/02/2035	2,008 600	1,331 486	0.41 0.15	3.500% due 19/10/2047 Sovereign Housing Capital PLC	1,400	1,051	
3.375% due 29/03/2038 Hexagon Housing Association Ltd	1,920	1,642	0.51	5.272% due 18/01/2043 Nationwide Building Society	2,000	2,019		2.375% due 04/11/2048 5.705% due 10/09/2039	600 700		0.12 0.24
3.625% due 22/04/2048 High Speed Rail Finance PLC	1,300		0.30	5.875% due 20/12/2024 (a)(b) <b>NatWest Group PLC</b> 3.619% due 29/03/2029	700	1.876	0.21	Standard Chartered PLC 4.375% due 18/01/2038 5.125% due 06/06/2034	900 500		0.26 0.15
4.375% due 01/11/2038 Home Group Ltd.	1,500	1,406		Network Rail Infrastructure Finance 4.750% due 29/11/2035	•	,	0.38	SW Finance PLC 7.375% due 12/12/2041	800		
3.125% due 27/03/2043 HSBC Holdings PLC	1,300		0.30	Northern Electric Finance PLC 2.750% due 24/05/2049	2,150			Telereal Secured Finance PLC 4.010% due 10/12/2033		1,107	
5.875% due 28/09/2026 (a)(b) 6.000% due 29/03/2040 Hyde Housing Association Ltd.	200 1,000	1,009	0.06 0.31	Northern Gas Networks Finance PL 4.875% due 15/11/2035		885	0.27	Telereal Securitisation PLC 6.165% due 10/12/2033	82		0.03
1.750% due 18/08/2055 Jigsaw Funding PLC	1,600	817	0.25	5.625% due 23/03/2040 Northern Powergrid Northeast PLC			0.25	<b>Tesco Corporate Treasury Services</b> 5.500% due 27/02/2035	1,800	1,826	0.56
3.375% due 05/05/2052 John Lewis PLC	800	631	0.19	1.875% due 16/06/2062 3.250% due 01/04/2052	100 600		0.02 0.14	Tesco Property Finance PLC 5.411% due 13/07/2044	1,970	1,916	
4.250% due 18/12/2034  Juturna European Loan Conduit P	1,222 LC	889	0.27	Northern Powergrid Yorkshire PLC 2.250% due 09/10/2059 5.125% due 04/05/2035	1,000 710		0.18 0.22	5.661% due 13/10/2041 5.744% due 13/04/2040 5.801% due 13/10/2040	188 2,854 322	2,887	0.06 0.89 0.10
5.064% due 10/08/2033 Karbon Homes Ltd.	936		0.29	Northumbrian Water Finance PLC 4.500% due 14/02/2031	800	772	0.24	6.052% due 13/10/2039 Thames Water Utilities Finance PLo	111 C		0.04
3.375% due 15/11/2047 Land Securities Capital Markets P			0.07	5.625% due 29/04/2033 6.375% due 28/10/2034	400 1,020	412 1,095	0.13 0.34	2.375% due 22/04/2040 2.625% due 24/01/2032 4.375% due 03/07/2034	1,100 300	235	0.21 0.07
2.625% due 22/09/2039 2.750% due 22/09/2059 LCR Finance PLC	1,373 301	1,083 195	0.06	Notting Hill Genesis 2.000% due 03/06/2036 3.250% due 12/10/2048	2,534 1,141	1,846 839	0.57 0.26	5.125% due 28/09/2037 5.500% due 11/02/2041	3,700 800 200		0.22 0.06
4.500% due 07/12/2038 Legal & General Group PLC	75	77	0.02	5.250% due 07/07/2042 Optivo Finance PLC	199		0.06	7.738% due 09/04/2058 8.250% due 25/04/2040	600 400		0.21 0.14
4.500% due 01/11/2050 5.500% due 27/06/2064	400 900		0.11 0.27	2.857% due 07/10/2035 Orbit Capital PLC	2,200	1,776	0.55	<b>Together Housing Finance PLC</b> 4.500% due 17/12/2042	300	275	0.09
5.625% due 24/03/2031 (a)(b) Lloyds Bank PLC	900		0.24	3.375% due 14/06/2048 Pacific Quay Finance PLC	700		0.16	TP ICAP Finance PLC 2.625% due 18/11/2028	1,000	838	0.26
6.500% due 17/09/2040 Lloyds Banking Group PLC 2.707% due 03/12/2035	3,700 127	4,430	0.03	5.565% due 25/07/2034 Paragon Treasury PLC	748		0.24	<b>Unique Pub Finance Co. PLC</b> 5.659% due 30/06/2027 7.395% due 28/03/2024	883 106		0.27 0.03
London & Quadrant Housing Trust 2.000% due 31/03/2032		1,632		2.000% due 07/05/2036 <b>Peabody Capital PLC</b> 3.250% due 14/09/2048	1,300 2,400	1,778	0.29	United Utilities Water Finance PLC 5.750% due 26/06/2036		1,840	
2.000% due 20/10/2038 3.125% due 28/02/2053	1,200 1,000	821 706	0.25 0.22	5.250% due 14/05/2046 5.250% due 17/03/2043 Places for People Treasury PLC	300		0.09	University of Oxford 2.544% due 08/12/2117	3,150	1,857	0.57
3.750% due 27/10/2049 4.625% due 05/12/2033	300 900		0.07 0.27	2.500% due 26/01/2036 6.250% due 06/12/2041	1,100 100		0.26 0.03	Virgin Media Secured Finance PLC 4.250% due 15/01/2030	1,100	965	0.30

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Vodafone Group PLC 3.000% due 12/08/2056 3.375% due 08/08/2049	£	2,100 f 3,900	1,353 2,827	0.42 0.87	1.500% due 31/07/2053 1.750% due 22/07/2057 3.250% due 22/01/2044 (c)	£ 400 £ 2,100 3,300	223 1,225 2,909	0.07 0.38 0.90	Time Warner Cable LLC 5.250% due 15/07/2042 Venture Global LNG, Inc.	£ 2,986 £	2,654	0.82
Wellcome Trust Finance PLC 4.625% due 25/07/2036		500	520	0.16	3.750% due 22/10/2053	2,800 _	2,616 <b>17,152</b>	0.80 <b>5.28</b>	9.500% due 01/02/2029	\$ 1,000	831	0.26
Wellcome Trust Ltd.					Total United Kingdom	_	196,195		Verizon Communications, I 1.875% due 03/11/2038	£ 2,700	1,834	0.56
1.500% due 14/07/2071 2.517% due 07/02/2118 4.000% due 09/05/2059		5,600 1,500 400	2,523 891 379	0.78 0.27 0.12	UNITED STATES CORPORATE BONDS & NOTE	S			3.125% due 02/11/2035 3.375% due 27/10/2036 4.750% due 17/02/2034	600 2,800 1,000	507 2,406 996	0.16 0.74 0.31
Workspace Group PLC 2.250% due 11/03/2028 Yorkshire Housing Finance PL	C	450	387	0.12	<b>Apple, Inc.</b> 3.600% due 31/07/2042	1,400	1,277	0.39	<b>Walmart, Inc.</b> 5.250% due 28/09/2035 5.625% due 27/03/2034	2,000 1.600	2,198 1.795	0.68 0.55
4.125% due 31/10/2044  Yorkshire Water Finance PLC		800	690	0.21	AT&T, Inc. 4.250% due 01/06/2043 4.875% due 01/06/2044	5,113 4,038	4,430 3,765	1.36 1.16	Wells Fargo & Co. 2.125% due 24/09/2031 4.625% due 02/11/2035	400 1,729	329 1,688	0.10 0.52
1.750% due 27/10/2032 2.750% due 18/04/2041 5.500% due 28/04/2035		715 1,100 1,300	539 763 1,288	0.17 0.24 0.40	Berkshire Hathaway Finance (2.375% due 19/06/2039 2.625% due 19/06/2059	Corp. 400 1,700	299 1,092	0.09 0.34	4.875% due 29/11/2035 Welltower OP LLC	1,700	1,606	0.32
		-	172,371	53.08	Charter Communications Ope	rating LLC	,		4.500% due 01/12/2034	1,000 _	948 <b>45,331</b>	0.29 <b>13.96</b>
NON-AGENCY MORTGAGE-E	BAC	CKED SE	CURITIES		5.125% due 01/07/2049	\$ 500	319	0.10		_		
<b>Atlas Funding PLC</b> 6.348% due 20/01/2061		581	583	0.18	Citigroup, Inc. 6.800% due 25/06/2038 7.375% due 01/09/2039	£ 2,000 400	2,396 508	0.74 0.16	NON-AGENCY MORTGAG  Deutsche ALT-A Securities,	Inc. Mortga	ge Loan Tru	ust
Great Hall Mortgages PLC 4.082% due 18/06/2038 5.469% due 18/03/2039	€ £	2	2	0.00	<b>Comcast Corp.</b> 1.875% due 20/02/2036	2,400	1,814	0.56	5.970% due 25/04/2035 <b>GSR Mortgage Loan Trust</b> 5.778% due 25/09/2035	\$ 136 0	94	0.03
Hops Hill PLC					Credit Suisse AG AT1 Claim	\$ 1,600	151	0.05	Mellon Residential Funding	-	ŭ	0.00
6.148% due 27/05/2054 Mansard Mortgages PLC		378	378	0.12	Eli Lilly & Co. 1.625% due 14/09/2043	£ 700	452	0.14	Pass-Through Trust 5.916% due 15/12/2030	3	2	0.00
5.989% due 15/12/2049 Mortimer BTL PLC		106	105	0.03	Entergy Corp. 3.750% due 15/06/2050	\$ 57	34	0.01	Sequoia Mortgage Trust 3.675% due 20/07/2037	6	4	0.00
5.920% due 23/06/2053 6.269% due 23/03/2054		902 721	897 722	0.28 0.22	Goldman Sachs Group, Inc. 3.625% due 29/10/2029	£ 1,800	1,705	0.52	3.07 3 /0 ddc 20/07/2037	_	100	0.03
Newgate Funding PLC	C				JPMorgan Chase & Co. 1.895% due 28/04/2033	1,400	1,149	0.35	U.S. GOVERNMENT AGEN	ICIES		
4.525% due 15/12/2050 5.509% due 01/12/2050	€ £	1,148 56	976 54	0.30 0.02	McDonald's Corp.				Uniform Mortgage-Backed 4.000% due 01/02/2054	Security, TE 5,900	<b>8A</b> 4,382	1.35
Pierpont BTL PLC 6.320% due 21/09/2054		857	858	0.26	2.950% due 15/03/2034 (c) 3.750% due 31/05/2038	400 2,100	349 1,873	0.11 0.58	4.500% due 01/02/2054 5.000% due 01/02/2054	3,000 4,400	2,283 3,416	0.70 1.05
<b>Polaris PLC</b> 5.985% due 23/12/2058		374	373	0.11	Mondelez International, Inc. 3.875% due 06/03/2045	100	81	0.02	5.500% due 01/02/2054 6.500% due 01/02/2054	4,100 5,600 _	3,231 4,501	0.99 1.39
Stratton Mortgage Funding P 6.121% due 20/07/2060	LC	581	581	0.18	Morgan Stanley 5.789% due 18/11/2033	800	853	0.26	Total United States	-	17,813 63.244	<b>5.48</b> 19.47
Towd Point Mortgage Fundin 6.365% due 20/10/2051	g P	<b>LC</b> 470	471	0.14	<b>National Fuel Gas Co.</b> 2.950% due 01/03/2031	\$ 159	105	0.03	Total Transferable Securitie	s f	330,293	
Twin Bridges PLC 6.070% due 12/03/2055		671	669	0.21	<b>Pfizer, Inc.</b> 2.735% due 15/06/2043	£ 4,600	3,489	1.07		_	<u> </u>	
				2.05	<b>Realty Income Corp.</b> 1.750% due 13/07/2033	1,100	837	0.26				
SOVEREIGN ISSUES					2.500% due 14/01/2042 6.000% due 05/12/2039	500 200	345	0.20 0.11 0.07				
<b>United Kingdom Gilt</b> 1.250% due 31/07/2051 (c)		19,100	10,179	3.13	0.00076 tute 03/12/2039	200	210	0.07				

## REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Agreement Proceeds to be Received(1)	% of Net Assets
SCX	5.160%	29/12/2023	02/01/2024	£ 6,500	United Kingdom Inflation-Linked Gilt				
				•	3.750% due 22/10/2053	£ (6,625)	£ 6,500	£ 6,504	2.00
Total Repurcha	ase Agreem	ents				f (6,625)	£ 6,500	£ 6,504	2.00

<sup>(1)</sup> Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond March Futures	Short	03/2024	21	£ (32)	(0.01)
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	3	(7)	0.00
Euro-Schatz March Futures	Long	03/2024	48	28	0.01
Japan Government 10-Year Bond March Futures	Short	03/2024	14	(95)	(0.03)
U.S. Treasury 2-Year Note March Futures	Short	03/2024	44	(57)	(0.02)

## Schedule of Investments UK Long Term Corporate Bond Fund (Cont.)

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
U.S. Treasury 5-Year Note March Futures	Long	03/2024	13	£ 17	0.01
U.S. Treasury 10-Year Note March Futures	Long	03/2024	35	22	0.01
U.S. Treasury 10-Year Ultra March Futures	Long	03/2024	57	172	0.05
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	7	30	0.01
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	3	(14)	(0.01)
United Kingdom Long Ğilt March Futures	Long	03/2024	202	1,142	0.35
				£ 1,206	0.37
Total Financial Derivative Instruments Dealt in on a Regulated Market				£ 1,206	0.37

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION <sup>(1)</sup>									
Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets				
Cellnex Telecom S.A. Deutsche Lufthansa AG	5.000% 1.000	20/12/2033 20/12/2028	€ 700 1,100	f 48 2	0.02 0.00				
				£ 50	0.02				

INTEREST	RATE SWAPS				£ 50	0.02
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 5,800	£ 749	0.23
Receive <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	9,300	(280)	(0.09)
Pay <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	9,500	70	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	\$ 3,700	458	0.14
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/12/2050	100	29	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2029	2,700	400	0.12
Receive	1-Day USD-SOFR Compounded-OIS	1.625	16/01/2050	100	35	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/06/2047	1,300	443	0.14
Receive	1-Day USD-SOFR Compounded-OIS	1.750	18/12/2049	400	143	0.05
Receive	1-Day USD-SOFR Compounded-OIS	2.000	12/02/2045	6,600	2,218	0.68
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	CAD 14,000	170	0.05
Pay <sup>(3)</sup>	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD 8,100	103	0.03
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	€ 1,400	43	0.01
Receive <sup>(3)</sup>	6-Month EUR-EURIBOR	2.750	20/03/2054	3,200	(264)	(0.08)
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	6,300	313	0.10
Receive <sup>(3)</sup>	6-Month EUR-EURIBOR	3.250	20/03/2029	500	(16)	0.00
Receive(3)	6-Month EUR-EURIBOR	3.500	20/03/2026	4,300	(59)	(0.02)
					£ 4,555	1.40
Total Centra	ally Cleared Financial Derivative Instruments				£ 4,605	1.42

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

FORWARD FOREIGN	CURRENCY CONTRAC	rs					
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 128	£ 101	£ 0	£ 0	£ 0	0.00
BPS	01/2024	487	384	2	0	2	0.00
BRC	01/2024	€ 185	160	0	0	0	0.00
	01/2024	¥ 15,300	82	0	(3)	(3)	0.00
GLM	01/2024	£ 99	CAD 171	3	0	3	0.00
MBC	01/2024	689	€ 801	6	0	6	0.00
	01/2024	\$ 355	£ 278	0	(1)	(1)	0.00
MYI	01/2024	£ 444	\$ 557	0	(6)	(6)	0.00
	01/2024	¥ 23,100	£ 124	0	(4)	(4)	0.00
SCX	01/2024	€ 5,862	5,089	9	0	9	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appre	realised ciation/ eciation)	% of Net Assets
UAG	01/2024 01/2024	£ 445 \$ 2,639	\$ 564 £ 2,085	f 0 14	f (3)	£	(3) 14	0.00 0.01
				£ 34	£ (17)	£	17	0.01
Total OTC Financial Derivative	e Instruments					£	17	0.01
Total Investments						£ 34	12,621	105.50
Other Current Assets & Liabili	ities					£ (1	7,853)	(5.50)
Net Assets						£ 32	4,768	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (b) Contingent convertible security.
- (c) Securities with an aggregate fair value of £4,309 (31 December 2022: £Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of £197 (31 December 2022: £Nil) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of £3,754 (31 December 2022: £10,123) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	£ 0	£ 330.293	£ 0	£ 330,293
Repurchase Agreements	0	6,500	0	6,500
Financial Derivative Instruments(3)	1,036	4,792	0	5,828
Totals	£ 1,036	£ 341,585	£ 0	£ 342,621

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	£ 0	£ 309,110	£ 0	£ 309,110
Repurchase Agreements	0	269	0	269
Financial Derivative Instruments <sup>(3)</sup>	(1,767)	6,087	0	4,320
Totals	£ (1,767)	£ 315,466	£ 0	£ 313,699

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	4.500%	22/11/2023	TBD <sup>(1)</sup>	£ (168)	£ (168)	(0.05)
CEW	5.360	07/11/2023	06/02/2024	(2,675)	(2,697)	(0.83)
MEI	5.400	07/11/2023	06/02/2024	(1,072)	(1,081)	(0.34)
<b>Total Reverse Repurchase Agreements</b>					£ (3,946)	(1.22)

(1) Open maturity reverse repurchase agreement.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
BOA	£ N/A	£ N/A	£ N/A	£ 408	£ (510)	£ (102)
BPS	2	0	2	N/A	N/A	N/A
BRC	(3)	0	(3)	1	0	1
GLM	3	0	3	(76)	0	(76)
JPM	N/A	N/A	N/A	48	0	48
MBC	5	0	5	9	0	9
MYI	(10)	0	(10)	2	0	2
SCX	9	0	9	(4)	0	(4)
SSB	N/A	N/A	N/A	(239)	0	(239)
UAG	11	0	11	(12)	0	(12)

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	95.70	93.60
Transferable securities dealt in on another regulated market*	5.95	1.51
Other transferable securities	0.05	N/A
Repurchase agreements	2.00	0.08
Financial derivative instruments dealt in on a regulated market	0.37	(0.54)
Centrally cleared financial derivative instruments	1.42	1.83
OTC financial derivative instruments	0.01	0.04
Reverse repurchase agreements	(1.22)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	0.14	N/A
Belgium	N/A	0.19
Bermuda	0.18	N/A
Cayman Islands	0.78	N/A
Denmark	1.45	1.23
France	7.04	5.11
Germany	0.47	2.80
India ´	N/A	0.05
Ireland	0.77	2.32
Italy	0.74	0.78
Japan	N/A	0.09
Jersey, Channel Islands	3.51	2.73
Luxembourg	0.56	1.21
Mexico	0.53	0.13
Netherlands	4.27	5.45
Norway	0.21	0.27
Singapore	0.35	0.33
Spain	0.13	0.22
Supranational	N/A	1.18
Sweden	0.44	0.16
Switzerland	0.25	1.21
United Kingdom	60.41	52.18
United States	19.47	13.85
Short-Term Instruments	N/A	3.62
Repurchase Agreements	2.00	0.08
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.37	(0.54)
Centrally Cleared Financial Derivative Instruments		( /
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	0.05
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.14
Interest Rate Swaps	1.40	1.64
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	N/A	(0.02)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.01
Forward Foreign Currency Contracts	0.01	0.05
Other Current Assets & Liabilities	(5.50)	3.48
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES	ACCICNIN	ENTC		INEOS Enterprises Holdings U.S. Fit 9.130% - 9.238% due 08/07/2030		501	0.03	World Wide Technology Holding 8.707% due 01/03/2030	<b>Co. LLC</b> \$ 298 \$	300	0.01
LOAN PARTICIPATIONS AND Albion Financing SARL	ASSIGNIVI	ENIS		Informatica LLC				Worldpay LLC			
10.924% due 17/08/2026	\$ 299 \$	302	0.02	8.220% due 27/10/2028 Ingram Micro Inc.	349	350	0.02	TBD% due 31/01/2031	1,900 _	1,911 44,758	
<b>Altar Bidco, Inc.</b> 8.262% - 8.313% due 01/02/2029	316	316	0.02	8.610% due 30/06/2028	466	468	0.02	CORPORATE BONDS & NOTES	_	11,750	2.00
American Builders & Contractors	s Supply Co.		0.01	Iridium Satellite LLC 7.856% due 20/09/2030	310	311	0.02	BANKING & FINANCE			
7.356% - 7.456% due 15/01/2027 <b>AppLovin Corp.</b>	299	300	0.01	Jane Street Group LLC 8.220% due 26/01/2028	499	501	0.03	Alliant Holdings Intermediate LLC			
8.456% due 16/08/2030	698	700	0.04	Jazz Financing Lux SARL	433	301	0.03	7.000% due 15/01/2031 Armor Holdco, Inc.	6,600	6,966	0.37
Aristocrat Technologies, Inc. 7.698% due 24/05/2029	500	502	0.03	8.970% due 05/05/2028 LifePoint Health, Inc.	648	652	0.03	8.500% due 15/11/2029	7,500	6,811	0.36
Avis Budget Car Rental LLC 8.456% due 16/03/2029	270	271	0.01	11.168% due 16/11/2028	3,680	3,676	0.20	BNP Paribas S.A. 8.500% due 14/08/2028 (d)(f)	1,500	1,575	0.08
B&G Foods, Inc.				Live Nation Entertainment, Inc. 7.208% due 19/10/2026	591	592	0.03	Brandywine Operating Partnersh 3.950% due 15/11/2027	i <b>p LP</b> 300	268	0.01
7.856% due 10/10/2026 Barnes Group, Inc.	200	199	0.01	MKS Instruments, Inc. 7.841% due 17/08/2029	898	001	0.05	Burford Capital Global Finance LL	.C		
8.456% due 03/09/2030	349	351	0.02	NorthRiver Midstream Finance LP				9.250% due 01/07/2031 Cantor Fitzgerald LP	6,250	6,650	0.36
Calpine Construction Finance Co 7.606% due 31/07/2030	585	586	0.03	8.395% due 16/08/2030 Ontario Gaming GTA LP	222	222	0.01	7.200% due 12/12/2028	1,000	1,026	0.06
<b>Calpine Corp.</b> 7.970% due 16/12/2027	382	384	0.02	9.598% due 01/08/2030	325	327	0.02	Credit Acceptance Corp. 9.250% due 15/12/2028	1,300	1,387	0.07
Castlelake Aviation Ltd.				<b>Organon &amp; Co.</b> 8.472% due 02/06/2028	714	717	0.04	Curo Group Holdings Corp. 7.500% due 01/08/2028	1.925	650	0.03
8.135% due 22/10/2027 8.396% due 22/10/2026	396 611	397 613	0.02 0.03	Oryx Midstream Services Permian 8.710% due 05/10/2028	Basin LLC 319		0.02	Cushman & Wakefield U.S. Borro	wer LLC		
Catalent Pharma Solutions, Inc. 7.471% due 22/02/2028	893	272	0.05	Pacific Gas & Electric Co.	319	320	0.02	8.875% due 01/09/2031 Ford Motor Credit Co. LLC	1,700	1,803	0.10
Central Parent, Inc.				7.856% due 23/06/2027 Parexel International Corp.	500	501	0.03	3.375% due 13/11/2025 4.000% due 13/11/2030	1,700 7,500	1,627 6,735	
9.348% - 9.360% due 06/07/2029 Ciena Corp.	250	252	0.01	8.720% due 15/11/2028	249	251	0.01	4.125% due 17/08/2027	5,000	4,738	0.25
7.358% due 24/10/2030	425	427	0.02	PENN Entertainment, Inc. 8.206% due 03/05/2029	296	297	0.01	4.134% due 04/08/2025 5.125% due 16/06/2025	1,800 800		0.04
<b>Delta SARL</b> 7.598% due 15/01/2030	525	527	0.03	Polaris Newco LLC 9.470% due 02/06/2028	399	204	0.02	7.350% due 06/03/2030  Fortress Transportation & Infrast	300 ructure In		0.02
DirecTV Financing LLC 10.650% due 02/08/2027	2,082	2,086	0.11	PRA Health Sciences, Inc.	399	394	0.02	6.500% due 01/10/2025	3,222	3,215	
Elanco Animal Health, Inc.		•		7.860% due 03/07/2028  Prime Security Services Borrower I	100	100	0.01	Freedom Mortgage Corp. 12.000% due 01/10/2028	7,225	7,896	
7.193% due 01/08/2027 Emrld Borrower LP	499	496	0.03	7.841% due 14/10/2030	550	552	0.03	12.250% due 01/10/2030 Getty Images, Inc.	5,050	5,548	0.30
8.356% - 8.380% due 31/05/2030	567	570	0.03	<b>Rand Parent LLC</b> 9.598% due 17/03/2030	594	593	0.03	9.750% due 01/03/2027	8,250	8,334	0.45
<b>FinCo LLC</b> 8.383% due 27/06/2029	399	401	0.02	Red Ventures LLC 8.356% due 03/03/2030	199	100	0.01	Greystar Real Estate Partners LLC 7.750% due 01/09/2030	1,100	1,154	0.06
First Student Bidco, Inc. 8.360% due 21/07/2028	119	118	0.01	Reynolds Consumer Products LLC				HAT Holdings LLC 3.375% due 15/06/2026	3,200	3,010	0.16
8.610% due 21/07/2028	391		0.02	7.206% due 04/02/2027 Reynolds Group Holdings, Inc.	292	293	0.01	3.750% due 15/09/2030 8.000% due 15/06/2027	4,600 7,850	3,880 8,184	0.21
Froneri International Ltd. 7.706% due 29/01/2027	349	350	0.02	8.720% due 24/09/2028	683	685	0.04	Howard Hughes Corp.			
Gen Digital, Inc. 7.456% due 12/09/2029	976	979	0.05	Ryan Specialty Group LLC 8.456% due 01/09/2027	577	577	0.03	4.125% due 01/02/2029 4.375% due 01/02/2031	1,000 1,850	893 1,608	0.05
GFL Enviromental, Inc.				Scientific Games International, Inc 8.465% due 14/04/2029	367	369	0.02	5.375% due 01/08/2028 Icahn Enterprises LP	2,500	2,406	0.13
7.912% due 31/05/2027 GIP Pilot Acquisition Partners LP	509	511	0.03	Select Medical Corp.				5.250% due 15/05/2027	250	225	0.01
8.388% due 04/10/2030	525	526	0.03	8.356% due 06/03/2027 Sotera Health Holdings LLC	896	897	0.05	Intesa Sanpaolo SpA 4.198% due 01/06/2032	3,150	2,601	0.14
<b>Go Daddy Operating Co. LLC</b> 7.856% due 09/11/2029	499	501	0.03	8.395% due 11/12/2026	500	500	0.03	5.710% due 15/01/2026 7.700% due 17/09/2025 (d)(f)	1,975 2,000	1,967 1,970	
Graham Packaging Co., Inc. 8.470% due 04/08/2027	379	380	0.02	<b>Spirit Aerosystems, Inc.</b> 9.633% due 15/01/2027	299	301	0.02	9.125% due 07/09/2029 (d)(f)	€ 2,500	3,045	
Gray Television, Inc.				<b>SS&amp;C Technologies, Inc.</b> 7.706% due 22/03/2029	570	572	0.03	Kennedy Wilson Europe Real Esta 3.250% due 12/11/2025	2,300	2,309	0.12
8.457% due 01/12/2028 Great Outdoors Group LLC	1,380	1,373	0.07	Tempo Acquisition LLC				Midcap Financial Issuer Trust 5.625% due 15/01/2030	\$ 1,250	1,116	0.06
9.220% due 06/03/2028 Grifols Worldwide Operations U	698	699	0.04	8.106% due 31/08/2028 TransDigm, Inc.	499	502	0.03	6.500% due 01/05/2028	700		0.04
7.538% due 15/11/2027	598	599	0.03	8.598% due 22/02/2027 U.S. Foods, Inc.	399	401	0.02	Nationstar Mortgage Holdings, Ir 5.125% due 15/12/2030	5,000	4,527	
GVC Holdings (Gibraltar) Ltd. 8.948% due 31/10/2029	549	550	0.03	7.970% due 22/11/2028	600	603	0.03	5.750% due 15/11/2031 NCL Finance Ltd.	1,000	934	0.05
Hilton Domestic Operating Co., 7.455% due 08/11/2030			0.03	<b>Uber Technologies, Inc.</b> 8.110% - 8.135% due 03/03/2030	790	794	0.04	6.125% due 15/03/2028	6,225	5,964	0.32
Hilton Grand Vacations Borrowe				UPC Financing Partnership				OneMain Finance Corp. 3.500% due 15/01/2027	4,650	4,307	
8.220% due 02/08/2028 Hudson River Trading LLC	289	290	0.01	8.476% due 31/01/2029 USI, Inc.	800	199	0.04	4.000% due 15/09/2030 5.375% due 15/11/2029	4,000 3,000	3,429 2,814	
8.470% due 20/03/2028	399	398	0.02	8.348% due 22/11/2029 Virgin Media Bristol LLC	365	366	0.02	6.625% due 15/01/2028 6.875% due 15/03/2025	1,500 1,000	1,515 1,013	0.08
ICON Luxembourg SARL 7.860% due 03/07/2028	372	374	0.02	7.976% due 31/01/2028	2,585	2,580	0.14	7.125% due 15/03/2026	3,000	3,058	0.16
II-VI, Inc. 8.220% due 02/07/2029				VM Consolidated, Inc. 8.720% due 24/03/2028	394	396	0.02	9.000% due 15/01/2029  Park Intermediate Holdings LLC	750		0.04
0.22070 uue 02/07/2029	388	390	0.02					4.875% due 15/05/2029	1,000	927	0.05

	PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	NET
DESCRIPTION 5.875% due 01/10/2028 \$	(000s) 1,500 S		ASSETS 0.08	DESCRIPTION 6.125% due 01/12/2028 \$	(000s) 2,000 \$	1,732	ASSETS 0.00	4.500% due 01/06/2033 \$	(000S)	\$ 5,932	ASSETS
PennyMac Financial Services, Inc 5.375% due 15/10/2025	•	,	0.05	Ardagh Metal Packaging Finance 3.250% due 01/09/2028		1,752		4.750% due 01/03/2030 5.000% due 01/02/2028	5,000 2,000	4,576 1,915	0.24 0.10
5.750% due 15/09/2031 7.875% due 15/12/2029	2,000 2,400	1,854 2,474		4.000% due 01/09/2029 6.000% due 15/06/2027	2,000 1,000	1,695		5.125% due 01/05/2027 5.375% due 01/06/2029	600 4,000	580 3,776	0.03 0.20
<b>PRA Group, Inc.</b> 7.375% due 01/09/2025	2,725	2,712	0.15	Ascent Resources Utica Holdings I 5.875% due 30/06/2029	2,000	1,863		CD&R Smokey Buyer, Inc. 6.750% due 15/07/2025	2,589	2,564	0.14
Rocket Mortgage LLC 3.625% due 01/03/2029	1,000		0.05	8.250% due 31/12/2028 Athenahealth Group, Inc.	1,000	1,007		Central Garden & Pet Co. 4.125% due 15/10/2030	4,100	3,734	0.20
3.875% due 01/03/2031 4.000% due 15/10/2033 SBA Communications Corp.	2,000 2,000	1,761 1,701	0.09	6.500% due 15/02/2030 <b>Avantor Funding, Inc.</b> 4.625% due 15/07/2028	5,000	4,543 5,803		Central Parent LLC 8.000% due 15/06/2029 Cerba Healthcare SACA	2,400	2,507	0.13
	10,000	8,996 961	0.48 0.05	Axalta Coating Systems LLC 3.375% due 15/02/2029	6,000 8,000	7,187			9,900	9,187	0.49
UBS Group AG 9.250% due	200	224	0.02	<b>B&amp;G Foods, Inc.</b> 8.000% due 15/09/2028	4,750	4,994		3.750% due 15/03/2029 4.000% due 15/03/2031	2,000 100	1,834	0.10 0.00
13/11/2028 (d)(f) UniCredit SpA	300		0.02	<b>B.C. Ltd.</b> 9.000% due 30/01/2028	2,150	2,098	0.11	Cheplapharm Arzneimittel GmbH 5.500% due 15/01/2028	800	757	0.04
5.459% due 30/06/2035 USI, Inc.	1,000		0.05	B.C. Unlimited Liability Co. 3.500% due 15/02/2029	8,750	8,077		Chesapeake Energy Corp. 6.750% due 15/04/2029	7,500	7,578	0.40
7.500% due 15/01/2032 Voyager Aviation Holdings LLC	600		0.03		2,000 11,575	1,891 10,396	0.10	<b>Chobani LLC</b> 4.625% due 15/11/2028	2,000	1,872	0.10
8.500% due 09/05/2026 ^	1,805		0.05 <b>8.49</b>	4.375% due 15/01/2028 Ball Corp.	2,000	1,912	0.10	<b>Churchill Downs, Inc.</b> 4.750% due 15/01/2028	5,000	4,795	
INDUSTRIALS				2.875% due 15/08/2030 6.000% due 15/06/2029	5,000 1,050	4,296 1,074		5.500% due 01/04/2027 5.750% due 01/04/2030	1,600 2,000	1,584 1,952	0.10
<b>24 Hour Fitness Worldwide, Inc.</b> 8.000% due 01/06/2022 ^	9,500	24	0.00	Bath & Body Works, Inc. 6.875% due 01/11/2035	3,000	3,042		6.750% due 01/05/2031 Cimpress PLC	800		0.04
<b>Academy Ltd.</b> 6.000% due 15/11/2027	550	541	0.03	9.375% due 01/07/2025 Bausch & Lomb Escrow Corp.	1,438	1,520		7.000% due 15/06/2026 Cinemark USA, Inc.	800		0.04
<b>Acushnet Co.</b> 7.375% due 15/10/2028	350	365	0.02	8.375% due 01/10/2028 BCPE Empire Holdings, Inc.	7,225	7,631		5.250% due 15/07/2028 5.875% due 15/03/2026 CITGO Petroleum Corp.	1,225 600	1,125 588	0.06
<b>AdaptHealth LLC</b> 6.125% due 01/08/2028	200	173	0.01	Beacon Roofing Supply, Inc.	12,200	11,777		8.375% due 15/01/2029 Clarios Global LP	3,100	3,190	0.17
Adient Global Holdings Ltd. 7.000% due 15/04/2028	1,000	1,034	0.06	6.500% due 01/08/2030 Block, Inc. 3.500% due 01/06/2031	3,200 5,000	3,274 4,449		6.750% due 15/05/2028 Clarivate Science Holdings Corp.	5,000	5,104	0.27
<b>ADT Security Corp.</b> 4.875% due 15/07/2032	3,200	2,963	0.16	Bombardier, Inc. 6.000% due 15/02/2028	3,000	2,926		4.875% due 01/07/2029 Clear Channel International BV	5,000	4,697	0.25
Advantage Sales & Marketing, In 6.500% due 15/11/2028	nc. 5,725	5,282	0.28	7.125% due 15/06/2026 7.500% due 01/02/2029	3,879 3,700	3,864 3,765	0.21	6.625% due 01/08/2025 Clear Channel Outdoor Holdings, I	1,300 Inc.	1,307	0.07
	10,000	8,723	0.47	7.875% due 15/04/2027 Boyne USA, Inc.	2,611	2,614		5.125% due 15/08/2027 Cloud Software Group, Inc.	2,200	2,102	0.11
<b>Ahlstrom Holding Oy</b> 4.875% due 04/02/2028	4,000	3,512	0.19	4.750% due 15/05/2029 Buckeye Partners LP	2,500	2,354	0.13	6.500% due 31/03/2029 Clydesdale Acquisition Holdings, I	7,000 <b>nc</b> .	6,673	
<b>Air Canada</b> 3.875% due 15/08/2026 4.625% due 15/08/2029 CAD	2,500 1.750	2,390 1,230		4.125% due 01/03/2025 4.500% due 01/03/2028	2,000 700	1,941 660	0.10 0.04	8.750% due 15/04/2030 Coherent Corp.		9,336	
Albion Financing SARL	4,250	4,215		Builders FirstSource, Inc. 5.000% due 01/03/2030	5,000	4,834	0.26	5.000% due 15/12/2029 CommScope, Inc.	600		0.03
<b>Allegiant Travel Co.</b> 7.250% due 15/08/2027	1,000		0.05		5,000	4,937	0.26	4.750% due 01/09/2029 6.000% due 01/03/2026	1,525 2,500	1,025 2,230	
Allison Transmission, Inc. 3.750% due 30/01/2031	4,000	3,538	0.19	Cable One, Inc. 4.000% due 15/11/2030 \$ Cablevision Lightpath LLC	900	730	0.04	Community Health Systems, Inc. 4.750% due 15/02/2031 5.250% due 15/05/2030	5,000 3,000	3,937 2,513	
<b>Altice Financing S.A.</b> 5.000% due 15/01/2028	4,000	3,629	0.19	5.625% due 15/09/2028  Caesars Entertainment, Inc.	4,000	3,157	0.17	5.625% due 15/03/2027 8.000% due 15/03/2026	6,650 741	6,187	
Altice France S.A. 5.125% due 15/01/2029	3,000	2,336		4.625% due 15/10/2029 7.000% due 15/02/2030	8,200 1,300	7,407 1,334		Comstock Resources, Inc. 5.875% due 15/01/2030	3,000	2,606	
5.125% due 15/07/2029 5.500% due 15/01/2028 5.500% due 15/10/2029	4,000 8,000 2,000	3,117 6,595 1,571	0.35	Capstone Borrower, Inc. 8.000% due 15/06/2030	2,050	2,135		6.750% due 01/03/2029 Connect Finco SARL	4,075	3,732	
8.125% due 01/02/2027 11.500% due	3,000	2,768		Cargo Aircraft Management, Inc. 4.750% due 01/02/2028	5,300	4,857	0.26	6.750% due 01/10/2026 Consolidated Communications, Inc		1,990	
01/02/2027 (a)(g) € AMC Networks, Inc.	800	890	0.05	Carnival Corp. 4.000% due 01/08/2028	5,000	4,652		5.000% due 01/10/2028 Coty, Inc.	2,000	1,642	
4.750% due 01/08/2025	6,100 4,900	4,660 4,775		5.750% due 01/03/2027 6.000% due 01/05/2029 7.625% due 01/03/2026 (h)	8,900 2,500 5,000	8,688 2,407 5,094	0.13	5.000% due 15/04/2026 6.625% due 15/07/2030 Covanta Holding Corp.	1,045 3,700	1,029 3,803	
American Airlines Pass-Through 3.375% due 01/11/2028	<b>Trust</b> 2,013	1,847	0.10	Carnival PLC	5,000	4,020		4.875% due 01/12/2029 5.000% due 01/09/2030	750 1,000		0.04 0.05
<b>American Airlines, Inc.</b> 5.500% due 20/04/2026 5.750% due 20/04/2029	5,583 16,725	5,547 16,322		Catalent Pharma Solutions, Inc. 2.375% due 01/03/2028	2,000	1,929		<b>CQP Holdco LP</b> 5.500% due 15/06/2031	3,500	3,322	0.18
Antero Resources Corp. 5.375% due 01/03/2030	700		0.04	3.125% due 15/02/2029 \$ CCO Holdings LLC	6,000	5,257	0.28	Crocs, Inc. 4.250% due 15/03/2029	2,000	1,794	0.10
<b>APi Group DE, Inc.</b> 4.750% due 15/10/2029	4,000	3,762	0.20	4.250% due 01/02/2031 4.250% due 15/01/2034	5,000 3,700	4,376 3,012	0.16	Crowdstrike Holdings, Inc. 3.000% due 15/02/2029	1,800	1,629	0.09
<b>Arches Buyer, Inc.</b> 4.250% due 01/06/2028	3,500	3,173	0.17		10,000 10,000	9,028 8,578		Crown Americas LLC 5.250% due 01/04/2030	1,000	986	0.05

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CSC Holdings LLC 3.375% due 15/02/2031	4,000 \$			Graphic Packaging International 3.500% due 01/03/2029 \$	LLC 5,000 \$	4,520		Legacy LifePoint Health LLC 4.375% due 15/02/2027 \$	4,900 \$	4,529	
4.125% due 01/12/2030	2,500	1,905	0.10	Gray Television, Inc.				Level 3 Financing, Inc.		,	
4.500% due 15/11/2031 6.500% due 01/02/2029	1,000 3,000	2,650	0.04 0.14	5.875% due 15/07/2026 Grifols S.A.	1,000	974	0.05	3.750% due 15/07/2029 LifePoint Health, Inc.	5,000	2,600	0.14
<b>DaVita, Inc.</b> 4.625% due 01/06/2030	4,100	3,583	0.19	4.750% due 15/10/2028	9,675	8,785	0.47	11.000% due 15/10/2030	3,800	4,007	0.21
Diamond Foreign Asset Co. 8.500% due 01/10/2030	775	•	0.04	<b>GTCR W-2 Merger Sub LLC</b> 7.500% due 15/01/2031	3,400	3,595	0.19	Light & Wonder International, Inc 7.500% due 01/09/2031	2,000	2,087	0.11
Diamond Offshore Drilling, Inc.				Harbour Energy PLC 5.500% due 15/10/2026	3,800	3,718	0.20	Lindblad Expeditions Holdings, In 9.000% due 15/05/2028	<b>c.</b> 3,000	3,115	0.17
13.000% due 21/12/2026 Diamond Sports Group LLC	77	75	0.00	HealthEquity, Inc. 4.500% due 01/10/2029	1,800	1.674		Lindblad Expeditions LLC 6.750% due 15/02/2027	1,900	1,892	0.10
5.375% due 15/08/2026 ^ Directy Financing LLC	8,000	410	0.02	Hertz Corp.	·	,		Live Nation Entertainment, Inc.		,	
5.875% due 15/08/2027	10,000	9,404	0.50	4.625% due 01/12/2026  Hilton Domestic Operating Co., Ir	1,200 ic.	1,077	0.06	3.750% due 15/01/2028 Madison IAQ LLC	825	//1	0.04
<b>DISH DBS Corp.</b> 5.250% due 01/12/2026	5,000	4,293		3.625% due 15/02/2032 3.750% due 01/05/2029	5,975 2,000	5,222 1,856		4.125% due 30/06/2028 MajorDrive Holdings LLC	2,450	2,230	0.12
5.750% due 01/12/2028 5.875% due 15/11/2024	12,800 5,000	10,233 4,693		4.000% due 01/05/2031	2,000	1,834		6.375% due 01/06/2029	12,475	10,755	0.57
7.750% due 01/07/2026 DISH Network Corp.	3,000	2,093	0.11	Hilton Grand Vacations Borrower 4.875% due 01/07/2031	3,000	2,659		Marriott Ownership Resorts, Inc. 4.500% due 15/06/2029	2,350	2,074	0.11
11.750% due 15/11/2027	2,500	2,612	0.14	5.000% due 01/06/2029 Hologic, Inc.	2,500	2,309	0.12	Mauser Packaging Solutions Hold 7.875% due 15/08/2026	ling Co. 3,500	3,565	0.10
<b>DT Midstream, Inc.</b> 4.125% due 15/06/2029	4,000	3,685	0.20	3.250% due 15/02/2029	1,000	908	0.05	9.250% due 15/04/2027	2,000	1,965	
4.375% due 15/06/2031 Edgewell Personal Care Co.	1,700	1,536	0.08	Howard Midstream Energy Partne 6.750% due 15/01/2027	3,000	2,970		McAfee Corp. 7.375% due 15/02/2030	4,000	3,658	0.20
4.125% due 01/04/2029	800	729	0.04	8.875% due 15/07/2028 Howmet Aerospace, Inc.	2,825	2,968	0.16	Medline Borrower LP 3.875% due 01/04/2029	10,925	9,891	0.52
Element Solutions, Inc. 3.875% due 01/09/2028	1,200	1,106	0.06	5.950% due 01/02/2037	2,000	2,090	0.11	5.250% due 01/10/2029	3,800	3,587	
Embecta Corp. 5.000% due 15/02/2030 (h)	4,300	3,653	0.20	iHeartCommunications, Inc. 4.750% due 15/01/2028	2,100	1,617		Merlin Entertainments Ltd. 5.750% due 15/06/2026	2,000	1,981	0.11
Emerald Debt Merger Sub LLC 6.625% due 15/12/2030	3,800	3,886		8.375% due 01/05/2027 IHO Verwaltungs GmbH (4.750%		1,430 . <b>500% P</b>		Midwest Gaming Borrower LLC 4.875% due 01/05/2029	5,000	4,656	0.25
EnLink Midstream LLC				4.750% due 15/09/2026 (b) IHO Verwaltungs GmbH (6.000%	2,000 Cash or 6.	1,918 <b>750% P</b>		Molina Healthcare, Inc. 3.875% due 15/05/2032	1,900	1,662	0.00
5.625% due 15/01/2028 6.500% due 01/09/2030	5,000 3,500	4,948 3,577		6.000% due 15/05/2027 (b)	2,000	1,951	0.10	MPH Acquisition Holdings LLC		,	
EnLink Midstream Partners LP 4.150% due 01/06/2025	1,987	1,944	0.10	<b>IHO Verwaltungs GmbH (6.375%</b> 6.375% due 15/05/2029 (b)	1,750	1,719		5.500% due 01/09/2028 5.750% due 01/11/2028 (h)	4,247 5,000	3,808 4,068	
EQM Midstream Partners LP 4.000% due 01/08/2024	1,123	1,113	0.06	Imola Merger Corp. 4.750% due 15/05/2029	5,000	4,757	0.25	Murphy Oil USA, Inc. 3.750% due 15/02/2031	1,000	872	0.05
4.500% due 15/01/2029 4.750% due 15/01/2031	7,700 4,650		0.39	Ingevity Corp. 3.875% due 01/11/2028	5,000	4,484	0.24	Nabors Industries, Inc. 7.375% due 15/05/2027	3,000	2,942	0.16
6.000% due 01/07/2025	735	735	0.04	Innophos Holdings, Inc.	·			9.125% due 31/01/2030	500		0.03
6.500% due 01/07/2027 6.500% due 15/07/2048	4,000 3,800	4,075 3,899		9.375% due 15/02/2028 Intelligent Packaging Holdco Issu	7,200 er <b>LP (9.0</b> 0	6,546 <b>00% C</b> as		NCL Corp. Ltd. 5.875% due 15/03/2026	4,800	4,694	
Fertitta Entertainment LLC 4.625% due 15/01/2029	2,000	1,816	0.10	<b>9.750% PIK)</b> 9.000% due 15/01/2026 (b)	3,000	2,581	0.14	5.875% due 15/02/2027 NCR Atleos Corp.	1,775	1,761	0.09
First Student Bidco, Inc. 4.000% due 31/07/2029	3,000	2,604	0 14	Intelligent Packaging Ltd. Finco, I 6.000% due 15/09/2028	nc. 4,000	3,736	0.20	9.500% due 01/04/2029 NCR Voyix Corp.	6,575	6,992	0.37
Ford Motor Co.				Intelsat Jackson Holdings S.A.				5.000% due 01/10/2028	950		0.05
6.100% due 19/08/2032 Fortrea Holdings, Inc.	2,500	2,521	0.13	6.500% due 15/03/2030 Iris Holdings, Inc. (8.750% Cash o	11,249 r <b>9.500</b> %	10,744 <b>PIK)</b>	0.57	5.125% due 15/04/2029 5.250% due 01/10/2030	2,200 1,200	2,094 1,104	
7.500% due 01/07/2030  Foundation Building Materials, II	2,500	2,571	0.14	8.750% due 15/02/2026 (b)  Jazz Securities DAC	2,875	2,444	0.13	<b>NESCO Holdings, Inc.</b> 5.500% due 15/04/2029	2,250	2,083	0.11
6.000% due 01/03/2029	11,000	9,902	0.53	4.375% due 15/01/2029	1,000	932	0.05	Newell Brands, Inc. 6.375% due 15/09/2027 (h)	1,250	1,245	
Frontier Communications Holding 5.000% due 01/05/2028	2,000	1,850		<b>Jeld-Wen, Inc.</b> 4.625% due 15/12/2025	750		0.04	6.375% due 01/04/2036	300		0.07
5.875% due 15/10/2027 <b>Gap, Inc</b> .	3,000	2,901	0.16	4.875% due 15/12/2027 Kaiser Aluminum Corp.	200	189	0.01	Newfold Digital Holdings Group, 6.000% due 15/02/2029	<b>Inc.</b> 12,000	9,078	0.48
3.625% due 01/10/2029 3.875% due 01/10/2031	9,300 2,800	7,963 2,310		4.500% due 01/06/2031 4.625% due 01/03/2028	1,000 800		0.05 0.04	Nexstar Media, Inc. 5.625% due 15/07/2027	1,000	968	0.05
Garda World Security Corp.				Kinetik Holdings LP				NextEra Energy Operating Partne	rs LP		
4.625% due 15/02/2027 6.000% due 01/06/2029	4,500 5,000	4,342 4,487	0.24	6.625% due 15/12/2028 LABL, Inc.	3,000	3,058	0.16	3.875% due 15/10/2026 4.500% due 15/09/2027	200 2,925	2,818	
7.750% due 15/02/2028 GFL Environmental, Inc.	6,000	6,214	0.33	5.875% due 01/11/2028 6.750% due 15/07/2026	4,825 2,000	4,381 1,947		7.250% due 15/01/2029 Noble Finance LLC	4,400	4,609	0.25
3.500% due 01/09/2028 4.000% due 01/08/2028	5,000 5,000	4,625 4,625		8.250% due 01/11/2029 10.500% due 15/07/2027	1,000 2,000		0.05	8.000% due 15/04/2030	5,600	5,832	0.31
5.125% due 15/12/2026	1,000		0.05	Lamar Media Corp.				Novelis Corp. 3.250% due 15/11/2026	3,000	2,826	
<b>GN Bondco LLC</b> 9.500% due 15/10/2031	6,200	6,061	0.32	3.625% due 15/01/2031 Lamb Weston Holdings, Inc.	275	245	0.01	3.875% due 15/08/2031 4.750% due 30/01/2030	7,000 5,000	6,179 4,710	
<b>Go Daddy Operating Co. LLC</b> 3.500% due 01/03/2029	5,000	4,534	0.24	4.125% due 31/01/2030 4.375% due 31/01/2032	3,000 1,000	2,769 914	0.15 0.05	NuStar Logistics LP 5.750% due 01/10/2025	2,000	1,989	0.11
<b>goeasy Ltd.</b> 9.250% due 01/12/2028	6,600	7,054	0.38	4.875% due 15/05/2028 Las Vegas Sands Corp.	2,000	1,958	0.10	6.375% due 01/10/2030 Olympus Water U.S. Holding Corp	1,300 ).	1,304	
<b>Graham Packaging Co., Inc.</b> 7.125% due 15/08/2028	6,700	6,038		3.900% due 08/08/2029	15,275	14,094	0.75	3.875% due 01/10/2028 €	1,000 7,000	1,016 6,307	
1.123 /U QUE 13/00/2020	0,700	0,030	0.52					1.250 /0 duc 0 1/ 10/2020	7,000	0,507	0.54

	PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
DESCRIPTION	(000S)	(000S)	ASSETS	DESCRIPTION	(000S)		ASSETS	DESCRIPTION	(000S)	(000S)	ASSETS
6.250% due 01/10/2029 \$	8,000 \$ 2,000	7,586 1,779		<b>Seadrill Finance Ltd.</b> 8.375% due 01/08/2030	\$ 3,500 \$	3,655	0.20	6.250% due 15/03/2026	7,000 \$ 1,750	6,864 1,749	0.09
<b>ON Semiconductor Corp.</b> 3.875% due 01/09/2028	4,275	3,969	0.21	Seagate HDD Cayman 5.750% due 01/12/2034	1,800	1,732	0.09	6.750% due 15/08/2028 6.875% due 15/12/2030 7.125% due 01/12/2031	5,000 1,800 700	5,122 1,855	
Organon & Co.	6.000	C 2CE	0.22	8.250% due 15/12/2029	1,150	1,241		Transocean Titan Financing Ltd.	700	754	0.04
4.125% due 30/04/2028 5.125% due 30/04/2031	6,800 10,400	6,265 8,907		8.500% due 15/07/2031 9.625% due 01/12/2032	1,175 2,000	1,276 2,288		8.375% due 01/02/2028	4,000	4,153	0.22
Outfront Media Capital LLC 4.250% due 15/01/2029	2 000	1.807	0.10	Sealed Air Corp. 7.250% due 15/02/2031	1,505	1,598	0.00	Transocean, Inc. 8.750% due 15/02/2030	1,900	1,987	0.11
5.000% due 15/08/2027	2,000 2,125	2,056		Sensata Technologies BV	•	•		Travel + Leisure Co. 4.625% due 01/03/2030	•	•	
Owens-Brockway Glass Container 7.250% due 15/05/2031	, Inc. 3,000	3,045	0.16	4.000% due 15/04/2029 Sensata Technologies, Inc.	5,000	4,652		6.000% due 01/04/2027	5,000 25	4,478 25 3,534	0.00
Pactiv Evergreen Group Issuer LLC 4.375% due 15/10/2028	3,000	2,808	0.15	3.750% due 15/02/2031 Simmons Foods, Inc.	5,000	4,414	0.24	6.625% due 31/07/2026 Trident TPI Holdings, Inc.	3,500		
Pactiv Evergreen Group Issuer, Inc 4.000% due 15/10/2027	5,000	4,678	0.25	4.625% due 01/03/2029 Sirius XM Radio, Inc.	8,000	6,929	0.37	12.750% due 31/12/2028 TriNet Group, Inc.	9,750	10,445	0.56
Performance Food Group, Inc.	5,000	.,070	0.25	3.875% due 01/09/2031	2,000	1,713	0.09	3.500% due 01/03/2029	5,000	4,479	0.24
4.250% due 01/08/2029 6.875% due 01/05/2025	3,000 1,000	2,755 1,004		4.125% due 01/07/2030 5.000% due 01/08/2027	3,250 2,000	2,900 1,933		Triton Water Holdings, Inc. 6.250% due 01/04/2029	3,000	2,616	0.14
Permian Resources Operating LLC		4.000	0.26	SM Energy Co.	000	001	0.04	<b>Triumph Group, Inc.</b> 7.750% due 15/08/2025	4,000	3,990	0.21
5.375% due 15/01/2026 7.000% due 15/01/2032	5,000 1,800	4,938 1,858		6.500% due 15/07/2028 Southwestern Energy Co.	800		0.04	9.000% due 15/03/2028	6,950		0.40
PetSmart, Inc.	6 000	E 661	0.20	4.750% due 01/02/2032 5.375% due 01/02/2029	200 1,800	185 1,758	0.01	Twilio, Inc. 3.625% due 15/03/2029	3,000	2.740	0.15
4.750% due 15/02/2028  Post Holdings, Inc.	6,000	5,661	0.30	5.375% due 15/03/2030	2,200	2,151		3.875% due 15/03/2031	3,500	3,124	
4.500% due 15/09/2031 4.625% due 15/04/2030	2,779 9,000	2,494 8,288		Spectrum Brands, Inc. 3.875% due 15/03/2031	3,100	2,825	0.15	U.S. Acute Care Solutions LLC 6.375% due 01/03/2026	6,000	5,020	0.27
5.625% due 15/01/2028	4,975	4,934		5.500% due 15/07/2030	2,200	2,137		U.S. Foods, Inc.	.,	•	
Presidio Holdings, Inc.				Spirit AeroSystems, Inc.	6 275	5,557	0.20	4.750% due 15/02/2029 7.250% due 15/01/2032	7,000 900	6,654	0.36
4.875% due 01/02/2027 8.250% due 01/02/2028	2,500 3,750	2,453 3,792		4.600% due 15/06/2028 9.375% due 30/11/2029	6,275 3,000	3,287	0.18	Uber Technologies, Inc.			
<b>Prestige Brands, Inc.</b> 3.750% due 01/04/2031	50	44	0.00	9.750% due 15/11/2030 Spirit Loyalty Cayman Ltd.	900	969	0.05	4.500% due 15/08/2029 United Airlines, Inc.	4,000	3,823	0.20
Prime Security Services Borrower	LLC			8.000% due 20/09/2025	4,600	3,313	0.18	4.375% due 15/04/2026	4,975	4,852	
3.375% due 31/08/2027 5.750% due 15/04/2026	2,000 1,000	1,856 1,006		<b>SRS Distribution, Inc.</b> 6.125% due 01/07/2029	4,300	4,082	0.22	4.625% due 15/04/2029 Univision Communications, Inc.	9,700	9,082	0.49
6.250% due 15/01/2028	5,000	4,975		Stagwell Global LLC				4.500% due 01/05/2029	7,000	6,254	
PTC, Inc. 4.000% due 15/02/2028	1,550	1,470	0.08	5.625% due 15/08/2029 Standard Industries, Inc.	1,000	921	0.05	6.625% due 01/06/2027 8.000% due 15/08/2028	2,000 3,050	1,996 3,149	
Raising Cane's Restaurants LLC	1,330	1,470	0.00	3.375% due 15/01/2031	4,000	3,447	0.18	UPC Holding BV	-,	-,	
9.375% due 01/05/2029	1,025	1,095	0.06	4.375% due 15/07/2030 4.750% due 15/01/2028	2,500 3,500	2,299 3,372		5.500% due 15/01/2028	3,000	2,831	0.15
Resorts World Las Vegas LLC 4.625% due 16/04/2029	250	210	0.01	5.000% due 15/02/2027	1,500	1,464		<b>Valaris Ltd.</b> 8.375% due 30/04/2030	6,925	7,101	0.38
8.450% due 27/07/2030	2,275	2,348		Star Parent, Inc.	C00	(22	0.02	Venture Global Calcasieu Pass LL	c		
Ritchie Bros Holdings, Inc.	1 250	1 200	0.07	9.000% due 01/10/2030 Station Casinos LLC	600	033	0.03	3.875% due 15/08/2029 4.125% due 15/08/2031	5,000 3,000	4,542 2,647	
6.750% due 15/03/2028 7.750% due 15/03/2031	1,250 2,000	1,289 2,135		4.500% due 15/02/2028	2,800	2,642		Venture Global LNG, Inc.	3,000	2,047	0.14
Rockcliff Energy LLC				4.625% due 01/12/2031	1,900	1,715	0.09	8.125% due 01/06/2028	6,000	6,065	
5.500% due 15/10/2029 Rockies Express Pipeline LLC	6,000	5,679	0.30	Strathcona Resources Ltd. 6.875% due 01/08/2026	4,625	4,420	0.24	8.375% due 01/06/2031 9.500% due 01/02/2029	10,800 3,200	10,811 3,388	
4.800% due 15/05/2030	2,000	1,833	0.10	Sugarhouse HSP Gaming Prop				9.875% due 01/02/2032	1,600	1,668	0.09
4.950% due 15/07/2029	2,000	1,915	0.10	5.875% due 15/05/2025 Tapestry, Inc.	3,150	3,132	0.17	Vertiv Group Corp. 4.125% due 15/11/2028	7,000	6,572	0.35
Roller Bearing Co. of America, Inc 4.375% due 15/10/2029	3,000	2,780	0.15	7.700% due 27/11/2030	3,525	3,714	0.20	ViaSat, Inc.			
Rolls-Royce PLC				<b>TEGNA, Inc.</b> 4.625% due 15/03/2028	1,000	035	0.05	5.625% due 15/09/2025 5.625% due 15/04/2027	1,700 1,800	1,659 1,743	
3.625% due 14/10/2025 5.750% due 15/10/2027 £	1,000 1,750	964 2,245	0.05	4.750% due 15/03/2026	1,000		0.05	6.500% due 15/07/2028	2,000	1,645	
Royal Caribbean Cruises Ltd.	1,750			5.000% due 15/09/2029	4,000	3,670	0.20	Victoria's Secret & Co. 4.625% due 15/07/2029	2 000	1 672	0.00
4.250% due 01/07/2026 \$ 5.375% due 15/07/2027	5,000 3,000	4,832 2,972		<b>Teleflex, Inc.</b> 4.250% due 01/06/2028	800	759	0.04	Viking Cruises Ltd.	2,000	1,673	0.09
5.500% due 31/08/2026	10,000	9,908	0.53	Tenet Healthcare Corp.				5.875% due 15/09/2027	5,000	4,829	
5.500% due 01/04/2028	7,100	7,014		4.375% due 15/01/2030 5.125% due 01/11/2027	4,000 3,500	3,711 3,424		7.000% due 15/02/2029 9.125% due 15/07/2031	4,000 3,000	3,970 3,199	
7.250% due 15/01/2030 7.500% due 15/10/2027	2,000 700	2,090 737	0.11	6.125% due 01/10/2028	9,200	9,182		Virgin Media Secured Finance PL		5,155	0.17
9.250% due 15/01/2029	1,000	1,076		6.125% due 15/06/2030 6.875% due 15/11/2031	5,000 3,200	5,062 3,290		4.500% due 15/08/2030 5.500% due 15/05/2029	5,000 4,000	4,458 3,869	
Sabre GLBL, Inc. 8.625% due 01/06/2027	1,983	1,806		Thor Industries, Inc. 4.000% due 15/10/2029	700		0.03	Vital Energy, Inc.		•	
11.250% due 15/12/2027 Scientific Games Holdings LP	800	/8/	0.04	TK Elevator Holdco GmbH				9.750% due 15/10/2030 Vmed O2 UK Financing PLC	675	700	0.04
6.625% due 01/03/2030	7,000	6,626	0.35	7.625% due 15/07/2028	4,734	4,656	0.25	4.250% due 31/01/2031	5,000	4,372	0.23
<b>SCIH Salt Holdings, Inc.</b> 4.875% due 01/05/2028	3,000	2,810	0.15	<b>TK Elevator U.S. Newco, Inc.</b> 5.250% due 15/07/2027	3,500	3,441	0.18	VOC Escrow Ltd. 5.000% due 15/02/2028	2,000	1,917	0.10
Scotts Miracle-Gro Co. 4.375% due 01/02/2032	4,025	3,406	0.18	<b>TopBuild Corp.</b> 4.125% due 15/02/2032	900	802	0.04	WESCO Distribution, Inc. 7.125% due 15/06/2025	3,000	3,024	0.16
Scripps Escrow, Inc.				<b>TransDigm, Inc.</b> 4.625% due 15/01/2029	17,400	16,347	0.87	White Cap Buyer LLC			
5.375% due 15/01/2031	3,800	2,793	0.13	4.875% due 01/05/2029	800		0.04	6.875% due 15/10/2028	7,200	6,979	0.37

DESCRIPTION			OF NET SETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)		DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
White Cap Parent LLC (8.250% C 8.250% due 15/03/2026 (b) \$ 5			.28	FirstEnergy Corp. 3.400% due 01/03/2050	\$ 1,000 \$	706	0.04	COMMON STOCKS COMMUNICATION SERV	ICES		
7.375% due 01/10/2031			.14	Genesis Energy LP 7.750% due 01/02/2028 8.000% due 15/01/2027	2,000 3,000	2,009 3,052		Clear Channel Outdoor Holdings, Inc. (c) iHeartMedia, Inc. 'B' (c)	167,378 <b>\$</b> 29,972	305 72	0.02
			.19	High Ridge Brands Co. 8.875% due 15/03/2025 ^ NGL Energy Operating LLC	2,500	41	0.00	Intelsat Emergence S.A. (c)(g)	152,416 _	4,342	0.23
<b>WR Grace Holdings LLC</b> 4.875% due 15/06/2027 1	1,000	963 0	.05	7.500% due 01/02/2026 NSG Holdings LLC	3,975	4,018	0.21		_	4,719	0.25
<b>Wyndham Hotels &amp; Resorts, Inc.</b> 4.375% due 15/08/2028	3,000 2	,807 0	.15	7.750% due 15/12/2025 PBF Holding Co. LLC	146	146	0.01	CHC Group LLC (c)	3,887	0	0.00
<b>Wynn Las Vegas LLC</b> 5.250% due 15/05/2027 3	3,000 2,	,922 0	.16	6.000% due 15/02/2028 7.875% due 15/09/2030	1,000 1,125	975 1,147		FINANCIALS	· -		
Wynn Resorts Finance LLC			.07	<b>Tallgrass Energy Partners LP</b> 5.500% due 15/01/2028 6.000% due 31/12/2030	1,750 2,000	1,656 1,862	0.09 0.10	Voyager Aviation Holdings LLC (c)	833 _	0	0.00
XPO, Inc.				7.500% due 01/10/2025	1,000			INDUSTRIALS			
<b>Yum! Brands, Inc.</b> 3.625% due 15/03/2031	2,975 2,		.14	<b>Telecom Italia Capital S.A.</b> 6.375% due 15/11/2033 7.200% due 18/07/2036 7.721% due 04/06/2038	2,500 2,500 1,000	2,449 2,513 1,020		Serta Simmons Bedding LLC (c)(g)	1,852 _	23 4,742	0.00 <b>0.25</b>
4.750% due 15/01/2030	2,000 1	,941 0	.25 .10 .12	Telecom Italia SpA	€ 11,400	14,026		WARRANTS			
Zayo Group Holdings, Inc.			.11	TerraForm Power Operating 4.750% due 15/01/2030		1,862	0.10	Revion Group Holdings LLC - 28/04/2028	30,870 _	0	0.00
ZF North America Capital, Inc. 6.875% due 14/04/2028	550	570 0	.03	5.000% due 31/01/2028 Vistra Operations Co. LLC	2,000	1,944	0.10	PREFERRED SECURITIE	S		
			.08	5.000% due 31/07/2027 7.750% due 15/10/2031	650 5,000	633 5,197		Voyager Aviation Holding 9.500%	js LLC 5,000 _	0	0.00
	5,100 4,	,555 0	.24	Total Composite Davids O Notes	-	84,643		Total Transferable Securit	ies \$	1,770,912	94.55
5.000% due 15/01/2030			.04	Total Corporate Bonds & Notes	-	1,671,373	89.24	INVESTMENT FUNDS	_		
	1,427,	,639 76	.23	U.S. TREASURY OBLIGATI	ONS			COLLECTIVE INVESTMEN	IT SCHEMES		
UTILITIES  Antero Midstream Partners LP				<b>U.S. Treasury Notes</b> 4.250% due 15/10/2025	50,000	49,913	2.66	PIMCO Funds: Global Investors Series plc -			
5.375% due 15/06/2029 2		,406 0 ,482 0	.13	NON-AGENCY MORTGAG		D SECURITI	IES	PIMCO Asia High Yield Bond Fund (e)	661,211	6,110	0.33
			.11	Countrywide Alternative Loa 5.932% due 20/05/2046 Countrywide Home Loan Mo 6.170% due 25/02/2036	53	s-Through T	0.01 F <b>rust</b> 0.00	PIMCO Funds: Global Investors Series plc - PIMCO European High Yield Bond Fund (e)	1,743,573	21,783	1.16
			.47	Deutsche ALT-A Securities, Ir 5.500% due 25/12/2035	•	ge Loan Tru		PIMCO Select Funds plc - PIMCO US Dollar	1,743,373	21,703	1.10
		,111 0 ,029 0		GSR Mortgage Loan Trust 5.939% due 25/04/2035	1	1	0.00	Short-Term Floating NAV Fund (e)	4,640,942	46,245	2.47
Clearway Energy Operating LLC		,057 0		MortgageIT Trust 6.110% due 25/02/2035	26 _		0.00	Total Investment Funds	\$	74,138	3.96
<b>CrownRock LP</b> 5.625% due 15/10/2025 3	3,000 2,	,998 0	.16		-	102	0.01				
Edison International 8.125% due 15/06/2053	1,000 1,	,023 0	.06	ASSET-BACKED SECURITII  Credit-Based Asset Servicing		zation Truct					
<b>Endeavor Energy Resources LP</b> 5.750% due 30/01/2028 5	5,000 5	,008 0	.27	3.311% due 25/01/2037	76	24					

## REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 912	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (930)	\$ 912	\$ 912	0.05
Total Repurcha	ase Agreeme	ents				\$ (930)	\$ 912	\$ 912	0.05

(1) Includes accrued interest.

#### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

#### **FUTURES** Unrealised Expiration # of % of Appreciation/ Description Type Month Contracts (Depreciation) **Net Assets** Euro-Bund 10-Year Bond March Futures 03/2024 204 (934)(0.05)Short U.S. Treasury 2-Year Note March Futures Long 03/2024 528 1,134 0.06 U.S. Treasury 5-Year Note March Futures Short 03/2024 1,027 (2,419)(0.13)U.S. Treasury 10-Year Ultra March Futures Long 03/2024 214 1,071 0.06 (0.06)\$ (1,148) Total Financial Derivative Instruments Dealt in on a Regulated Market \$ (1,148) (0.06)

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

CREDIT DEFAULT SWAPS ON CORPORATE SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Jaguar Land Rover Automotive PLC	5.000%	20/06/2028	€ 9,600	\$ 776	0.04
Newell Brands, Inc.	1.000	20/06/2028	\$ 2,275	129	0.01
				\$ 905	0.05

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)					
Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-40 5-Year Index	5.000%	20/06/2028	\$ 99	\$ 5	0.00
CDX.HY-41 5-Year Index	5.000	20/12/2028	90,981	5,101	0.27
				\$ 5,106	0.27
Total Centrally Cleared Financial Derivative Instruments				\$ 6,011	0.32

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

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

#### FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 2,952	\$ 3,224	\$ 2	\$ (40)	\$ (38)	0.00
	01/2024	£ 186	236	0	(1)	(1)	0.00
CBK	01/2024	\$ 5,430	€ 4,959	49	0	49	0.00
MBC	01/2024	CAD 1,299	\$ 960	0	(25)	(25)	0.00
	01/2024	€ 269	293	0	(5)	(5)	0.00
MYI	01/2024	66,484	73,076	1	(383)	(382)	(0.02)
	01/2024	\$ 3,315	€ 3,029	32	, O	32	0.00
	01/2024	42	£ 33	0	0	0	0.00
UAG	01/2024	£ 1,062	\$ 1,344	0	(10)	(10)	0.00
				\$ 84	\$ (464)	\$ (380)	(0.02)

#### **HEDGED FORWARD FOREIGN CURRENCY CONTRACTS**

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 402	\$ 437	\$ 0	\$ (7)	\$ (7)	0.00
	01/2024	\$ 19,777	€ 18,120	246	(2)	244	0.01
BRC	01/2024	102,372	93,084	477	0	477	0.02
CBK	01/2024	€ 18.632	\$ 20.323	(1)	(264)	(265)	(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	01/2024 01/2024	\$ 51 € 15.943	€ 47 \$ 17,209	\$ 1	\$ 0 (407)	\$ 1 (407)	0.00 (0.02)
IVIDC	01/2024	\$ 59	€ 54	1	0	1	0.00
MYI	01/2024	114,579	104,246	603	0	603	0.03
UAG	01/2024	114,667	104,246	515	0	515	0.03
				\$ 1,842	\$ (680)	\$ 1,162	0.06

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 2,718	£ 2,146	\$ 17	\$ 0	\$ 17	0.00
BPS	01/2024	£ 115	\$ 145	0	(2)	(2)	0.00
	01/2024	\$ 2,299	£ 1,812	12	0	12	0.00
BRC	01/2024	38	30	0	0	0	0.00
CBK	01/2024	£ 24	\$ 30	0	0	0	0.00
GLM	01/2024	\$ 26	£ 20	0	0	0	0.00
MBC	01/2024	£ 35	\$ 44	0	0	0	0.00
	01/2024	\$ 118	£ 94	1	0	1	0.00
MYI	01/2024	5	4	0	0	0	0.00
SCX	01/2024	13,304	10,518	105	0	105	0.01
SSB	01/2024	£ 5	\$ 6	0	0	0	0.00
	01/2024	\$ 8,293	£ 6,572	85	0	85	0.00
UAG	01/2024	13,301	10,510	98	0	98	0.01
				\$ 318	\$ (2)	\$ 316	0.02
Total OTC Financial Derivative I	nstruments					\$ 1,098	0.06
Total Investments						\$ 1,851,923	98.88
Other Current Assets & Liabilitie	es					\$ 20,964	1.12
Net Assets						\$ 1,872,887	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Restricted Securities (31 December 2022: 0.39%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Altice France S.A. 11.500% due 01/02/2027	20/12/2023	\$ 852	\$ 890	0.05
Intelsat Emergence S.A.	11/02/2014 - 02/03/2022	15,552	4,342	0.23
Serta Simmons Bedding LLC	29/06/2023	2,634	23	0.00
		\$ 19,038	\$ 5,255	0.28

(h) Securities with an aggregate fair value of \$10,428 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$18,197 (31 December 2022: \$10,449) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$630 (31 December 2022: \$Nil) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 305	\$ 1,765,023	\$ 5,584	\$ 1,770,912
Investment Funds	74,138	0	0	74,138
Repurchase Agreements	0	912	0	912
Financial Derivative Instruments <sup>(3)</sup>	(934)	6,895	0	5,961
Totals	\$ 73,509	\$ 1,772,830	\$ 5,584	\$ 1,851,923

## Schedule of Investments US High Yield Bond Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 413	\$ 1,889,527	\$ 5,525	\$ 1,895,465
Investment Funds	39,162	0	0	39,162
Repurchase Agreements	0	9,269	0	9,269
Financial Derivative Instruments <sup>(3)</sup>	0	11,167	0	11,167
Totals	\$ 39,575	\$ 1,909,963	\$ 5,525	\$ 1,955,063

Occasion but and

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	(1.000)%	15/12/2023	02/02/2024	\$ (2,976)	\$ (2,975)	(0.16)
	4.250	15/12/2023	02/02/2024	(3,090)	(3,096)	(0.17)
BPS	4.500	22/11/2023	TBD <sup>(1)</sup>	(791)	(795)	(0.04)
	5.000	22/11/2023	TBD <sup>(1)</sup>	(246)	(247)	(0.01)
MYI	2.500	17/05/2023	TBD <sup>(1)</sup>	€ (968)	(1,087)	(0.06)
<b>Total Reverse Repurchase Agreements</b>					\$ (8,200)	(0.44)

<sup>(1)</sup> Open maturity reverse repurchase agreement.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022		
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
BOA	\$ 17	\$ 0	\$ 17	\$ 9	\$ 0	\$ 9
BPS	208	(310)	(102)	N/A	N/A	N/A
BRC	477	(1,020)	(543)	1	0	1
CBK	(215)	300	85	3,592	(3,540)	52
GLM	N/A	N/A	N/A	2	0	2
JPM	N/A	N/A	N/A	(258)	0	(258)
MBC	(435)	330	(105)	1,402	(1,320)	82
MYI	253	(510)	(257)	(4)	0	(4)
RBC	N/A	N/A	N/A	(1)	0	(1)
SCX	105	0	105	3,187	(3,050)	137
SSB	85	0	85	N/A	N/A	N/A
TOR	N/A	N/A	N/A	11	(20)	(9)
UAG	603	(1,280)	(677)	4	, O	4

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	29.96	39.23
Transferable securities dealt in on another regulated market*	64.32	56.03
Other transferable securities	0.27	0.24
Investment funds	3.96	1.97
Repurchase agreements	0.05	0.47
Financial derivative instruments dealt in on a regulated market	(0.06)	N/A
Centrally cleared financial derivative instruments	0.32	0.16
OTC financial derivative instruments	0.06	0.40
Reverse repurchase agreements	(0.44)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	2.39	0.70
Corporate Bonds & Notes	89.24	79.60
U.S. Treasury Obligations	2.66	11.62
Non-Agency Mortgage-Backed Securities	0.01	0.04

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

<sup>(2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Asset-Backed Securities	0.00	0.00
Common Stocks	0.25	0.21
Rights	N/A	0.01
Warrants	0.00	0.00
Preferred Securities	0.00	0.07
Short-Term Instruments	N/A	3.25
Investment Funds	3.96	1.97
Repurchase Agreements	0.05	0.47
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.06)	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.05	N/A
Credit Default Swaps on Credit Indices — Sell Protection	0.27	0.16
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	(0.02)	(0.05)
Hedged Forward Foreign Currency Contracts	0.08	0.45
Other Current Assets & Liabilities	1.12	1.50
Net Assets	100.00	100.00

	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
	RANSFERABLE SECURITIES OAN PARTICIPATIONS AND AS	SIGNIV	IENTS		Block Financial LLC 3.875% due 15/08/2030	\$ 1,500 \$	1,373	0.29	Ford Motor Credit Co. LLC 7.350% due 06/03/2030	\$ 200 \$	215	0.04
	Charter Communications Operating		ILIVIS		Blue Owl Capital Corp.				Fortress Transportation & Infrastru			
7	7.133% due 01/02/2027 \$	88 \$		0.02	2.875% due 11/06/2028 BNP Paribas S.A.	300	264	0.05	7.875% due 01/12/2030 FS KKR Capital Corp.	300	313	0.06
,	7.360% due 07/12/2030	500		0.10 <b>0.12</b>	7.750% due 16/08/2029 (d)(f)	700		0.15	7.875% due 15/01/2029	700	742	0.15
		-	307	0.12	8.500% due 14/08/2028 (d)(f) BPCE S.A.	500	525	0.11	Gaci First Investment Co. 5.125% due 14/02/2053	600	545	0.11
	CORPORATE BONDS & NOTES BANKING & FINANCE				6.612% due 19/10/2027	500	515	0.11	GAIF Bond Issuer Pty. Ltd.			
	AerCap Ireland Capital DAC				Brandywine Operating Partners 3.950% due 15/11/2027	hip LP 500	447	0.09	3.400% due 30/09/2026 Global Atlantic Fin Co.	500	474	0.10
1	.750% due 29/10/2024	1,900	1,836		Brookfield Finance, Inc.	400			3.125% due 15/06/2031	200		0.03
	I.450% due 01/10/2025 I.450% due 03/04/2026	500 1,100	1,081	0.10 0.22	3.500% due 30/03/2051 3.900% due 25/01/2028	400 1,400	1,350	0.06 0.28	4.400% due 15/10/2029 GLP Capital LP	800	/3/	0.15
	<b>Agree LP</b> I.800% due 01/10/2032	100	05	0.02	Cantor Fitzgerald LP	000	024	0.47	3.350% due 01/09/2024	700		0.14
	Alexandria Real Estate Equities, Inc.		33	0.02	7.200% due 12/12/2028  Capital One Financial Corp.	800	821	0.17	4.000% due 15/01/2031 5.750% due 01/06/2028	300 700		0.06 0.15
	3.950% due 15/01/2028	200	192	0.04	6.312% due 08/06/2029	400	411	0.09	Goldman Sachs Group, Inc.	1 500	1 222	0.20
	Ally Financial, Inc. 5.848% due 03/01/2030	200	206	0.04	Carlyle Finance Subsidiary LLC 3.500% due 19/09/2029	1,900	1,779	0.37	2.383% due 21/07/2032 2.615% due 22/04/2032	1,500 1,000	1,233 840	0.26
	5.992% due 13/06/2029 3.000% due 01/11/2031	200 900		0.04 0.20	CBRE Services, Inc.	,	•		3.272% due 29/09/2025 3.691% due 05/06/2028	1,800 655	1,770 626	0.37
	American Homes 4 Rent LP	300	300	0.20	5.950% due 15/08/2034 Charles Schwab Corp.	300	315	0.07	5.798% due 10/08/2026	500	505	0.10
		2,000	1,943	0.40	5.643% due 19/05/2029	800		0.17	6.484% due 24/10/2029 Golub Capital BDC, Inc.	1,800	1,911	0.40
	American Tower Corp. 2.100% due 15/06/2030	200	168	0.03	6.196% due 17/11/2029 Citigroup, Inc.	600	630	0.13	7.050% due 05/12/2028	200	210	0.04
	2.750% due 15/01/2027 3.650% due 15/03/2027	2,000 2,300	1,876 2,214		2.976% due 05/11/2030	1,600	1,426		Goodman U.S. Finance Three LLC 3.700% due 15/03/2028	1,600	1,491	0.31
	5.650% due 15/03/2033	400	416	0.09	3.785% due 17/03/2033 (g) 4.075% due 23/04/2029	200 400		0.04 0.08	Great-West Lifeco Finance LP	,	•	
	5.900% due 15/11/2033 Antares Holdings LP	900	954	0.20	6.270% due 17/11/2033 (g)	2,000	2,141		4.581% due 17/05/2048 Guardian Life Global Funding	300	269	0.06
2	2.750% due 15/01/2027	1,600	1,419	0.29	<b>Citizens Bank N.A.</b> 5.284% due 26/01/2026	500	484	0.10	1.100% due 23/06/2025	2,300	2,172	0.45
	Ares Capital Corp. 2.875% due 15/06/2027	800	732	0.15	Commonwealth Bank of Austral 3.784% due 14/03/2032 (f)	lia 400	350	0.07	Hanover Insurance Group, Inc. 4.500% due 15/04/2026	800	786	0.16
	Ares Finance Co. LLC	000	706	0.17	Corebridge Financial, Inc.	400	330	0.07	HAT Holdings LLC			
	3.250% due 15/06/2030 1.125% due 30/06/2051	900 200		0.17	3.850% due 05/04/2029	900	849	0.18	8.000% due 15/06/2027 Highwoods Realty LP	400	41/	0.09
	Ares Management Corp. 5.375% due 10/11/2028	200	210	0.04	Corporate Office Properties LP 2.250% due 15/03/2026	300		0.06	4.125% due 15/03/2028	500	461	
	Assured Guaranty U.S. Holdings, Inc		210	0.04	2.750% due 15/04/2031 Credit Acceptance Corp.	1,400	1,133	0.24	4.200% due 15/04/2029 Host Hotels & Resorts LP	200	181	0.04
	5.125% due 15/09/2028 Aviation Capital Group LLC	100	105	0.02	9.250% due 15/12/2028	200	213	0.04	3.500% due 15/09/2030 4.000% due 15/06/2025	1,300 1,233	1,161 1,205	
3	3.500% due 01/11/2027	400		0.08	Credit Agricole S.A. 6.316% due 03/10/2029	500	524	0.11	HSBC Capital Funding Dollar LP		•	
	I.375% due 30/01/2024 I.875% due 01/10/2025	100 1,300	1,275	0.02 0.27	Credit Suisse AG	700	767	0.16	10.176% due 30/06/2030 (d) HSBC Holdings PLC	400	509	0.11
	5.500% due 15/12/2024	650	647	0.13	7.500% due 15/02/2028 Crown Castle, Inc.	700	/6/	0.16	2.099% due 04/06/2026	900		0.18
	Avolon Holdings Funding Ltd. 2.125% due 21/02/2026	400	371	0.08	2.100% due 01/04/2031	500		0.08	2.357% due 18/08/2031 4.292% due 12/09/2026	1,600 1,000	1,326 980	
	2.528% due 18/11/2027 5.500% due 15/01/2026	1,301 400	1,154	0.24 0.08	3.100% due 15/11/2029 4.300% due 15/02/2029	900 600		0.17 0.12	4.583% due 19/06/2029	400	388	0.08
	AXIS Specialty Finance PLC	400	330	0.06	4.800% due 01/09/2028	200	198	0.04	5.402% due 11/08/2033 6.500% due 15/09/2037	900 100		0.19
	1.000% due 06/12/2027	200	192	0.04	CubeSmart LP 3.125% due 01/09/2026	600	570	0.12	6.800% due 01/06/2038	220	235	0.05
	Banca Monte dei Paschi di Siena Sp. 5.750% due 05/09/2027 €	2,300	2,660	0.55	Deutsche Bank AG	C 1 F00	1 711	0.20	Hudson Pacific Properties LP 4.650% due 01/04/2029	200		0.03
	Banco Daycoval S.A. 1.250% due 13/12/2024 \$	1 200	1,184	0.25	3.375% due 13/03/2029 6.720% due 18/01/2029	€ 1,500 \$ 1,300	1,711 1,362		5.950% due 15/02/2028 Huntington Bancshares, Inc.	500	443	0.09
	Banco Mercantil del Norte S.A.	1,200	1,104	0.23	<b>EPR Properties</b> 4.500% due 01/06/2027	450	125	0.09	6.208% due 21/08/2029	400	413	0.09
	5.750% due 27/09/2024 (d)(f)	500	495	0.10	4.750% due 15/12/2026	100	96	0.02	<b>IHG Finance LLC</b> 4.375% due 28/11/2029	€ 500	573	0.12
	<b>Banco Santander S.A.</b> 5.607% due 07/11/2028	1,000	1,066	0.22	4.950% due 15/04/2028 Equitable Financial Life Global F	400	380	0.08	Invitation Homes Operating Partne		313	0.12
	Bank of America Corp.	2 200	2 701	0.50	5.500% due 02/12/2025	2,100	2,102	0.44		\$ 1,300	1,154	0.24
	.898% due 23/07/2031 2.015% due 13/02/2026	3,300 700		0.14	Equitable Holdings, Inc. 5.594% due 11/01/2033	200	206	0.04	JAB Holdings BV 2.200% due 23/11/2030	535	431	0.09
	2.687% due 22/04/2032 3.194% due 23/07/2030	2,200 1,800	1,858 1,634		ERP Operating LP				Jefferies Financial Group, Inc. 5.875% due 21/07/2028	600	616	0.13
3	3.705% due 24/04/2028	600	573	0.12	3.250% due 01/08/2027 Extra Space Storage LP	100	95	0.02	JPMorgan Chase & Co.	000	010	0.15
	I.300% due 28/01/2025 (d) I.948% due 22/07/2028	900 800	800	0.18 0.17	2.350% due 15/03/2032	400		0.07	2.182% due 01/06/2028 2.545% due 08/11/2032	700 900		0.13
	5.288% due 25/04/2034	3,700	3,710	0.77	3.875% due 15/12/2027 Fairfax Financial Holdings Ltd.	800	765	0.16	2.580% due 22/04/2032	5,100	4,316	0.90
	Bank of America N.A. 5.526% due 18/08/2026	100	102	0.02	2.750% due 29/03/2028	€ 200		0.04	3.509% due 23/01/2029 3.782% due 01/02/2028	1,505 40	1,427 39	0.30
	Barclays PLC I.972% due 16/05/2029	500	/01	0.10	4.625% due 29/04/2030 4.850% due 17/04/2028	\$ 900 300		0.18 0.06	4.000% due 01/04/2025 (d) 5.350% due 01/06/2034	2,900 800	2,739	
6	5.692% due 13/09/2034	300	321	0.07	Federal Realty OP LP				6.087% due 23/10/2029	500		0.17
	3.000% due 15/03/2029 (d)(f) BGC Group, Inc.	900	886	0.18	3.500% due 01/06/2030 Fifth Third Bancorp	400	363	0.08	<b>JPMorgan Chase Bank N.A.</b> 5.110% due 08/12/2026	900	908	0.19
	1.375% due 15/12/2025	1,100	1,056	0.22	4.772% due 28/07/2030	800	782	0.16		530	500	0.15

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
Kilroy Realty LP 3.050% due 15/02/2030	\$ 1,800 \$			Santander UK Group Holdings P			0.33	Adani Transmission Step-One Ltd. 4.000% due 03/08/2026			0.08
KKR Group Finance Co. LLC 3.625% due 25/02/2050	1,100	•	0.16	SBA Tower Trust 1.884% due 15/07/2050	1,000	928	0.19	Adventist Health System 5.430% due 01/03/2032	300		0.06
<b>Lazard Group LLC</b> 3.625% due 01/03/2027	100		0.02	Sberbank of Russia Via SB Capit 5.125% due 29/10/2022 ^	2,100	126	0.03	Air Canada Pass-Through Trust 3.300% due 15/07/2031	744		
4.500% due 19/09/2028 <b>Legg Mason, Inc.</b> 5.625% due 15/01/2044	200		0.04	5.250% due 23/05/2023 ^(f)  SBL Holdings, Inc.	600	36	0.01	3.750% due 15/06/2029 5.250% due 01/10/2030 Alaska Airlines Pass-Through Trust	128 249		0.02
Lloyds Bank PLC 0.000% due 02/04/2032	200		0.04	5.125% due 13/11/2026 SELP Finance SARL 3.750% due 10/08/2027 €	1,000 € 300	943		4.800% due 15/02/2029 Alcon Finance Corp.	612	595	0.12
Lloyds Banking Group PLC 5.985% due 07/08/2027	1,000	1,018		SLM Corp.	\$ 500	467	0.10	2.600% due 27/05/2030 Allegion U.S. Holding Co., Inc.	500	434	0.09
Metropolitan Life Global Fundin 1.875% due 11/01/2027	<b>g</b> 1,400	1,280	0.27	SMBC Aviation Capital Finance I 3.550% due 15/04/2024	<b>DAC</b> 1,100	1,093	0.23	3.550% due 01/10/2027 Amdocs Ltd.	1,100	•	
Mid-America Apartments LP 1.100% due 15/09/2026	1,200	1,089	0.23	Societe Generale S.A. 6.691% due 10/01/2034	200	211	0.04	2.538% due 15/06/2030 American Airlines Pass-Through Tru 3.200% due 15/12/2029	1,600 <b>ıst</b> 607	1,381	
Mitsubishi UFJ Financial Group, 2.309% due 20/07/2032 5.133% due 20/07/2033	2,000 900	1,661	0.35 0.19	6.750% due 06/04/2028 (d)(f)  Spirit Realty LP  3.200% due 15/02/2031	400 100	358 88	0.07	3.250% due 15/12/2029 3.250% due 15/04/2030 3.375% due 01/11/2028	673 345	589	
5.406% due 19/04/2034	300	311	0.06	4.000% due 15/07/2029	200	190	0.04	3.500% due 15/08/2033 3.575% due 15/07/2029	405 133	345 125	
5.441% due 22/02/2034 Mizuho Financial Group, Inc.	300	310	0.06	Standard Chartered PLC 3.265% due 18/02/2036	200	164	0.03	3.600% due 15/04/2031 4.000% due 15/01/2027	211 391	185	
3.153% due 16/07/2030	1,873	1,687	0.35	6.296% due 06/07/2034 6.301% due 09/01/2029	250 1,000	263 1,027	0.05 0.21	Amgen, Inc.	391	3/4	0.08
Morgan Stanley 4.889% due 20/07/2033 5.250% due 21/04/2034	1,400 3,600	1,366 3,601	0.28 0.75	Stifel Financial Corp. 4.000% due 15/05/2030	600	545	0.21	5.250% due 02/03/2033 5.600% due 02/03/2043	500 3,075	513 3,179	0.11 0.66
6.407% due 01/11/2029 Mutual of Omaha Cos. Global Fu	1,700	1,803		STORE Capital Corp. 4.500% due 15/03/2028	200	184	0.04	<b>Apple, Inc.</b> 4.850% due 10/05/2053	2,100	2,142	0.45
5.450% due 12/12/2028	400	409	0.08	Sumitomo Mitsui Financial Grou 1.474% due 08/07/2025		1,041	0.04	<b>ArcelorMittal S.A.</b> 6.800% due 29/11/2032	1,000	1,082	0.23
Nasdaq, Inc. 5.550% due 15/02/2034	400	416	0.09	3.202% due 17/09/2029 (f) 5.710% due 13/01/2030	700 1,100	637 1,143	0.22 0.13 0.24	<b>Ashtead Capital, Inc.</b> 4.000% due 01/05/2028	400	377	0.08
Nationwide Building Society 6.557% due 18/10/2027	1,100	1,139	0.24	5.716% due 14/09/2028 Synchrony Financial	400	414	0.09	<b>AstraZeneca PLC</b> 4.000% due 17/01/2029	500	494	0.10
NatWest Group PLC 4.892% due 18/05/2029	1,700	1,671	0.35	7.250% due 02/02/2033 Toyota Motor Credit Corp.	1,200	1,192	0.25	<b>Bacardi Ltd.</b> 5.250% due 15/01/2029	1,100	1,100	0.23
Neuberger Berman Group LLC 4.500% due 15/03/2027 New York Life Global Funding	1,000	959	0.20	4.625% due 12/01/2028 TP ICAP Finance PLC	900	912	0.19	BAE Systems PLC 3.400% due 15/04/2030	200	185	0.04
1.200% due 07/08/2030 Nippon Life Insurance Co.	2,800	2,248	0.47		E 400	494	0.10	Baptist Healthcare System Obligate 3.540% due 15/08/2050	ed Group 300		0.05
6.250% due 13/09/2053 Nissan Motor Acceptance Co. LL	200	210	0.04		900	973	0.20	<b>BAT Capital Corp.</b> 7.079% due 02/08/2043	500	532	0.11
2.750% due 09/03/2028 Nomura Holdings, Inc.	1,900	1,678	0.35	6.787% due 26/10/2027 UBS Group AG	1,250	1,306	0.27	<b>Bayer U.S. Finance LLC</b> 4.250% due 15/12/2025	1,100	1,072	0.22
2.679% due 16/07/2030 5.386% due 06/07/2027	1,300 2,100	1,109 2,109		2.593% due 11/09/2025 3.126% due 13/08/2030	400 900	391 804	0.08	Berry Global, Inc. 1.570% due 15/01/2026	1,500	1,394	0.29
<b>Nykredit Realkredit A/S</b> 1.500% due 01/10/2053	OKK 9,146	1,093	0.23	4.282% due 09/01/2028 5.959% due 12/01/2034 6.537% due 12/08/2033	1,250 1,400 2,750	1,212 1,449	0.25	Boardwalk Pipelines LP 3.400% due 15/02/2031	500	447	0.09
Omega Healthcare Investors, Inc 4.750% due 15/01/2028	c. \$ 1,200	1,155	0.24	UDR, Inc.	•	2,936		<b>Boeing Co.</b> 5.930% due 01/05/2060	700	726	0.15
OneMain Finance Corp. 7.875% due 15/03/2030	500		0.11	3.100% due 01/11/2034 3.500% due 15/01/2028	300 300	248 283	0.05	<b>Booz Allen Hamilton, Inc.</b> 5.950% due 04/08/2033	100	106	0.02
Pacific Life Global Funding 1.375% due 14/04/2026	2,600	2,404		VICI Properties LP 3.875% due 15/02/2029 4.500% due 15/01/2028	300 100	276 95	0.06 0.02	British Airways Pass-Through Trust 4.125% due 20/03/2033 4.250% due 15/05/2034	258 200		0.05
Perusahaan Penerbit SBSN Indoo 2.800% due 23/06/2030	nesia 300	271	0.06	5.125% due 15/05/2032 5.750% due 01/02/2027	600 100	586 100	0.12 0.02	Broadcom, Inc.			
Physicians Realty LP 4.300% due 15/03/2027	300		0.06	Vonovia SE	€ 1,200	1,237		3.469% due 15/04/2034  Burlington Northern Santa Fe LLC	569		0.10
Protective Life Global Funding 1.170% due 15/07/2025	2,300	2,168		Wells Fargo & Co.	\$ 1,000	916	0.19	5.200% due 15/04/2054  Caesars Entertainment, Inc.	100		0.02
Reliance Standard Life Global Fu 2.500% due 30/10/2024		2,142		2.406% due 30/10/2025 3.196% due 17/06/2027	300 4,400	292 4,208	0.06	7.000% due 15/02/2030 Cameron LNG LLC	400		0.09
Retail Opportunity Investments 6.750% due 15/10/2028		LP	0.04	4.897% due 25/07/2033 5.557% due 25/07/2034	2,100	2,047 102	0.43	3.302% due 15/01/2035 Canadian Pacific Railway Co. 3.125% due 01/06/2026	1,400 300		0.25
RGA Global Funding 6.000% due 21/11/2028	500		0.11	6.491% due 23/10/2034 Weyerhaeuser Co.	700	762	0.16	Carnival Corp. 7.000% due 15/08/2029			0.00
Rocket Mortgage LLC 2.875% due 15/10/2026	200		0.04	4.000% due 15/04/2030 4.750% due 15/05/2026 7.375% due 15/03/2032	1,300 600 343	1,239 597 398	0.26 0.12 0.08	Carrier Global Corp. 5.800% due 30/11/2025	200 400		0.04
Sagax AB 2.250% due 13/03/2025	€ 300		0.07	1.313/0 auc 13/03/2032	J4J _	194,246		CDW LLC 3.569% due 01/12/2031	700		0.08
Santander Holdings USA, Inc. 2.490% due 06/01/2028	\$ 700		0.13	INDUSTRIALS				Centene Corp.			
4.400% due 13/07/2027 6.499% due 09/03/2029	400 600	389	0.13	<b>AbbVie, Inc.</b> 4.250% due 21/11/2049	200	178	0.04	2.450% due 15/07/2028 Charter Communications Operating			0.20
				4.850% due 15/06/2044	400	390	0.08	4.200% due 15/03/2028	1,300	1,250	0.26

# Schedule of Investments US Investment Grade Corporate Bond Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.150% due 10/11/2026	\$ 1,600 \$	1,636	0.34	Greensaif Pipelines Bidco SARL				Mundys SpA			
Cheniere Energy Partners LP 3.250% due 31/01/2032	400		0.07	6.129% due 23/02/2038 Haleon U.S. Capital LLC	\$ 300	\$ 313	0.07	1.875% due 12/02/2028 Netflix, Inc.	€ 100 \$	102	0.02
4.000% due 01/03/2031 5.950% due 30/06/2033	2,100 600	1,912 617		3.375% due 24/03/2029 3.625% due 24/03/2032	2,400 750	2,271 692	0.47 0.14	4.875% due 15/06/2030 Newmont Corp.	\$ 400	405	0.08
Cheniere Energy, Inc. 4.625% due 15/10/2028	800	781	0.16	HCA, Inc. 3.500% due 01/09/2030	1,000	907	0.19	5.750% due 15/11/2041 NextEra Energy Operating Partne	200 ers I <b>P</b>	207	0.04
<b>Cigna Group</b> 4.375% due 15/10/2028	1,400	1,389	0.29	3.500% due 15/07/2051 5.500% due 01/06/2033	700 900	915	0.10 0.19	4.250% due 15/07/2024 Norfolk Southern Corp.	550	544	0.11
Cloud Software Group, Inc. 6.500% due 31/03/2029	100	95	0.02	5.625% due 01/09/2028  Health & Happiness Internationa	200 I <b>l Holding</b> :		0.04	4.100% due 15/05/2049 5.950% due 15/03/2064	45 200	38 223	0.01 0.05
Comcast Corp. 5.500% due 15/05/2064	500	527	0.11	13.500% due 26/06/2026 Howard Midstream Energy Partn	600 ners LLC	580	0.12	Northern Star Resources Ltd. 6.125% due 11/04/2033	1,100	1,106	0.23
ConocoPhillips Co. 5.550% due 15/03/2054	300	319	0.07	8.875% due 15/07/2028 Humana, Inc.	200	210	0.04	NVR, Inc. 3.000% due 15/05/2030	300	267	0.06
Continental Airlines Pass-Thro 4.000% due 29/04/2026	ugh Trust 201	197	0.04	5.750% due 01/03/2028 5.875% due 01/03/2033	500 800		0.11 0.18	NXP BV 4.875% due 01/03/2024	1,100	1,098	
Continental Resources, Inc. 5.750% due 15/01/2031	400	398	0.08	Hyundai Capital America 2.000% due 15/06/2028	1,600	1,399	0.29	Occidental Petroleum Corp. 8.875% due 15/07/2030	1,300	1,523	0.23
<b>CVS Health Corp.</b> 4.125% due 01/04/2040	900	774	0.16	6.532% due 04/08/2025 Illumina, Inc.	300	300	0.06	OCI NV 6.700% due 16/03/2033	400	•	0.09
5.125% due 21/02/2030 CVS Pass-Through Trust	1,500	1,524		5.750% due 13/12/2027 Imperial Brands Finance PLC	900	924	0.19	Oracle Corp.			
5.789% due 10/01/2026 6.036% due 10/12/2028	29 122	29 123	0.01	3.875% due 26/07/2029 4.250% due 21/07/2025	600 500		0.12 0.10	4.000% due 15/07/2046 4.000% due 15/11/2047	600 600		0.10
DAE Funding LLC 1.625% due 15/02/2024	700		0.14	Infor, Inc. 1.750% due 15/07/2025	600	566	0.12	4.650% due 06/05/2030 6.250% due 09/11/2032 (g)	1,100 1,000	1,088	
Dell International LLC 6.020% due 15/06/2026	548	561		Intel Corp. 5.200% due 10/02/2033	1,200		0.26	Pacific National Finance Pty. Ltd. 4.750% due 22/03/2028	1,700	1,594	0.33
6.200% due 15/07/2030	900		0.12	Jabil, Inc. 5.450% due 01/02/2029	200		0.04	Penske Truck Leasing Co. LP 4.450% due 29/01/2026	100	98	0.02
Delta Air Lines Pass-Through T 2.000% due 10/12/2029	870	772	0.16	JDE Peet's NV 2.250% due 24/09/2031	400		0.07	Petroleos Mexicanos 7.690% due 23/01/2050	100	71	
Directv Financing LLC 5.875% due 15/08/2027	1,100	1,034	0.22	4.125% due 23/01/2030	€ 400		0.09	10.000% due 07/02/2033  Pfizer Investment Enterprises Pte		402	0.08
<b>Dyno Nobel Finance LLC</b> 3.950% due 03/08/2027	500	480	0.10	JetBlue Pass-Through Trust 2.750% due 15/11/2033 4.000% due 15/05/2034	\$ 245 80		0.04 0.02	5.340% due 19/05/2063 Philip Morris International, Inc.	1,200	1,213	
Eastern Gas Transmission & St 3.900% due 15/11/2049	orage, Inc. 2,300	1,705	0.35	Kenvue, Inc. 5.100% due 22/03/2043	300		0.07	5.125% due 15/02/2030 5.750% due 17/11/2032	2,000 200		0.42 0.04
<b>Ecopetrol S.A.</b> 8.875% due 13/01/2033	300	326	0.07	Kinder Morgan, Inc. 4.800% due 01/02/2033	300		0.06	Phosagro OAO Via Phosagro Bon 3.050% due 23/01/2025	d Funding 400		0.07
Elevance Health, Inc. 4.750% due 15/02/2033	1,800	1,802	0.37	5.200% due 01/06/2033 Kraft Heinz Foods Co.	600		0.12	<b>POSCO</b> 5.625% due 17/01/2026	900	908	0.19
Energy Transfer LP 4.400% due 15/03/2027	1,400	1,370		6.875% due 26/01/2039 Las Vegas Sands Corp.	550	635	0.13	<b>Royalty Pharma PLC</b> 3.550% due 02/09/2050	711	506	0.11
5.750% due 15/02/2033 5.950% due 01/10/2043 6.050% due 01/12/2026	1,000 100 300		0.02	2.900% due 25/06/2025 3.900% due 08/08/2029	1,500 600	1,442 554	0.30 0.12	RTX Corp. 6.400% due 15/03/2054	500	579	0.12
6.500% due 01/02/2042 EnLink Midstream LLC	100		0.02	<b>Leidos, Inc.</b> 4.375% due 15/05/2030	600		0.12	Sabine Pass Liquefaction LLC 5.000% due 15/03/2027	300	301	0.06
6.500% due 01/09/2030 Enterprise Products Operating	700	715	0.15	LG Energy Solution Ltd. 5.750% due 25/09/2028	700		0.15	Sands China Ltd. 3.100% due 08/03/2029	1,000		0.18
2.800% due 31/01/2030 5.700% due 15/02/2042	1,000 300		0.19 0.07	Marriott International, Inc. 3.500% due 15/10/2032	200		0.04	3.500% due 08/08/2031 4.300% due 08/01/2026	400 600		0.07 0.12
Equifax, Inc. 5.100% due 01/06/2028	500		0.11	Mattel, Inc. 3.375% due 01/04/2026	500		0.10	<b>Santos Finance Ltd.</b> 5.250% due 13/03/2029	1,600	1,567	0.33
ERAC USA Finance LLC 3.300% due 01/12/2026	1,000		0.20	McCormick & Co., Inc. 4.950% due 15/04/2033	900		0.19	Spirit AeroSystems, Inc. 9.375% due 30/11/2029	200		
<b>Expedia Group, Inc.</b> 5.000% due 15/02/2026	1,300	1,299		Melco Resorts Finance Ltd. 4.875% due 06/06/2025	1,000		0.20	9.750% due 15/11/2030 <b>Spirit Airlines Pass-Through Trus</b> 3.650% due 15/08/2031			0.09
Ferguson Finance PLC 3.250% due 02/06/2030	300		0.06	5.250% due 26/04/2026 Meta Platforms, Inc.	600		0.12	4.100% due 01/10/2029	418 113		0.07
Flex Ltd. 4.750% due 15/06/2025	300		0.06	5.600% due 15/05/2053 MGM China Holdings Ltd.	800	868	0.18	Stryker Corp. 4.850% due 08/12/2028	600	607	0.13
Fox Corp. 6.500% due 13/10/2033	100		0.02	5.250% due 18/06/2025 5.375% due 15/05/2024	900 200		0.18 0.04	Sutter Health 5.164% due 15/08/2033	100	101	0.02
Gatwick Funding Ltd. 6.125% due 02/03/2028	£ 200		0.05	Micron Technology, Inc. 4.663% due 15/02/2030	950		0.19	Sysco Corp. 3.150% due 14/12/2051	300	215	0.04
Glencore Funding LLC 5.400% due 08/05/2028	\$ 400		0.09	Mitchells & Butlers Finance PLC 6.013% due 15/12/2030	£ 404		0.10	<b>T-Mobile USA, Inc.</b> 2.550% due 15/02/2031 2.875% due 15/02/2031	4,300 365	3,706 322	
Global Payments, Inc. 2.900% due 15/05/2030	600		0.11	Moody's Corp. 3.250% due 20/05/2050	\$ 900		0.14	Tapestry, Inc. 7.350% due 27/11/2028	300	315	0.07
GN Bondco LLC 9.500% due 15/10/2031	400		0.08	Motorola Solutions, Inc. 2.300% due 15/11/2030	300		0.05	7.700% due 27/11/2030	300		0.07
Greene King Finance PLC 5.318% due 15/09/2031	£ 106		0.08	MSCI, Inc. 3.250% due 15/08/2033	200		0.03	<b>Targa Resources Corp.</b> 5.200% due 01/07/2027 6.125% due 15/03/2033	700 200		0.15 0.04
3.3 10 /0 dut 13/03/2031	T 100	133	0.03	3.875% due 15/02/2031	100		0.02	,	200		

Description   Description	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Center  Propriett Co. LLC	TD SYNNEX Corp.				CenterPoint Energy Houston Electri	ic LLC			Pacific Gas & Electric Co.			
Common Carbon LLC   1.000	Tencent Music Entertainment G	roup	•		CenterPoint Energy, Inc.	,			3.000% due 15/06/2028	900	821	0.17
Comment   Comm	Tennessee Gas Pipeline Co. LLC				Clearway Energy Operating LLC							
Commitment   Com	Time Warner Cable LLC				Cleveland Electric Illuminating Co.							
Commission   Com	Transcontinental Gas Pipe Line	Co. LLC	·		Columbia Pipelines Holding Co. LLC					1,400	1,496	0.31
Commerciant Light and Prower Co.   Commerciant Light and Promerciant Light and Prower Co.   Commerciant Light and Prowe	Transurban Finance Co. Pty. Ltd				Columbia Pipelines Operating Co. L		310	0.07		100	71	0.02
5.00% do:   5.00/2033   10		150	125	0.03		500	524	0.11		300	307	
5.900% de 01042026			107	0.02	4.900% due 01/07/2033	,	1,010	0.21	Progress Energy, Inc.			
2.700% die 0.101/2033 333 283 065 5.757% die 0.750/2033 330 025 0.100 0.	5.900% due 01/04/2026	184	184	0.04	5.300% due 01/03/2035		919	0.19	Public Service Co. of Colorado			
3.10% due 01090/32031 450 390 0.08 3.750% due 01090/32032 73 153 0.01 4.550% due 1500/32032 73 153 0.01 4.550% due 1500/32033 73 153 0.01 4.550% due 1500/32033 73 153 0.01 4.550% due 1500/32033 73 153 0.01 4.550% due 1500/32033 73 153 0.01 4.550% due 1500/32033 73 153 0.01 4.550% due 1500/32033 73 153 0.01 4.550% due 1500/32033 73 153 0.01 4.550% due 1500/32033 90 0.02 4.70% due 1500/32033 90 0.02 4.70% due 1500/32034 0.00 4.70% d	2.700% due 01/11/2033	333			5.375% due 15/11/2032	100	103	0.02	Public Service Co. of Oklahoma			
2,000% doi:10.100.2027	3.100% due 07/04/2030	206	180	0.04	5.200% due 01/04/2033	100	104	0.02	San Diego Gas & Electric Co.			
ASSPOR due 1901/2003   73   65   0.01					2.950% due 01/03/2030	600	531	0.11	SCE Recovery Funding LLC	·	,	
Distall Rentals North America   Lack   200   919   0.00						50	54	0.01		200	198	0.04
District Holding Server   100   10			191	0.04		2,400	2,519	0.52	2.850% due 01/08/2029			
Verbrare Global Calcasteu Pass LLC   6.259% due 1500/2003   30   30   0.06   6.659% due 1010/40209   2.035   2.171   0.45   0.45   0.009% due 1501/2030   2.000   1.338   0.28   0.009% due 1501/2030   2.000   2.0	UnitedHealth Group, Inc.		920			100	109	0.02				
Venture Global Clacacieu Pass LUC   5.00% due 11/01/02/037   900   945   0.20   5.20% due 10/05/02/038   0.00	Var Energi ASA				8.125% due 15/06/2053					2,035	2,171	0.45
Verture Global LNG, Inc.	Venture Global Calcasieu Pass L	.LC			6.300% due 11/10/2027	900	945	0.20		1,300	1,338	0.28
Series   S	Venture Global LNG, Inc.	,	·		4.875% due 21/09/2038	600	556	0.12	3.250% due 15/06/2026	2,700	2,599	0.54
Mayer LLC	Verisk Analytics, Inc.				7.100% due 14/10/2027	600	641	0.13	5.800% due 01/12/2027		1,030	0.21
A 700% due 15/05/2030   900   888   0.18   1.909% due 15/06/2028   200   177   0.04   2.1409% due 16/06/2025   800   745   0.16   3.13   3.13   3.459% due 10/06/2026   3.00   2.85   0.06   2.859% due 10/06/2038   700   6.009% due 15/06/2028   700   6.009% due 15/06/2028   5.009% due 15/06/2039   3.00   3.00   0.06   3.013		200	195	0.04		1,600	1,458	0.30	3.750% due 15/06/2049		383	0.08
Margingerins Boots Alliance, Inc.   A.59% due 10/06/2028   700   647   0.14						200	177	0.04	2.140% due 09/12/2025			
Warnemedia Holdings, Inc.   A279% due 15/03/2032   800   732   0.15   5.050% due 15/03/2032   1,500   1,323   0.28   FirstEnergy Transmission LLC   4.550% due 15/01/2033   900   875   0.15   1.666 Green Energy Holdings   5.375% due 15/01/2033   900   875   0.15   1.666 Green Energy Holdings   5.375% due 19/04/2024   250   247   0.05   1.666 Green Energy Holdings   5.375% due 19/04/2029   1,400   1,330   0.28   1.666 Green Energy Holdings   5.375% due 19/04/2029   1,400   1,330   0.28   1.666 Green Energy Holdings   5.375% due 19/04/2029   1,400   1,330   0.28   1.666 Green Energy Holdings   5.375% due 19/04/2029   1,400   1,330   0.28   1.666 Green Energy Holdings   5.375% due 19/04/2029   1,400   1,330   0.28   1.666 Green Energy Holdings   5.375% due 10/04/2029   1,400   1,330   0.28   1.666 Green Energy Holdings   5.375% due 10/04/2029   1,400   1,330   0.28   1.666 Green Energy Holdings   5.375% due 10/04/2029   1,400   1,330   0.28   1.666 Green Energy Holdings   5.375% due 10/04/2029   1,400   1,330   0.28   1.666 Green Energy Holdings   1,300   1,400   1,200   0.25   1,400   1		300	285	0.06		700	647	0.14	Tallgrass Energy Partners LP			
Maste Connections, Inc. 4.200% due 15/01/2033 900 875 0.18 India Green Energy Holdings 5.375% due 29/04/2024 2 0.10 5.375% due 98/07/2030 700 604 0.13 5.375% due 29/04/2024 2 0.10 5.375% due 98/07/2030 700 604 0.13 3.75% due 98/07/2030 700 604 0.13 3.600% due 01/04/2029 1,400 1,330 0.28 5.375% due 29/04/2024 5 0.00 1.00 5.375% due 98/07/2030 700 604 0.13 3.600% due 01/04/2029 1,400 1,330 0.28 5.300% due 15/03/2031 400 421 0.09 421		800	732	0.15		800	764	0.16	Targa Resources Partners LP			
Meibo Corp.   3.75% due 98/07/2030   700   604   0.13   1.118   0.25		1,500	1,323	0.28		500	492	0.10	Telecom Italia SpA			
Same   Same	4.200% due 15/01/2033	900	875	0.18		250	247	0.05	Transcanada Trust			
Packer   Midstream Operating LP   Colors   Mestern Midstream Operating	3.375% due 08/07/2030	700	604	0.13	Interstate Power & Light Co.				Vistra Operations Co. LLC			
Total Corporate Bonds & Notes   383,485 79.76	2.200% due 13/05/2026	•	1,209	0.25	Ipalco Enterprises, Inc.				6.950% due 15/10/2033	400 _		
3.650% due 05/03/2025 1,100 1,077 0.22   Louisville Gas and Electric Co. 5.450% due 15/04/2033 700 730 0.15	6.150% due 01/04/2033		728	0.15	Jersey Central Power & Light Co.				Total Corporate Bonds & Notes	_	383,485	79.76
2.875% due 14/07/2031 400 333 0.07 Zimmer Biomet Holdings, Inc. 4.250% due 15/08/2035 228 207 0.04 Zoetis, Inc. 2.000% due 15/05/2030 1,400 1,206 0.25	3.650% due 05/03/2025	,	1,077	0.22	Louisville Gas and Electric Co.							
4.250% due 15/08/2035	2.875% due 14/07/2031		333	0.07	MidAmerican Energy Co.				3.000% due 01/05/2052	846		
2.000% due 15/05/2030  1,400  1,206  0.25  135,448  28.17    National Grid PLC   5.809% due 12/06/2033   500   526   0.11   5.000% due 01/02/2054   5,700   5,642   1.17   5.500% due 01/02/2054   3,900   3,918   0.82   0.00   0.00% due 01/06/2033   0.00   0.00% due 01/06/2033   0.00% due 01/05/2030   0.00% due 01/05/2046   0.00% due 01/05/2030   0.00% due 01/05/2046   0.00% due 01/05/2048   4.250% due 15/08/2035	228	207	0.04		100	65	0.01	Uniform Mortgage-Backed Secu	ırity, TBA	,		
New York State Electric & Gas Corp.   5.809% due 15/08/2033   800   838   0.17   5.500% due 01/02/2054   3,900   3,918   0.82		1,400	1,206	0.25		500	486	0.10	4.000% due 01/01/2054	11,800	11,169	2.32
Section   Sect		-	135,448	28.17			526	0.11	5.500% due 01/02/2054	3,900	3,918	0.82
5.400% due 01/06/2033					5.850% due 15/08/2033	800	838	0.17			1,742	0.36
Ameren Illinois Co. 3.250% due 15/03/2050 400 295 0.06 Appalachian Power Co. 7.000% due 01/04/2038 900 1,041 0.22 AT&T, Inc. 3.500% due 15/09/2053 1,000 727 0.15 Black Hills Corp. 1.037% due 23/08/2024 400 388 0.08 3.600% due 01/05/2030 300 279 0.06 Alahoma Gas & Electric Co. 5.400% due 15/01/2033 200 208 0.04 2.500% due 15/02/2046 15,800 11,863 2.47 2.750% due 15/08/2047 6,900 5,376 1.12 2.750% due 15/08/2047 1,200 935 0.19 3.000% due 15/02/2048 8,004 6,525 1.36 3.500% due 15/09/2028 200 198 0.04 0.125% due 15/07/2024 1,166 1,146 0.24 0.155% due 15/10/2024 720 704 0.15	5.400% due 01/06/2033				5.050% due 28/02/2033		602	0.13	ILS TREASURY ORLIGATION	_ IS	45,657	9.12
Appalachian Power Co. 7.000% due 01/04/2038 900 1,041 0.22  AT&T, Inc. 3.500% due 15/09/2053 1,000 727 0.15  Black Hills Corp. 1.037% due 23/08/2024 400 388 0.08 6.100% due 15/11/2032 500 532 0.11  ONEOK, Inc. 4.550% due 15/03/2029 200 195 0.04 3.000% due 15/09/2048 8,004 6,525 1.36  S.800% due 15/09/2053 200 208 0.04  S.800% due 15/09/2054 1,166 1,146 0.24		400	295	0.06	3.600% due 01/05/2030	300	279	0.06	U.S. Treasury Bonds			
AT&T, Inc. 3.50% due 15/03/2029 3.500% due 15/09/2053 1,000 727 0.15 Black Hills Corp. 1.037% due 25/08/2024 400 388 0.08 6.100% due 15/11/2032 500 532 0.11 0.125% due 15/11/2024 720 704 0.15	Appalachian Power Co.				5.400% due 15/01/2033	200	208	0.04	2.750% due 15/08/2047	6,900	5,376	1.12
Black Hills Corp. 5.800% due 01/11/2030 200 208 0.04 0.125% due 15/07/2024 1,166 1,146 0.24 1.037% due 23/08/2024 400 388 0.08 6.100% due 15/11/2032 500 532 0.11 0.125% due 15/10/2024 720 704 0.15	AT&T, Inc.				4.350% due 15/03/2029				3.000% due 15/02/2048	8,004	6,525	
6.1500/ L 45/05/2024 200 200 0.04 6.6350/ disc 0.1/00/2052 1.700 1.005 0.40	Black Hills Corp.				5.800% due 01/11/2030	200	208	0.04	0.125% due 15/07/2024	1,166	1,146	

## Schedule of Investments US Investment Grade Corporate Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
0.250% due 15/01/2025	\$ 1,689 \$			LCM LP				WARRANTS			
0.750% due 15/02/2045 1.500% due 15/02/2053	784 3,509	614 3,185	0.13		\$ 1,696 \$	1,698	0.35	Guaranteed Rate, Inc			
U.S. Treasury Notes	3/303	5,105	0.00	Long Beach Mortgage Loan Trust 6.445% due 25/07/2034	t 801	789	0.16	Exp. 31/12/2060	68 5	\$ 0	0.00
2.750% due 15/08/2032	7,100	6,504		New Century Home Equity Loan T		703	0.10	PREFERRED SECURITIES			
	-	39,180	8.15	6.175% due 25/02/2036	182	156	0.03	Wells Fargo & Co.			
NON-AGENCY MORTGAGE	-BACKED S	ECURITI	IES	<b>Sound Point CLO Ltd.</b> 6.821% due 26/10/2031	1,100	1,100	0.23	4.250% due 15/09/2026 (d)	40,800	725	0.15
Commercial Mortgage Trust	700	C15	0.12	Texas Natural Gas Securitization			0.42		PAR (000S)		
3.140% due 10/10/2036  Countrywide Alternative Loan	700	615	0.13	5.102% due 01/04/2035 Wind River CLO Ltd.	600	612	0.13	SHORT-TERM INSTRUME	NTS		
6.362% due 25/08/2035	32	26	0.01	6.707% due 18/07/2031	905	905	0.19	COMMERCIAL PAPER			
Countrywide Home Loan Repe					_	7,483	1.56	AT+T, Inc.			
5.877% due 25/11/2034	136	122	0.02	COVEREIGNISCHES				5.700% due 19/03/2024 \$	2,300	2,271	0.47
Credit Suisse Mortgage Capita 2.750% due 25/07/2057	al Trust 307	295	0.06	SOVEREIGN ISSUES				Total Short-Term Instruments	-	2,271	0.47
3.850% due 25/09/2057 RMAC PLC	198		0.04	Emirate of Abu Dhabi Governmer 3.125% due 16/04/2030	nt Internation		ond 0.12	Total Transferable Securities	9	\$ 487,346	101.36
0.000% due 15/02/2047	£ 800	1,023	0.21	Export-Import Bank of India	400	266	0.07		SHARES		
Wells Fargo Commercial Mort	gage Trust			3.250% due 15/01/2030  Mexico Government Internationa	400	366	0.07	INVESTMENT FUNDS			
3.749% due 15/06/2036	\$ 700		0 4 3								
	-		0.13			1 249	0.26	COLLECTIVE INVESTMENT	SCHEMES		
	_	2,881		2.750% due 27/11/2031 (c) MXN 3.000% due 03/12/2026 (c)	N 23,945 7,982	1,249 438	0.09	PIMCO Select Funds plc -	SCHEMES		
ASSET-BACKED SECURITIES	-			2.750% due 27/11/2031 (c) 3.000% due 03/12/2026 (c) 4.000% due 30/11/2028 (c)	N 23,945 7,982 4,789	438		PIMCO Select Funds plc - PIMCO US Dollar Short-	SCHEMES		
ASSET-BACKED SECURITIES	S	2,881		2.750% due 27/11/2031 (c) MXN 3.000% due 03/12/2026 (c) 4.000% due 30/11/2028 (c) Romania Government Internation	N 23,945 7,982 4,789 nal Bond	438 276	0.09 0.06	PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV	,830,360	18,239	3.79
ASSET-BACKED SECURITIES ACE Securities Corp. Home Eq 6.400% due 25/02/2036	S	2,881 ust		2.750% due 27/11/2031 (c) MXN 3.000% due 03/12/2026 (c) 4.000% due 30/11/2028 (c) Romania Government Internation	N 23,945 7,982 4,789 <b>nal Bond</b> € 400	438 276 381	0.09	PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (e) 1	,830,360 <sub>-</sub>	18,239	
ACE Securities Corp. Home Eq 6.400% due 25/02/2036 Betony CLO Ltd.	S uity Loan Tr 199	2,881 ust 182	0.60	2.750% due 27/11/2031 (c) MXN 3.000% due 03/12/2026 (c) 4.000% due 30/11/2028 (c) Romania Government Internatior 3.750% due 07/02/2034 South Africa Government Interna	N 23,945 7,982 4,789 nal Bond € 400 national Bond	438 276 381	0.09 0.06 0.08	PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV	,830,360 <sub>-</sub>		3.79 <b>3.79</b>
ACE Securities Corp. Home Eq 6.400% due 25/02/2036 Betony CLO Ltd. 6.732% due 30/04/2031	S uity Loan Tr 199 938	2,881 ust 182	0.60	2.750% due 27/11/2031 (c) MXN 3.000% due 03/12/2026 (c) 4.000% due 30/11/2028 (c) Romania Government Internatior 3.750% due 07/02/2034 South Africa Government Interna	N 23,945 7,982 4,789 nal Bond € 400 ntional Bond R 62,900	438 276 381	0.09 0.06 0.08 0.75	PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (e) 1	,830,360 <sub>-</sub>	18,239	
ACE Securities Corp. Home Eq 6.400% due 25/02/2036 Betony CLO Ltd.	S uity Loan Tr 199 938	2,881 ust 182 939	0.60	2.750% due 27/11/2031 (c) MXN 3.000% due 03/12/2026 (c) 4.000% due 30/11/2028 (c) Romania Government Internation 3.750% due 07/02/2034 South Africa Government Interna 10.500% due 21/12/2026 ZAF	N 23,945 7,982 4,789 nal Bond € 400 ntional Bond R 62,900	438 276 381 d 3,601	0.09 0.06 0.08 0.75	PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (e) 1	,830,360 <sub>-</sub>	18,239	
ACE Securities Corp. Home Eq 6.400% due 25/02/2036 Betony CLO Ltd. 6.732% due 30/04/2031 Citigroup Mortgage Loan Trus	S uity Loan Tr 199 938 st 1,091	2,881 ust 182 939 452	0.60 0.04 0.20	2.750% due 27/11/2031 (c) MXN 3.000% due 03/12/2026 (c) 4.000% due 30/11/2028 (c) Romania Government Internatior 3.750% due 07/02/2034 South Africa Government Interna	N 23,945 7,982 4,789 nal Bond € 400 ational Bond R 62,900	438 276 381 d 3,601	0.09 0.06 0.08 0.75	PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (e) 1	,830,360 <sub>-</sub>	18,239	

#### REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 259	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (264)	\$ 259	\$ 259	0.05
Total Repurcha	ase Agreeme	ents				\$ (264)	\$ 259	\$ 259	0.05

<sup>(1)</sup> Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2024	27	\$ (43)	(0.01)
Japan Government 10-Year Bond March Futures	Short	03/2024	3	(25)	(0.01)
U.S. Treasury 5-Year Note March Futures	Long	03/2024	61	38	0.01
U.S. Treasury 10-Year Ultra March Futures	Long	03/2024	39	189	0.04
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	240	2,158	0.44
U.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	31	398	0.09
				\$ 2,715	0.56
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 2,715	0.56

## CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MU	NICIPAL ISSUES - SEI	LL PROTECTION	(1)		
Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Airbus SE American International Group, Inc. AT&T, Inc.	1.000% 1.000 1.000	20/12/2028 20/12/2026 20/06/2024	€ 200 \$ 500 1,100	\$ 4 (2) 3	0.00 0.00 0.00

	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets
AT&T, Inc.	1.000%	20/12/2026	\$ 900	\$ (5)	0.00
AT&T, Inc.	1.000	20/06/2028	1,000	21	0.00
Boeing Co.	1.000	20/12/2025	200	6	0.00
Boeing Co.	1.000	20/12/2026	500	11	0.00
Boeing Co.	1.000	20/06/2027	2,900	210	0.04
BP Capital Markets PLC	1.000	20/12/2025	€ 700	(3)	0.00
British Telecommunications PLC	1.000	20/12/2024	400	(3)	0.00
British Telecommunications PLC	1.000	20/06/2028	1,100	24	0.01
British Telecommunications PLC	1.000	20/12/2028	500	8	0.00
Cellnex Telecom S.A.	5.000	20/12/2030	400	9	0.00
Devon Energy Corp.	1.000	20/12/2026	\$ 800	15	0.00
Enbridge, Inc.	1.000	20/12/2026	900	3	0.00
Exelon Generation Co. LLC	1.000	20/12/2024	1,600	(4)	0.00
Expedia Group, Inc.	1.000	20/12/2026	300	2	0.00
Ford Motor Co.	5.000	20/12/2024	1,300	(94)	(0.02)
General Electric Co.	1.000	20/06/2024	300	6	0.00
General Electric Co.	1.000	20/06/2026	1,200	9	0.00
General Electric Co.	1.000	20/12/2026	200	1	0.00
General Motors Co.	5.000	20/12/2026	710	(59)	(0.01)
General Motors Co.	5.000	20/06/2028	890	25	0.01
Hess Corp.	1.000	20/12/2026	1,200	27	0.01
MetLife, İnc.	1.000	20/12/2024	1,400	(26)	(0.01)
National Rural Utilities Cooperative Finance Corp.	1.000	20/12/2026	200	0	0.00
Rolls-Royce PLC	1.000	20/12/2024	€ 1,600	234	0.05
Southwest Airlines Co.	1.000	20/12/2026	\$ 550	8	0.00
Telefonica Emisiones S.A.	1.000	20/06/2028	€ 800	13	0.00
Tesco PLC	1.000	20/12/2024	1,000	(13)	0.00
Tesco PLC	1.000	20/12/2027	1,050	24	0.01
Tesco PLC	1.000	20/06/2028	100	2	0.00
Verizon Communications, Inc.	1.000	20/06/2026	\$ 1,200	(15)	0.00
Verizon Communications, Inc.	1.000	20/12/2026	1,800	(21)	0.00
Verizon Communications, Inc.	1.000	20/06/2028	1,100	14	0.00
Verizon Communications, Inc.	1.000	20/12/2028	300	4	0.00
Vodafone Group PLC	1.000	20/06/2024	€ 200	(5)	0.00
Volkswagen International Finance NV	1.000	20/06/2028	1,600	(6)	0.00
				\$ 427	0.09

CREDIT DEFAULT SWAFS ON CREDIT INDICES - SELL PROTECTION	CREDIT DEFAULT	SWAPS ON CREDIT INDICES -	- SELL PROTECTION(1)
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				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	Receive Rate	Date	Amount <sup>(2)</sup>	(Depreciation)	Net Assets
CDX.IG-41 5-Year Index	1.000%	20/12/2028	\$ 60,700	\$ 540	0.11

#### **INTEREST RATE SWAPS**

Pay/ Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	1.175%	28/02/2052	£ 200	\$ (105)	(0.02)
Receive <sup>(3)</sup>	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	500	(51)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.300	20/03/2028	¥ 231,200	59	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	20/09/2043	170,000	37	0.01
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	\$ 200	(3)	0.00
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	200	(4)	0.00
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	200	(5)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	400	(11)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.500	18/07/2024	11,200	12	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/09/2025	CAD 100	1	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	16,300	186	0.04
Receive	3-Month ZAR-JIBAR	7.195	25/04/2027	ZAR 22,300	23	0.00
Receive	3-Month ZAR-JIBAR	7.300	28/04/2027	3,900	3	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 4,300	103	0.02
Pay <sup>(3)</sup>	6-Month AUD-BBR-BBSW	4.500	20/03/2034	4,500	104	0.02
Receive	6-Month EUR-EURIBOR	0.000	17/03/2053	€ 3,850	1,740	0.37
Receive(3)	6-Month EUR-EURIBOR	2.750	20/03/2054	600	(56)	(0.01)
Receive(3)	6-Month EUR-EURIBOR	2.760	03/01/2029	300	(4)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	500	(10)	0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	500	(11)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	300	(7)	0.00
Pay <sup>(3)</sup>	6-Month EUR-EURIBOR	3.000	20/03/2034	800	33	0.01
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	200	(7)	0.00
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	200	(8)	0.00
					\$ 2,019	0.43
Total Centr	ally Cleared Financial Derivative Instruments				\$ 2,986	0.63

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

## Schedule of Investments US Investment Grade Corporate Bond Fund (Cont.)

- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

WRITTEN OPTIONS

#### PURCHASED OPTIONS INTEREST RATE SWAPTIONS Pay/Receive % of **Exercise Expiration** Notional Fair Counterparty Description Floating Rate Index Rate Date Amount(1) Cost Value **Floating Rate Net Assets** GLM Put - OTC 1-Year Interest Rate Swap 3-Month USD-LIBOR Receive 4.975% 29/05/2024 5,200 \$ 6 \$ 2 0.00

Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.288%   19/01/2024   100   \$ 0   \$ 0   0.00	INTEREST RA	TE SWAPTIONS								
SAM	Counterparty	Description	Floating Rate Index					Premium		% of Net Assets
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.798   1901/2024   200   (1)   (2)   (0.00   0	BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	100		\$ 0	0.00
Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.545   16/01/2024   400   (2)   (5)   0.00		Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024		0		
Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.545   16/01/2024   400   (2)   (5)   0.00	BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	200		(2)	0.00
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.995   16/01/2024   400   (2)   (1)   (0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   2.590   (2)   (1)   (1)   (0.00   Call - OTC 10-Year Interest Rate Swap   6-Month EUR-EURIBOR   Receive   2.590   (5)/01/2024   200   (1)   (1)   (1)   (1)   (1)   (1)   (1)   (2)   (1)   (2)   (1)   (2)   (1)   (2)   (2)   (2)   (3)		Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive				(2)	(5)	
Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.235   2201/2024   400   (2)   (1)   0.00   (2)   0.00   (2)   0.00   (2)   0.00   (2)   0.00   (2)   0.00   (2)   0.00   (2)   0.00   (2)   0.00   (2)   0.00   (2)   0.00   (2)   0.00   (2)   0.00   (2)   0.00   (2)   0.00   (2)   0.00   (2)   0.00   (2)   0.00   (2)   0.00   0				Pay				(1)		
Put - OTC 10-Year Interest Rate Swap   G-Month USD-LIBOR   Receive   2.310   180/10/2024   200   (1)								(2)		
Call - OTC 10-Year Interest Rate Swap   G-Month EUR-EURIBOR   Receive   2.310   18/01/2024   200   (1)   (1)   0.00   19.11 - OTC 10-Year Interest Rate Swap   G-Month EUR-EURIBOR   Pay   2.700   18/01/2024   300   (1)   0.00	CBK							(2)		
Call - OTC 10-Year Interest Rate Swap   6-Month EUR-EURIBOR   Receive   2,590   05/01/2024   300   (1)   (3)   0.00		Put - OTC 10-Year Interest Rate Swap						(2)		
Put - OTC 10-Vear Interest Rate Swap   6-Month EUR-EURIBOR   Pay   2,700   18/01/2024   200   (1)   (1)   0,00										
Put - OTC 10-Year Interest Rate Swap   6-Month EUR-EURIBOR   Pay   2,960   05/01/2024   300   (1)   0   0,000   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3,195   29/01/2024   2,000   (1)   (1)   0,000   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3,215   22/01/2024   2,000   (1)   (1)   0,000   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3,285   19/01/2024   2,000   (1)   (1)   0,000   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3,360   05/01/2024   4,000   (2)   (4)   0,000   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3,550   05/01/2024   4,000   (2)   (5)   0,000   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3,564   04/01/2024   4,000   (2)   (7)   0,000   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3,648   04/01/2024   4,000   (2)   (7)   0,000   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3,755   19/01/2024   4,000   (2)   (1)   0,000   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3,755   19/01/2024   4,000   (2)   (1)   0,000   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3,755   19/01/2024   4,000   (2)   (1)   0,000   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3,755   19/01/2024   4,000   (2)   (1)   0,000   Call - OTC 5-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   4,010   05/01/2024   4,000   (2)   (2)   0,000   Call - OTC 0-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   4,010   05/01/2024   4,000   (2)   (2)   0,000   Call - OTC 0-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   4,010   05/01/2024   4,000   (2)   (1)   0,000   Call - OTC 0-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   2,260   0,800/12024   4,000   (1)   (1)   0,000   Call - OTC 0-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   2,260   0,800/12024   4,000   (1)   (1)   0,000   4,000   4,000   4,000   4,000   4,000   4,000   4,000   4,000   4,0										
Call - OTC 2-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.195   29/05/2024   2,600   (6)   (10)   (0.01)   (11)   (0.00)   (2.01)   OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.215   22/01/2024   400   (2)   (1)   (1)   (0.00)   (2.01)   OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.300   10/01/2024   400   (2)   (1)   (1)   (0.00)   (2.01)   OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.560   05/01/2024   400   (2)   (4)   (0.00)   (2.01)   OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.560   05/01/2024   400   (2)   (5)   (0.00)   OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.564   05/01/2024   400   (2)   (5)   (0.00)   OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.564   05/01/2024   400   (2)   (7)   (1.00)   OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.765   22/01/2024   400   (1)										
Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.281   \$2/01/2024   400   (1)   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.360   16/01/2024   400   (2)   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.560   05/01/2024   400   (2)   (4)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.560   05/01/2024   400   (2)   (5)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.564   05/01/2024   400   (2)   (7)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.564   05/01/2024   400   (2)   (7)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.648   04/01/2024   400   (2)   (7)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.755   19/01/2024   400   (1)   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.755   19/01/2024   400   (2)   (2)   0.00   Call - OTC 5-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.755   19/01/2024   400   (2)   0.00   Call - OTC 5-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   4.010   05/01/2024   400   (2)   0.00										
Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.285   19/01/2024   200   (1)   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.560   05/01/2024   400   (2)   (4)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.594   05/01/2024   400   (2)   (5)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.648   04/01/2024   400   (2)   (5)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.648   04/01/2024   400   (2)   (7)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.755   15/01/2024   400   (1)   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.755   15/01/2024   400   (2)   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.755   15/01/2024   400   (2)   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.755   15/01/2024   400   (2)   (2)   0.00   Call - OTC 5-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   4.010   05/01/2024   400   (2)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   4.010   05/01/2024   400   (2)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   4.010   05/01/2024   400   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.250   22/01/2024   400   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.250   22/01/2024   400   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.250   22/01/2024   200   (1)   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.250   23/01/2024   200   (1)   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.250   23/01/2024   200   (1)   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.655   22/01/2024   200   (1)   (1)   0.00   Call - OTC 10-Year	GLM							(6)		(0.01)
Call - OTC 10-Year Interest Rate Swap Call - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Receive 3.500 05/01/2024 400 (2) (4) 0.00 Call - OTC 10-Year Interest Rate Swap Call - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Receive 3.594 05/01/2024 400 (2) (7) 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Receive 3.594 05/01/2024 400 (2) (7) 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Pay 3.665 22/01/2024 400 (1) (1) 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Pay 3.735 19/01/2024 200 (1) (1) 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Pay 3.735 19/01/2024 400 (2) 0 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Pay 4.010 05/01/2024 400 (2) 0 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Pay 4.010 05/01/2024 400 (2) 0 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Pay 4.010 05/01/2024 400 (2) 0 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Pay 4.010 05/01/2024 400 (1) 0 0.00 Put - OTC 5-Year Interest Rate Swap Almonth USD-LIBOR Pay 4.010 05/01/2024 400 (1) 0 0.00 Put - OTC 5-Year Interest Rate Swap Almonth USD-LIBOR Pay 2.860 08/01/2024 400 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Receive 3.170 29/01/2024 200 (1) (1) 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Receive 3.205 22/01/2024 200 (1) (1) 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Receive 3.205 22/01/2024 200 (1) (1) 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Pay 3.652 22/01/2024 200 (1) (1) 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Pay 3.652 22/01/2024 200 (1) (1) 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Pay 3.652 22/01/2024 200 (1) (1) 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Pay 3.652 22/01/2024 200 (1) (1) (1) 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Pay 3.650 04/01/2024 400 (1) (6) 0.00 Put - OTC 10-Year Interest Rate Swap Almonth USD-LIBOR Rece										
Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.594   05/01/2024   400   (2)   (5)   0.00		Call - OTC 10-Year Interest Rate Swap			3.285			(1)		
Call - OTC 10-Year Interest Rate Swap Put - OTC 5-Year Interest Rate Swap Shorth USD-LIBOR Receive Rec					3.300			(2)		
Call - OTC 10-Year Interest Rate Swap Put - OTC								(2)		
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.665   22/01/2024   400   (1)   (1)   0.00   2								(2)	(5)	
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.735   19/01/2024   200   (1)   (1)   0.00   2										
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.750   16/01/2024   400   (2)   (1)   0.00     Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   4.010   05/01/2024   400   (2)   0   0.00     Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   4.044   05/01/2024   400   (1)   (1)   0.00     Put - OTC 5-Year Interest Rate Swap   6-Month EUR-EURIBOR   Receive   2.440   08/01/2024   400   (1)   (1)   0.00     Put - OTC 5-Year Interest Rate Swap   6-Month EUR-EURIBOR   Pay   2.860   08/01/2024   400   (1)   (1)   0.00     Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.170   29/01/2024   200   (1)   (1)   0.00     Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.205   22/01/2024   200   (1)   (1)   0.00     Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.250   18/01/2024   200   (1)   (1)   0.00     Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.600   12/01/2024   200   (1)   (1)   0.00     Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.655   22/01/2024   200   (1)   (1)   0.00     Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.655   22/01/2024   200   (1)   (1)   0.00     Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.750   18/01/2024   200   (1)   (1)   0.00     Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.750   18/01/2024   200   (1)   0   0.00     Put - OTC 10-Year Interest Rate Swap   6-Month EUR-EURIBOR   Pay   4.050   12/01/2024   300   (1)   0   0.00     Put - OTC 10-Year Interest Rate Swap   6-Month EUR-EURIBOR   Pay   2.890   12/01/2024   300   (1)   0   0.00     Put - OTC 10-Year Interest Rate Swap   6-Month EUR-EURIBOR   Pay   2.890   12/01/2024   400   (2)   (2)   0.00     Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.455   08/01/2024   400   (2)   (2)   0.00     Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.455   08/01/2024   400		Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay						
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   4.010   05/01/2024   400   (2)   0   0.00								(1)		
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   4.044   05/01/2024   400   (1)   (1)   0.00   0			3-Month USD-LIBOR	Pay				(2)		
Call - OTC 5-Year Interest Rate Swap   6-Month EUR-EURIBOR   Receive   2,440   08/01/2024   400   (1)   0   0.00								(2)		
Put - OTC 5-Year Interest Rate Swap   6-Month EUR-EURIBOR   Pay   2.860   08/01/2024   400   (1)   0   0.00										
Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.170   29/01/2024   200   (1)   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.205   22/01/2024   200   (1)   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.500   18/01/2024   200   (1)   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.600   12/01/2024   200   (1)   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.650   22/01/2024   200   (1)   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.655   22/01/2024   200   (1)   (1)   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.750   18/01/2024   200   (1)   0   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.750   18/01/2024   200   (1)   0   0.00   Call - OTC 10-Year Interest Rate Swap   6-Month EUR-EURIBOR   Receive   2.490   12/01/2024   200   (1)   0   0.00   Call - OTC 10-Year Interest Rate Swap   6-Month EUR-EURIBOR   Pay   2.890   12/01/2024   300   (1)   (2)   0.00   Call - OTC 10-Year Interest Rate Swap   6-Month EUR-EURIBOR   Pay   3.030   04/01/2024   400   (1)   0   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.030   04/01/2024   400   (1)   0   0.00   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.455   08/01/2024   400   (2)	GST									
Call - OTC 10-Year Interest Rate Swap										
Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.350   18/01/2024   200   (1)   (1)   0.00   0.0	JPM									
Call - OTC 10-Year Interest Rate Swap Pay 3.600 12/01/2024 200 (1) (1) 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.620 29/01/2024 200 (1) (1) 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.655 22/01/2024 200 (1) (1) 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.750 18/01/2024 200 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.750 18/01/2024 200 (1) 0 0.00 Call - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Receive 2.490 12/01/2024 200 (1) 0 0.00 Call - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Receive 2.490 12/01/2024 300 (1) (2) 0.00 Put - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 2.890 12/01/2024 400 (1) (6) 0.00 Put - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 3.030 04/01/2024 400 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.030 04/01/2024 400 (1) 0 0.00 Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.455 08/01/2024 400 (2) (2) 0.00 Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.475 08/01/2024 200 (1) (1) 0.00 Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.600 12/01/2024 200 (1) (3) 0.00 Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.600 12/01/2024 400 (2) (2) (7) (0.01) Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.670 04/01/2024 400 (2) (2) (7) (0.01) Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 400 (2) (2) (7) (0.01) Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 200 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 200 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.050 12/01/2024 200 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.050 12/01/2024 200 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.120 04/01/2024 300 (1) (1) 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.120 04/										
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.620   29/01/2024   200   (1)   (1)   0.00   200   0.		Call - OTC 10-Year Interest Rate Swap								
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   3.655   22/01/2024   200   (1)   (1)   0.00										0.00
Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.750 18/01/2024 200 (1) 0 0.00   Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.050 12/01/2024 200 (1) 0 0.00   Call - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Receive 2.490 12/01/2024 300 (1) (2) 0.00   Call - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Receive 2.650 04/01/2024 400 (1) (6) 0.00   Put - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 2.890 12/01/2024 300 (1) 0 0.00   Put - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 3.030 04/01/2024 400 (1) 0 0.00   MYC Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.455 08/01/2024 400 (2) (2) 0.00   Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.475 08/01/2024 400 (2) (2) 0.00   Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.600 12/01/2024 200 (1) (1) (3) 0.00   Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.600 12/01/2024 400 (2) (7) (0.01)   Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.670 04/01/2024 400 (2) (7) (0.01)   Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 400 (2) 0 0.00   Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 400 (2) 0 0.00   Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 200 (1) 0 0.00   Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 200 (1) 0 0.00   Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 200 (1) 0 0.00   Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 200 (1) 0 0.00   Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.120 04/01/2024 400 (2) 0 0.00   Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.120 04/01/2024 300 (1) (1) 0 0.00   Put - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Receive 2.330 15/01/2024 300 (1) (1) (1) 0.00   Put - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 2.740 15/01/2024 300 (1) (1) (1) 0.00										
Put - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Pay   4.050   12/01/2024   200   (1)   0   0.00										
Call - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Receive 2.490 12/01/2024 300 (1) (2) 0.00 Put - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 2.890 12/01/2024 400 (1) (6) 0.00 Put - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 2.890 12/01/2024 300 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 3.030 04/01/2024 400 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.455 08/01/2024 400 (2) (2) 0.00 Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.475 08/01/2024 200 (1) (1) 0.00 Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.670 04/01/2024 200 (1) (3) 0.00 Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.670 04/01/2024 400 (2) (7) (0.01) Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 400 (2) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 400 (2) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 200 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 200 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.050 12/01/2024 200 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.050 12/01/2024 200 (1) 0 0.00 Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.120 04/01/2024 300 (1) (1) 0 0.00 Call - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 2.740 15/01/2024 300 (1) (1) 0.00 Call - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 2.740 15/01/2024 300 (1) (1) 0.00 Call - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 2.740 15/01/2024 300 (1) (1) (1) 0.00 Call - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 2.740 15/01/2024 300 (1) (1) (1) 0.00 Call - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 2.740 15/01/2024 300 (1) (1) (1) 0.00 Call - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 2.740 15/01/2024 300 (1) (1) (1) 0.00 Call - OTC 10-Year Interest Rate Swap				Pay						
Call - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 2.890 12/01/2024 300 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 3.030 04/01/2024 400 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.455 08/01/2024 400 (2) (2) 0.00 Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.475 08/01/2024 200 (1) (1) 0.00 Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.600 12/01/2024 200 (1) (3) 0.00 Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.670 04/01/2024 200 (1) (3) 0.00 Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.670 04/01/2024 400 (2) (7) (0.01) Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.955 08/01/2024 400 (2) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.975 08/01/2024 200 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 3.975 08/01/2024 200 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.050 12/01/2024 200 (1) 0 0.00 Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.050 12/01/2024 200 (1) 0 0.00 Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.120 04/01/2024 400 (2) 0 0.00 Call - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Pay 4.120 04/01/2024 300 (1) (1) 0.00 Call - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Receive 2.330 15/01/2024 300 (1) (1) 0.00 Call - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 2.740 15/01/2024 300 (1) (1) 0.00										
Put - OTC 10-Year Interest Rate Swap   6-Month EUR-EURIBOR   Pay   2.890   12/01/2024   300   (1)   0   0.00									(2)	
Put - OTC 10-Year Interest Rate Swap 3-Month USD-LIBOR Receive 3.455 08/01/2024 400 (1) 0 0.00 (2) (2) 0.00 (3) (3) (3) (3) (3) (4) (4) (2) (4) (4) (5) (5) (6) (6) (6) (7) (7) (6) (7) (7) (7) (7) (7) (7) (7) (7) (7) (7										
MYC   Call - OTC 10-Year Interest Rate Swap   3-Month USD-LIBOR   Receive   3.455   08/01/2024   400   (2)   (2)   0.00   (2)   (2)   0.00   (2)   (										
Call - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Receive       3.475       08/01/2024       200       (1)       (1)       0.00         Call - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Receive       3.600       12/01/2024       200       (1)       (3)       0.00         Call - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Receive       3.670       04/01/2024       400       (2)       (7)       (0.01)         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.955       08/01/2024       400       (2)       0       0.00         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.975       08/01/2024       200       (1)       0       0.00         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.050       12/01/2024       200       (1)       0       0.00         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.120       04/01/2024       400       (2)       0       0.00         Call - OTC 10-Year Interest Rate Swap       6-Month EUR-EURIBOR       Receive       2.330       15/01/2024       300       (1)       (1)       0.00         Put - OTC 10-Year Inter										
Call - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Receive       3.600       12/01/2024       200       (1)       (3)       0.00         Call - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Receive       3.670       04/01/2024       400       (2)       (7)       (0.01)         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.955       08/01/2024       400       (2)       0       0.00         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.975       08/01/2024       200       (1)       0       0.00         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.050       12/01/2024       200       (1)       0       0.00         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.120       04/01/2024       400       (2)       0       0.00         Call - OTC 10-Year Interest Rate Swap       6-Month EUR-EURIBOR       Receive       2.330       15/01/2024       300       (1)       (1)       0.00         Put - OTC 10-Year Interest Rate Swap       6-Month EUR-EURIBOR       Pay       2.740       15/01/2024       300       (1)       (1)       0.00	MYC							(2)		
Call - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Receive       3.670       04/01/2024       400       (2)       (7)       (0.01)         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.955       08/01/2024       400       (2)       0       0.00         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.975       08/01/2024       200       (1)       0       0.00         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.050       12/01/2024       200       (1)       0       0.00         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.120       04/01/2024       400       (2)       0       0.00         Call - OTC 10-Year Interest Rate Swap       6-Month EUR-EURIBOR       Receive       2.330       15/01/2024       300       (1)       (1)       0.00         Put - OTC 10-Year Interest Rate Swap       6-Month EUR-EURIBOR       Pay       2.740       15/01/2024       300       (1)       (1)       0.00				Receive						
Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.975       08/01/2024       200       (1)       0       0.00         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.050       12/01/2024       200       (1)       0       0.00         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.120       04/01/2024       400       (2)       0       0.00         Call - OTC 10-Year Interest Rate Swap       6-Month EUR-EURIBOR       Receive       2.330       15/01/2024       300       (1)       (1)       0.00         Put - OTC 10-Year Interest Rate Swap       6-Month EUR-EURIBOR       Pay       2.740       15/01/2024       300       (1)       (1)       0.00								(1)	(3)	
Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.975       08/01/2024       200       (1)       0       0.00         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.050       12/01/2024       200       (1)       0       0.00         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.120       04/01/2024       400       (2)       0       0.00         Call - OTC 10-Year Interest Rate Swap       6-Month EUR-EURIBOR       Receive       2.330       15/01/2024       300       (1)       (1)       0.00         Put - OTC 10-Year Interest Rate Swap       6-Month EUR-EURIBOR       Pay       2.740       15/01/2024       300       (1)       (1)       0.00								(2)		
Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       3.975       08/01/2024       200       (1)       0       0.00         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.050       12/01/2024       200       (1)       0       0.00         Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.120       04/01/2024       400       (2)       0       0.00         Call - OTC 10-Year Interest Rate Swap       6-Month EUR-EURIBOR       Receive       2.330       15/01/2024       300       (1)       (1)       0.00         Put - OTC 10-Year Interest Rate Swap       6-Month EUR-EURIBOR       Pay       2.740       15/01/2024       300       (1)       (1)       0.00								(2)		
Put - OTC 10-Year Interest Rate Swap       3-Month USD-LIBOR       Pay       4.120       04/01/2024       400       (2)       0       0.00         Call - OTC 10-Year Interest Rate Swap       6-Month EUR-EURIBOR       Receive       2.330       15/01/2024       300       (1)       (1)       0.00         Put - OTC 10-Year Interest Rate Swap       6-Month EUR-EURIBOR       Pay       2.740       15/01/2024       300       (1)       (1)       0.00								(1)		
Call - OTC 10-Year Interest Rate Swap       6-Month EUR-EURIBOR Réceive       2.330       15/01/2024       300       (1)       (1)       0.00         Put - OTC 10-Year Interest Rate Swap       6-Month EUR-EURIBOR Pay       2.740       15/01/2024       300       (1)       (1)       0.00										
Put - OTC 10-Year Interest Rate Swap 6-Month EUR-EURIBOR Pay 2.740 15/01/2024 300 (1) (1) 0.00								(2)		
· · · · · · · · · · · · · · · · · · ·										
\$ (66) \$ (78) (0.02)		Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	300	(1)	(1)	0.00
								\$ (66)	\$ (78)	(0.02)

OPTIONS ON	SECURITIES						
Counterparty	Description	Exercise Price	Expiration Date	Notional Amount <sup>(1)</sup>	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	\$ 97.891	09/01/2024	500	\$ (2)	\$ (6)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.094	06/02/2024	400	(1)	(3)	0.00
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	99.227	06/02/2024	200	(1)	0	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.227	06/02/2024	200	(1)	(2)	0.00
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	95.813	06/02/2024	500	(3)	(2)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	97.813	06/02/2024	500	(2)	(3)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.906	09/01/2024	200	(1)	0	0.00
					\$ (11)	\$ (16)	0.00

<sup>(1)</sup> Notional Amount represents the number of contracts.

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

						Unrealised		
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount <sup>(2)</sup>	Paid/(Received)	(Depreciation)	Value	Net Assets
BOA	Brazil Government International Bond	1.000%	20/06/2026	\$ 100	\$ (4)	\$ 5	\$ 1	0.00
BRC	Alibaba Group Holding Ltd.	1.000	20/12/2024	400	5	(2)	3	0.00
	NextEra Energy Capital Holdings, Inc.	1.000	20/12/2025	500	11	(5)	6	0.01
	Pertamina Persero PT	1.000	20/12/2024	400	(2)	5	3	0.00
DUB	Saudi Arabia Government International Bond	1.000	20/06/2025	300	0	3	3	0.00
GST	Mexico Government International Bond	1.000	20/12/2024	200	(2)	4	2	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2025	300	0	3	3	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	400	(9)	9	0	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2025	400	0	4	4	0.00
MYC	Brazil Government International Bond	1.000	20/06/2027	1,000	(62)	68	6	0.00
	Brookfield Asset Management, Inc.	1.000	20/06/2025	300	0	3	3	0.00
	Mexico Government International Bond	1.000	20/12/2024	100	(1)	2	1	0.00
	Mexico Government International Bond	1.000	20/12/2026	200	1	2	3	0.00
	Mexico Government International Bond	1.000	20/06/2028	100	(3)	4	1	0.00
	Mexico Government International Bond	1.000	20/12/2028	300	(3)	5	2	0.00
					\$ (69)	\$ 110	\$ 41	0.01

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

<sup>(2)</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 1,558	AUD 2,351	\$ 46	\$ 0	\$ 46	0.01
BOA	01/2024	£ 102	\$ 129	0	0	0	0.00
	01/2024	\$ 1,050	¥ 155,011	50	0	50	0.01
	01/2024	585	NOK 6,221	28	0	28	0.01
BPS .	01/2024	DKK 2,918	\$ 430	0	(2)	(2)	0.00
	01/2024	€ 461	502	0	(8)	(8)	0.00
	01/2024	£ 387	491	0	(2)	(2)	0.00
	01/2024	\$ 624	¥ 91,900	28	0	28	0.01
	01/2024	181	ZAR 3,320	1	0	1	0.00
	01/2024	ZAR 13,253	\$ 715	0	(9)	(9)	0.00
	03/2024	\$ 77	IDR 1,181,351	0	0	0	0.00
IRC	01/2024	€ 241	\$ 263	0	(3)	(3)	0.00
	02/2024	\$ 57	TRY 1,724	0	0	0	0.00
	03/2024	287	9,012	0	(4)	(4)	0.00
	04/2024	307	9,900	0	(4)	(4)	0.00
BK	01/2024	MXN 17,748	\$ 982	0	(61)	(61)	(0.01)
	01/2024	\$ 141	NOK 1,505	7	0	7	0.00
	01/2024	ZAR 8,052	\$ 423	0	(17)	(17)	0.00
	02/2024	\$ 864	BRL 4,348	29	0	29	0.01
	03/2024	92	IDR 1,412,365	0	0	0	0.00
iLM	01/2024	AUD 721	\$ 476	0	(16)	(16)	0.00
	01/2024	CAD 4,241	3,134	0	(83)	(83)	(0.03)
	01/2024	DKK 3,865	570	0	(3)	(3)	0.00
	01/2024	¥ 11,000	77	0	(1)	(1)	0.00
	01/2024	MXN 18,509	1,062	0	(26)	(26)	(0.01)
	01/2024	\$ 469	MXN 8,233	15	0	15	0.00
	01/2024	ZAR 10,036	\$ 528	0	(20)	(20)	(0.01)
	02/2024	BRL 4	1	0	0	0	0.00
	03/2024	\$ 152	IDR 2,340,854	0	0	0	0.00
	03/2024	63	TRY 1,968	0	(1)	(1)	0.00
PM	02/2024	1,307	INR 109,187	2	0	2	0.00
•••	03/2024	75	IDR 1,159,253	0	0	0	0.00
IYI	01/2024	CAD 721	\$ 547	0	0	0	0.00
	01/2024	€ 10,557	11,603	0	(61)	(61)	(0.01)
	01/2024	£ 105	134	0	0	0	0.00
	01/2024	MXN 4,853	280	0	(5)	(5)	0.00
	01/2024	\$ 13	€ 12	0	0	0	0.00
	01/2024	405	£ 317	0	(1)	(1)	0.00
	01/2024	399	¥ 58,883	19	0	19	0.00
	01/2024	ZAR 38,593	\$ 2,012	0	(96)	(96)	(0.02)
CV	03/2024	\$ 805	IDR 12,387,801	0	(2)	(2)	0.00
CX	01/2024	£ 1,740	\$ 2,201	0	(17)	(17)	(0.01)
	03/2024	\$ 67	IDR 1,033,834	0	0	0	0.00
				\$ 225	\$ (442)	\$ (217)	(0.05)

## Schedule of Investments US Investment Grade Corporate Bond Fund (Cont.)

#### HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	€ 21	\$ 23	\$ 0	\$ 0	\$ 0	0.00
BPS	01/2024	98	107	0	(1)	(1)	0.00
	01/2024	\$ 29,563	€ 26,894	153	0	153	0.03
BRC	01/2024	€ 102	\$ 112	0	(2)	(2)	0.00
	01/2024	\$ 28,056	€ 25,511	131	0	131	0.03
CBK	01/2024	€ 48	\$ 52	0	(1)	(1)	0.00
MYI	01/2024	\$ 28,045	€ 25,516	147	0	147	0.03
SCX	01/2024	4	4	0	0	0	0.00
				\$ 431	\$ (4)	\$ 427	0.09

As at 31 December 2023, the Institutional GBP (Hedged) Income II had the following forward foreign currency contracts outstanding:

								Net U	nrealised	
	Settlement		rrency to		rency to	Unrealised	Unrealised		eciation/	% of
Counterparty	Month	be	Delivered	be I	Received	Appreciation	(Depreciation)	(Depr	eciation)	Net Assets
BOA	01/2024	\$	2,375	£	1,875	\$ 15	\$ 0	\$	15	0.00
BPS	01/2024	£	294	\$	374	0	(1)		(1)	0.00
	01/2024	\$	9,123	£	7,219	80	0		80	0.02
BRC	01/2024	£	57	\$	73	0	(1)		(1)	0.00
	01/2024	\$	130	£	103	0	0		0	0.00
CBK	01/2024	£	818	\$	1,034	0	(8)		(8)	0.00
	01/2024	\$	94	£	74	1	0		1	0.00
DUB	01/2024		14		11	0	0		0	0.00
GLM	01/2024	£	21	\$	26	0	0		0	0.00
MYI	01/2024		391		495	0	(4)		(4)	0.00
	01/2024	\$	56	£	45	1	0		1	0.00
SCX	01/2024	£	89	\$	112	0	(1)		(1)	0.00
	01/2024	\$	11,727	£	9,272	92	0		92	0.02
SSB	01/2024		11,805		9,355	122	0		122	0.02
						\$ 311	\$ (15)	\$	296	0.06
Total OTC Financial Derivative	Instruments							\$	455	0.09
Total Investments								\$ 5	12,000	106.48
Other Current Assets & Liabiliti	es							\$ (	31,139)	(6.48)
Net Assets								\$ 4	80,861	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security did not produce income within the last twelve months.
- (b) Zero coupon security.
- (c) Principal amount of security is adjusted for inflation.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Restricted Securities (31 December 2022: 0.92%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Citigroup, Inc.	3.785%	17/03/2033	10/03/2022	\$ 200	\$ 180	0.04
Citigroup, Inc.	6.270	17/11/2033	09/11/2022	2,000	2,141	0.45
Oracle Corp.	6.250	09/11/2032	07/11/2022	998	1,088	0.23
				\$ 3,198	\$ 3,409	0.72

Security with an aggregate fair value of \$Nil (31 December 2022: \$12,732) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$8,248 (31 December 2022: \$11,785) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$110 (31 December 2022: \$830) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

#### Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 725	\$ 486,459	\$ 162	\$ 487,346
Investment Funds	18,239	0	0	18,239
Repurchase Agreements	0	259	0	259
Financial Derivative Instruments <sup>(3)</sup>	(25)	6,181	0	6,156
Totals	\$ 18,939	\$ 492,899	\$ 162	\$ 512,000

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 672	\$ 345,328	\$ 399	\$ 346,399
Investment Funds	38,657	0	0	38,657
Repurchase Agreements	0	15,383	0	15,383
Financial Derivative Instruments(3)	587	303	0	890
Securities Sold Short	0	(2,035)	0	(2,035)
Totals	\$ 39,916	\$ 358,979	\$ 399	\$ 399,294

<sup>(1)</sup> See Note 3 in the Notes to Financial Statements for additional information.

#### Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022		
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>
AZD	\$ 46	\$ 0	\$ 46	\$ N/A	\$ N/A	\$ N/A
BOA	85	0	85	(108)	0	(108)
BPS	232	(420)	(188)	(856)	740	(116)
BRC	129	(280)	(151)	14	0	14
CBK	(57)	0	(57)	988	(750)	238
CLY	N/A	N/A	N/A	(36)	0	(36)
DUB	3	0	3	(1)	0	(1)
FBF	N/A	N/A	N/A	8	0	8
GLM	(165)	0	(165)	138	0	138
GST	4	0	4	23	0	23
JPM	(12)	0	(12)	240	(170)	70
MYC	1	90	91	(71)	90	19
MYI	(2)	20	18	(5)	(10)	(15)
RYL	N/A	N/A	N/A	294	0	294
SAL	(5)	0	(5)	(3)	0	(3)
SCX	74	0	74	979	(930)	49
SSB	122	0	122	45	0	45

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	66.97	59.33
Transferable securities dealt in on another regulated market*	34.39	29.34
Other transferable securities	N/A	0.48
Investment funds	3.79	9.95
Repurchase agreements	0.05	3.96
Financial derivative instruments dealt in on a regulated market	0.56	0.18
Centrally cleared financial derivative instruments	0.63	(0.37)
OTC financial derivative instruments	0.09	0.42
Securities sold short	N/A	(0.52)
Sale-buyback financing transactions	N/A	(9.95)

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

<sup>2)</sup> Refer to the Schedule of Investments for additional information.

<sup>(3)</sup> Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	0.12	1.26
Corporate Bonds & Notes	79.76	67.65
U.S. Government Agencies	9.12	5.09
U.S. Treasury Obligations	8.15	8.62
Non-Agency Mortgage-Backed Securities	0.60	0.26
Asset-Backed Securities	1.56	0.52
Sovereign Issues	1.43	2.12
Common Stocks	0.00	0.00
Warrants	0.00	0.00
Preferred Securities	0.15	0.17
Short-Term Instruments	0.47	3.46
Investment Funds	3.79	9.95
Repurchase Agreements	0.05	3.96
Financial Derivative Instruments Dealt in on a Regulated Market	0.03	3.50
Futures	0.56	0.18
Centrally Cleared Financial Derivative Instruments	0.50	0.10
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.09	(0.05)
Credit Default Swaps on Credit Indices — Sell Protection	0.11	(0.03)
Interest Rate Swaps	0.43	(0.29)
OTC Financial Derivative Instruments	0.43	(0.29)
Purchased Options		
	0.00	0.54
Interest Rate Swaptions	0.00	0.54
Written Options	NI/A	0.00
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	(0.02)	(0.96)
Options on Securities	0.00	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.01
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.01
Forward Foreign Currency Contracts	(0.05)	(0.06)
Hedged Forward Foreign Currency Contracts	0.15	0.89
Securities Sold Short	N/A	(0.52)
Other Current Assets & Liabilities	(6.48)	(2.77)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
TRANSFERABLE SECURITIES AUSTRALIA				Avolon Holdings Funding Ltd.	j			<b>Voya Euro CLO DAC</b> 4.715% due 15/10/2030 €	9,346 \$	10,228	0.55
CORPORATE BONDS & NOTES					\$ 2,500 \$ 1,000	,	0.13 0.05	1.7 13 70 dae 13/10/2030	5,5 10 4	89,126	
Ausgrid Finance Pty. Ltd.				5.250% due 01/07/2024 5.250% due 15/05/2024	2,000	1,990		CORPORATE BONDS & NOTES			
3.750% due 30/10/2024 AUD 5.562% due 30/10/2024	4,690 \$ 6,100		0.17 0.22	Park Aerospace Holdings Ltd. 5.500% due 15/02/2024	2,875	2,870	0.16	AerCap Ireland Capital DAC 1.650% due 29/10/2024 \$	11,000	10,622	0.57
ING Bank Australia Ltd. 5.158% due 26/05/2025	10,200	6,973	0.38	QNB Finance Ltd. 1.125% due 17/06/2024	32,100	31,386	1.69	4.875% due 16/01/2024 SMBC Aviation Capital Finance	8,812	8,807	
<b>Toyota Finance Australia Ltd.</b> 4.790% due 09/09/2024	2,000	1,362	0.07			39,646	2.14	3.550% due 15/04/2024	10,340	10,271	
4.915% due 26/03/2024  Transurban Queensland Finance	1,000 Ptv. Ltd		0.04	Total Cayman Islands	_	127,099	6.85	Total Ireland	-	<b>29,700</b> 118,826	
6.413% due 16/12/2024	1,570	1,080	0.06	DENMARK CORPORATE BONDS & NOTES				ISRAEL	_		
Victoria Power Networks Finance 4.898% due 23/08/2024	e <b>Pty. Ltd.</b> 3,000	2,041	0.11	Danske Bank A/S				CORPORATE BONDS & NOTES			
Total Australia	_	19,476	1.05	0.976% due 10/09/2025 3.244% due 20/12/2025	1,000 600		0.05	Israel Electric Corp. Ltd. 5.000% due 12/11/2024	11,800	11,656	0.63
CANADA				3.773% due 28/03/2025 5.375% due 12/01/2024	3,410	3,393		JAPAN	,	,	
CORPORATE BONDS & NOTES				Total Denmark	5,800 _	5,799 10,744		CORPORATE BONDS & NOTES			
National Bank of Canada 3.750% due 09/06/2025	800	793	0.04	FINLAND	_	· ·		Aozora Bank Ltd.			
CAYMAN ISLANDS				CORPORATE BONDS & NOTES				1.050% due 09/09/2024  Mitsubishi UFJ Financial Group,	26,300 Inc	25,451	1.37
ASSET-BACKED SECURITIES				Nordea Bank Abp				6.801% due 12/09/2025	11,000	11,036	
Atlas Senior Loan Fund Ltd.				6.376% due 06/06/2025	2,700 _	2,711	0.15	7.023% due 18/07/2025 Mizuho Financial Group, Inc.	9,100	9,137	0.49
6.745% due 15/01/2031 Carlyle U.S. CLO Ltd.	3,203	3,207	0.17	FRANCE				2.839% due 16/07/2025	10,000	9,851	0.53
6.835% due 15/01/2030	999	999	0.05	ASSET-BACKED SECURITIES				Nomura Holdings, Inc. 1.851% due 16/07/2025	7,027	6,657	0.36
<b>Catamaran CLO Ltd.</b> 6.774% due 22/04/2030	1,080	1,081	0.06	Cars Alliance Auto Leases Fran 4.503% due 21/10/2038	ce € 4,600 _	5,097	0.27	2.648% due 16/01/2025 ORIX Corp.	5,300	5,146	0.28
CBAM Ltd.	2.004	2,000	0.16	CORPORATE BONDS & NOTES				3.250% due 04/12/2024	1,600	1,569	0.08
6.684% due 17/04/2031 6.797% due 20/10/2029	2,904 5,922	2,900 5,926		BNP Paribas S.A.	t 0.100	0.015	0.40	Panasonic Holdings Corp. 2.679% due 19/07/2024	1,000	984	0.05
<b>CIFC Funding Ltd.</b> 6.710% due 24/04/2030	11,160	11,137	0.60	4.705% due 10/01/2025	\$ 9,100 12,000	8,915 11,999	0.65	Renesas Electronics Corp. 1.543% due 26/11/2024	1,485	1,429	0.08
Crestline Denali CLO Ltd. 6.797% due 20/01/2030	4,038	4,038	0.22	BPCE S.A.	) 1,800	1,230		Sumitomo Mitsui Financial Grou		6.633	
Dryden CLO Ltd.		•		2.375% due 14/01/2025 Societe Generale S.A.	500	484	0.02	6.796% due 13/01/2026 \$	9,700	9,777	
6.705% due 15/07/2031 Dryden Senior Loan Fund	641	641		2.625% due 16/10/2024 2.625% due 22/01/2025	1,300 11,600	1,270 11,247		Sumitomo Mitsui Trust Bank Ltd 0.850% due 25/03/2024	I. 1,000 _		0.05
6.555% due 15/04/2029 Elevation CLO Ltd.	443	442	0.02	3.875% due 28/03/2024 6.425% due 21/01/2026	4,500 8,975	4,479 8,918		Total Japan	_	88,660	4.78
6.885% due 15/10/2029	2,581	2,585		0.425% due 21/01/2020	0,973	48,542		MULTINATIONAL			
6.935% due 15/07/2029 Greenwood Park CLO Ltd.	1,051	1,052	0.06	Total France		53,639		CORPORATE BONDS & NOTES			
6.665% due 15/04/2031	7,618	7,625	0.41	GERMANY				<b>Broadcom Corp.</b> 3.625% due 15/01/2024	8,226	8,219	0.44
Nassau Ltd. 6.805% due 15/10/2029	233	233	0.01	CORPORATE BONDS & NOTES				NETHERLANDS			
Neuberger Berman Loan Adviser	s CLO Ltd.			<b>Deutsche Bank AG</b> 0.898% due 28/05/2024 (f)	5,609	5,510	0.30	CORPORATE BONDS & NOTES			
6.788% due 19/10/2031 Octagon Investment Partners Ltd	20,250 d.	20,275	1.09	3.700% due 30/05/2024	8,200	8,117	0.44	ABN AMRO Bank NV 6.575% due 13/10/2026	4,000	4,068	0.22
6.615% due 16/04/2031 6.625% due 15/04/2031	283 474		0.02 0.03	3.961% due 26/11/2025 Total Germany	7,400 _	7,280 20,907		Enel Finance International NV	4,000	4,000	0.22
Octagon Loan Funding Ltd.	4/4	4/4	0.03	,	_	20,501	1.15	2.650% due 10/09/2024 4.250% due 15/06/2025	11,990 4,310	11,713 4,252	
6.809% due 18/11/2031	5,640	5,647	0.30	IRELAND ASSET-BACKED SECURITIES				6.800% due 14/10/2025	3,600	3,692	
<b>OZLM Ltd.</b> 6.675% due 15/04/2031	1,200	1,199	0.06	Black Diamond CLO DAC				ING Groep NV 6.442% due 01/04/2027	5,000	4,934	0.26
6.734% due 17/01/2031 6.827% due 20/01/2031	1,953 401	1,952 402	0.11	4.982% due 15/05/2032	€ 5,374	5,862	0.32	7.076% due 28/03/2026	13,400	13,486	
<b>Palmer Square CLO Ltd.</b> 6.794% due 17/01/2031	779		0.04	<b>BNPP AM Euro CLO DAC</b> 4.565% due 15/04/2031	2,000	2,176	0.12	<b>JDE Peet's NV</b> 0.800% due 24/09/2024	9,955	9,578	0.52
Sound Point CLO Ltd.				<b>Carlyle Euro CLO DAC</b> 4.665% due 15/01/2031	19,832	21,694	1.17	<b>LeasePlan Corp. NV</b> 2.875% due 24/10/2024	4,575	4,474	0.24
6.807% due 18/04/2031 Steele Creek CLO Ltd.	4,600	4,596	0.25	Contego CLO DAC 4.642% due 23/01/2030	13,454	14,651		Total Netherlands		56,197	
6.744% due 21/04/2031	2,635	2,639	0.14	Harvest CLO DAC				NORWAY			
<b>Tralee CLO Ltd.</b> 6.997% due 20/07/2029	369	370	0.02	4.566% due 26/06/2030  Oak Hill European Credit Partn	6,219 ers DAC	6,796	0.37	CORPORATE BONDS & NOTES  DNB Bank ASA			
<b>Venture CLO Ltd.</b> 6.535% due 15/04/2027	2,539	2,539	0.14	4.733% due 20/10/2031	1,396	1,526	0.08	2.968% due 28/03/2025	2,700	2,683	0.14
6.631% due 07/09/2030 6.777% due 20/01/2029	1,339 3,093	1,337 3,094	0.07	Palmer Square European Loan 4.695% due 15/07/2031	3,789	4,134		SAUDI ARABIA			
, v dad 2010 112023	5,033	87,453		4.745% due 15/04/2031 Tikehau CLO DAC	5,216	5,681	0.31	CORPORATE BONDS & NOTES			
				4.844% due 04/08/2034	15,000	16,378	0.88	<b>Saudi Arabian Oil Co.</b> 1.625% due 24/11/2025	2,200 _	2,073	0.11

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SINGAPORE CORPORATE BONDS & NOTES				7.176% due 30/03/2026 \$ 12,000	\$ 12,058 116,535		<b>SLM Private Credit Student Loan</b> 7 5.936% due 15/06/2039 \$ 5.976% due 15/06/2039	Γ <b>rust</b> 5,559 5,110	\$ 5,356 4,953	
DBS Group Holdings Ltd. 5.701% due 22/11/2024 \$ SOUTH KOREA	3,400 \$	3,394	0.18	NON-AGENCY MORTGAGE-BACKED S Canada Square Funding PLC 6.000% due 17/06/2058 f 4.854	ECURITIES 6,159	0.33	<b>SLM Student Loan Trust</b> 6.102% due 27/12/2038 6.196% due 25/10/2029	973 849	959	0.05
CORPORATE BONDS & NOTES  Korea Southern Power Co. Ltd.				Eurohome UK Mortgages PLC 5.490% due 15/06/2044 226	·	0.02	6.496% due 25/07/2023 7.296% due 25/07/2023 SMB Private Education Loan Trust	640 139		0.03 0.01
SK Hynix, Inc.	5,300 12,804	3,611 12,778		Great Hall Mortgages PLC 5.489% due 18/06/2038 7 Lanebrook Mortgage Transaction PLC		0.00	2.340% due 15/09/2034 2.820% due 15/10/2035 3.600% due 15/01/2037	1,375 2,653 3,383	1,343 2,557 3,270	0.07 0.14 0.18
3.000% due 17/09/2024 Total South Korea	600 _		0.03	6.320% due 12/06/2057 2,529 Precise Mortgage Funding PLC 6.126% due 16/10/2056 1,193	3,231 1,520		3.630% due 15/11/2035 6.226% due 15/10/2035 6.226% due 15/11/2035	6,452 1,521 1,380	6,249 1,511 1,368	0.08 0.07
SPAIN CORPORATE BONDS & NOTES				Residential Mortgage Securities PLC 6.470% due 20/06/2070 107 Stratton Mortgage Funding PLC	137	0.01	6.926% due 17/02/2032 <b>SoFi Professional Loan Program Ll</b> 2.650% due 25/09/2040	48 L <b>C</b> 1,889	48 1,819	0.00
Banco Santander S.A. 3.892% due 24/05/2024 5.742% due 30/06/2024	7,900 6,900	7,847 6,899	0.37	6.069% due 25/09/2051 4,909 6.120% due 12/03/2052 3,722 6.121% due 20/07/2060 13,456	6,257 4,745 17,151	0.26	Structured Asset Investment Loan 6.020% due 25/09/2034 Wells Fargo Home Equity Asset-Ba	1,627	1,530 Securities 1	
Total Spain  SUPRANATIONAL		14,746	0.80	<b>Towd Point Mortgage Funding PLC</b> 6.365% due 20/10/2051 513 6.571% due 20/07/2045 4,006	655 5,121	0.04 0.28	7.195% due 25/11/2035	1,654	1,642 <b>62,880</b>	0.09
CORPORATE BONDS & NOTES	diam 0 De		4	<b>Tudor Rose Mortgages</b> 5.820% due 20/06/2048 3,128	3,967	0.21	CORPORATE BONDS & NOTES			
International Bank for Reconstruction 0.650% due 10/02/2026  SWEDEN	10,000	9,240		Total United Kingdom	<b>49,237</b> 165,772		3M Co. 5.939% due 14/02/2024 AbbVie, Inc.	8,400	8,397	
CORPORATE BONDS & NOTES				UNITED STATES			3.850% due 15/06/2024 Ally Financial, Inc.	2,283	2,266	0.12
<b>Swedbank AB</b> 6.787% due 15/06/2026	8,500 _	8,612	0.46	ASSET-BACKED SECURITIES  Bear Stearns Asset-Backed Securities Tr 5.682% due 25/03/2034 \$ 20		0.00	3.875% due 21/05/2024	300 12,700		
SWITZERLAND CORPORATE BONDS & NOTES				6.595% due 25/03/2035 250 College Avenue Student Loans LLC	248	0.00		12,866 9,000	12,762 8,918	
Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024	2,000 1,000		0.05	7.120% due 26/11/2046 838  Commonbond Student Loan Trust 2.730% due 25/10/2040 329		0.04	4.000% due 01/06/2025 <b>Athene Global Funding</b> 0.950% due 08/01/2024	3,300	3,244	0.18
5.779% due 02/02/2024 <b>UBS AG</b> 5.212% due 30/07/2025 AUD	2,000 7,225	1,999 4,919		<b>Countrywide Asset-Backed Certificates</b> 6.025% due 25/06/2036 6 6.970% due 25/10/2034 488	6	0.00	2.514% due 08/03/2024	2,300 1,300 14,200 2,084	2,298 1,292 14,190 2,084	0.07 0.77
UBS Group AG 6.976% due 12/05/2026 \$ Total Switzerland	15,000 _	15,073 24,958	0.81	EFS Volunteer LLC 6.446% due 25/10/2035 46 EquiFirst Mortgage Loan Trust	46	0.00	Bank of America Corp.	12,500 5,000	12,302 4,981	0.66
UNITED ARAB EMIRATES CORPORATE BONDS & NOTES				8.470% due 25/10/2034 582 <b>Finance America Mortgage Loan Trust</b> 6.295% due 25/08/2034 733		0.03	3.458% due 15/03/2025 6.053% due 04/02/2025 6.766% due 02/04/2026	4,800 800 4,400	4,778	0.26 0.04
First Abu Dhabi Bank PJSC	1,040 _	709	0.04	<b>First NLC Trust</b> 5.540% due 25/08/2037 227		0.01	Baxter International, Inc. 5.853% due 29/11/2024	4,625	·	
UNITED KINGDOM				<b>Fremont Home Loan Trust</b> 6.205% due 25/01/2035 187	182	0.01	Berry Global, Inc. 4.875% due 15/07/2026	7,450	7,326	0.40
CORPORATE BONDS & NOTES  Barclays PLC	15 500	15 205	0.02	Home Equity Asset Trust 6.415% due 25/06/2034 497 Long Beach Mortgage Loan Trust	491	0.03	Black Hills Corp. 1.037% due 23/08/2024 BOC Aviation USA Corp.	6,000	5,826	0.31
6.515% due 26/06/2024 AUD <b>HSBC Bank PLC</b>	15,500 2,750	15,395 1,887	0.10	6.445% due 25/04/2035 886 MASTR Asset-Backed Securities Trust 6.170% due 25/09/2034 796		0.05	1.625% due 29/04/2024  Brighthouse Financial Global Func 6.127% due 12/04/2024	300 <b>ling</b> 1,000		0.02
<b>HSBC Holdings PLC</b> 4.180% due 09/12/2025	2,200 3,297	2,204 3,253	0.17	Morgan Stanley ABS Capital, Inc. Trust 6.520% due 25/09/2033 565		0.03	<b>Broadcom, Inc.</b> 3.625% due 15/10/2024	5,000		
6.863% due 11/03/2025 7.008% due 12/09/2026 Imperial Brands Finance PLC	15,500 2,820	15,527 2,847		Navient Private Education Loan Trust 6.196% due 15/12/2059 2,889 6.926% due 16/07/2040 2,168	2,869 2,177	0.12	Capital One Financial Corp.	15,650	•	
3.125% due 26/07/2024 Lloyds Banking Group PLC	17,926 17,000	17,635 16,843		7.076% due 15/10/2031 4,895 7.626% due 15/12/2045 335 Navient Student Loan Trust		0.02	6.746% due 09/05/2025 <b>Charter Communications Operatir</b> 7.289% due 01/02/2024	2,000 <b>1g LLC</b> 31,210	1,999 31,210	
	2,360	1,613		7.176% due 15/11/2030 5,910  Nelnet Student Loan Trust 6.052% due 27/02/2051 838	5,929 833	0.32	Citibank N.A. 6.461% due 04/12/2026 Citigroup, Inc.	1,500	1,504	
NatWest Group PLC 4.269% due 22/03/2025	8,200	8,172		<b>NovaStar Mortgage Funding Trust</b> 2.907% due 25/01/2036 567	557	0.03	4.140% due 24/05/2025  Daimler Truck Finance North Ame	2,000 rica II.	1,989	0.11
NatWest Markets PLC 6.196% due 29/09/2026 6.880% due 22/03/2025	535 8,900		0.03	RAAC Trust 7.570% due 25/05/2044 1,336 SBA Tower Trust	1,288	0.07	6.167% due 13/12/2024 Energy Transfer LP 4.250% due 01/04/2024	2,300		0.12
Standard Chartered PLC 6.337% due 23/11/2025	9,100	9,056		3.869% due 15/10/2049 3,000 SLC Student Loan Trust	2,950		4.500% due 01/04/2024 4.500% due 15/04/2024 5.875% due 15/01/2024	3,000 6,488	2,989 6,487	0.16
		,		5.665% due 15/05/2029 660	658	0.03				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS		PAR VAL	AIR % OF .UE NET OS) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Ford Motor Credit Co. LLC 2.300% due 10/02/2025 4.063% due 01/11/2024	3,600 1,800	\$ 3,465 1,769	0.19 0.10	MUNICIPAL BONDS & NOTES  Pennsylvania Higher Education Assis Revenue Bonds, (GTD STD LNS In:			5.852% due 25/05/2037 - 25/10/2040 5.872% due 25/05/2037	\$ 29 \$ 48	29 46	0.00
4.134% due 04/08/2025 5.125% due 16/06/2025 5.584% due 18/03/2024	2,000 5,000 2,100	1,945 4,939 2,097	0.11 0.27 0.11	5.726% due 25/10/2036 \$ NON-AGENCY MORTGAGE-BACKE	<u> </u>	15 0.03 ES	5.902% due 25/10/2030 - 25/06/2060 5.952% due 25/08/2037	17,700 45	17,210 45	0.93
Fox Corp. 4.030% due 25/01/2024	1,500	1,498	0.08			85 0.07	6.000% due 25/01/2041 6.122% due 25/03/2038 6.132% due 25/12/2037	61 51 37	60 50 37	0.00 0.00 0.00
FS KKR Capital Corp. 1.650% due 12/10/2024 GA Global Funding Trust	2,000	1,930	0.10	Ashford Hospitality Trust 6.434% due 15/04/2035 Atrium Hotel Portfolio Trust	989 97	77 0.05	6.452% due 25/05/2037 <b>Federal Home Loan Bank</b> 5.500% due 08/05/2025 (q)	157 38,000	158 37,976	2.05
0.800% due 13/09/2024 1.000% due 08/04/2024 1.625% due 15/01/2026	300 2,800 3,500	288 2,759 3,224	0.02 0.15 0.17	6.609% due 15/06/2035 11 <b>Barclays Commercial Mortgage Sec</b>	urities Trust	87 0.60	5.650% due 28/05/2025 5.660% due 26/08/2024 (g) Freddie Mac	21,000 40,000	20,998 40,000	1.13 2.16
5.921% due 13/09/2024 6.727% due 11/04/2025	500 3,000	497 2,995	0.03 0.16	6.659% due 15/07/2037 <b>Bear Stearns Adjustable Rate Mortg</b> 4.803% due 25/02/2036		1 0.00	0.000% due 15/01/2038 (a) 2.000% due 01/03/2028 2.500% due 25/10/2048	564 5,442 711	30 5,185 632	0.00 0.28 0.04
Georgia Power Co. 6.135% due 08/05/2025 Goldman Sachs Group, Inc.	6,200	6,215	0.34	Bear Stearns ALT-A Trust 4.730% due 25/09/2035	12	7 0.00	3.000% due 25/09/2045 4.000% due 01/08/2048 5.245% due 15/10/2040	1,952 1,371 6,134	1,707 1,321 6,053	0.09 0.07 0.33
1.757% due 24/01/2025 3.272% due 29/09/2025 5.900% due 02/05/2024 AUD	13,100 2,200 3,000	13,055 2,163 2,049	0.70 0.12 0.11	BX Trust 6.459% due 15/05/2035 2 Citigroup Commercial Mortgage Tru		50 0.15	5.334% due 15/01/2038 5.375% due 24/04/2025 5.520% due 28/05/2025	14,106 10,000 22,400	13,912 9,993 22,393	0.75 0.54 1.21
6.208% due 09/12/2026 \$ <b>HCA, Inc.</b> 5.000% due 15/03/2024	24,235	4,259 24,193	1.30	Commercial Mortgage Trust	•	52 0.05 52 0.15	5.550% due 09/05/2025 5.680% due 03/04/2025	25,000 21,000	24,988 21,000	1.35 1.13
Hyundai Capital America 6.532% due 04/08/2025	14,000	13,997	0.76	Credit Suisse Mortgage Capital Trus 6.194% due 15/07/2032	t	46 0.05	5.722% due 15/08/2038 5.730% due 03/04/2025 5.753% due 15/05/2037	214 21,000 42	210 21,000 41	0.01 1.13 0.00
Ipalco Enterprises, Inc. 3.700% due 01/09/2024 Jackson National Life Global Fu	538	530	0.03	DBCG Mortgage Trust 8.500% due 15/06/2034 21 DBGS Mortgage Trust	,800 21,7	55 1.17	5.852% due 25/07/2050 5.853% due 15/02/2034 - 15/08/2056	8,774 6,618	8,511 6,379	0.46
6.586% due 28/06/2024 JPMorgan Chase & Co.	10,070	10,091	0.54	6.254% due 15/06/2033 2  Deutsche Mortgage Securities, Inc.		89 0.13	5.863% due 15/06/2037 5.903% due 15/10/2036 - 15/06/2042	529 40	521 40	0.03
2.301% due 15/10/2025 3.220% due 01/03/2025 6.018% due 10/12/2025	4,000 3,000 1,500	3,899 2,988 1,498	0.21 0.16 0.08	Trust Certificates 4.448% due 28/09/2036 1 GSR Mortgage Loan Trust	,035 1,03	32 0.06	5.933% due 15/10/2040 5.953% due 15/11/2050 5.973% due 15/05/2036 -	65 76	63 71	0.00
Midwest Connector Capital Co. 3.900% due 01/04/2024	1,600	1,591	0.09	4.240% due 25/06/2034 4.579% due 25/11/2035		47 0.00 80 0.00	15/12/2041 6.412% due 25/07/2044 Ginnie Mae	167 3	164 3	0.01
Morgan Stanley 0.790% due 30/05/2025 Nissan Motor Acceptance Co. L	21,500 LC	21,024	1.13	Impac CMB Trust 6.110% due 25/03/2035 JPMorgan Chase Commercial Mortg		64 0.00 es Trust	2.500% due 20/01/2049 2.750% due 20/11/2029 3.625% due 20/08/2024 -	693 2	614 2	0.03 0.00
6.282% due 08/03/2024  Pacific Gas & Electric Co. 3.400% due 15/08/2024	5,830	5,828 492	0.31		,229 1,99	92 0.15 94 0.11	20/03/2030 3.689% due 20/12/2068 4.961% due 20/04/2067	18 974 3,032	17 957 3.041	0.00 0.05 0.16
3.750% due 15/02/2024  Pacific Life Global Funding	1,700	1,695	0.09	4.756% due 25/05/2033 7.299% due 25/03/2033	133 12	27 0.01 94 0.01	5.840% due 20/04/2069 5.897% due 20/02/2067 5.972% due 20/10/2037	2,846 454 129	2,845 452	0.15 0.03 0.01
6.216% due 06/12/2024 <b>Quanta Services, Inc.</b> 0.950% due 01/10/2024	400 2,500	398 2,410	0.02	Mill City Mortgage Loan Trust 2.750% due 25/07/2059 New Residential Mortgage Loan Tru		30 0.00	6.187% due 20/12/2065 - 20/08/2067	2,769	2,760	0.15
<b>Revvity, Inc.</b> 0.850% due 15/09/2024	8,695	8,397	0.45	3.500% due 25/12/2057 4.500% due 25/05/2058		43 0.02 62 0.01	6.237% due 20/01/2066 6.287% due 20/11/2066 6.288% due 20/10/2073	355 753 1,508		0.02 0.04 0.08
Sabine Pass Liquefaction LLC 5.750% due 15/05/2024 Santander Holdings USA, Inc.	1,248	1,248	0.07	Sequoia Mortgage Trust 6.152% due 20/10/2034 Structured Adjustable Rate Mortgag	je Loan Trus		6.338% due 20/05/2073 6.391% due 20/09/2066 6.438% due 20/05/2073	4,346 1,314 1,017	4,353 1,345 1,023	0.24 0.07 0.06
3.500% due 07/06/2024 <b>Southern California Edison Co.</b> 1.100% due 01/04/2024	1,000 3,000	990 2,967	0.05	5.806% due 25/03/2034 <b>Structured Asset Mortgage Investm</b> 6.130% due 19/10/2034		7 0.00 72 0.02	6.838% due 20/06/2071 7.546% due 20/06/2071 7.550% due 20/05/2071	7,119 4,479 4,276	4,575	0.38 0.25 0.24
6.266% due 01/04/2024 Sprint LLC	4,500	4,501	0.24	<b>Towd Point Mortgage Trust</b> 3.250% due 25/07/2056 1	,000 97	72 0.05	Uniform Mortgage-Backed S 4.000% due 01/09/2049	3,466	3,325 <b>309,334</b>	0.18
7.125% due 15/06/2024 <b>Synchrony Financial</b> 4.250% due 15/08/2024	2,142 3,400	2,153 3,364	0.12	3.750% due 25/05/2058 7  WaMu Mortgage Pass-Through Cert 4.615% due 25/10/2035	ificates Trus	54 0.38 <b>t</b> 06 0.01	U.S. TREASURY OBLIGATION		JUJ,JJ4	10.00
4.375% due 19/03/2024 TD SYNNEX Corp.	4,900	4,883	0.26	5.930% due 25/04/2045 6.010% due 25/12/2045		1 0.00 26 0.00 44 3.32	U.S. Treasury Inflation Prote 0.125% due 15/10/2024 (g) Total United States	11,872	s (d) 11,614 864,352	
1.250% due 09/08/2024 <b>Toyota Motor Credit Corp.</b> 5.900% due 22/08/2024	8,000 8,900	7,799 8,909	0.42	U.S. GOVERNMENT AGENCIES		14 3.32	SHORT-TERM INSTRUME	_	004,332	40.01
Volkswagen Group of America 3.950% due 06/06/2025	<b>Finance</b> 15,700	L <b>LC</b> 15,391	0.83			08 0.24 30 0.08	Global Payments, Inc. 6.030% due 16/01/2024	7,600	7,577	0.41
Warnermedia Holdings, Inc. 3.788% due 15/03/2025 Wells Fargo & Co.	3,000	2,942	0.16		,573 2,53	39 0.14 30 0.00 3 0.00	SHORT-TERM NOTES		1,311	0.41
2.406% due 30/10/2025 6.701% due 25/04/2026	17,800 2,000	17,320 2,015	0.93 0.11	5.782% due 25/04/2037 5.802% due 25/07/2037	7 38	7 0.00 37 0.00	American Honda Finance Co 5.967% due 07/06/2024 Warnermedia Holdings, Inc.	<b>rp.</b> 17,200	17,212	0.93
Westinghouse Air Brake Techno 4.150% due 15/03/2024	1,200	1,195 418,465		5.818% due 01/10/2037 5.822% due 25/05/2037 5.842% due 25/04/2037	25	80 0.01 25 0.00 07 0.02	3.428% due 15/03/2024	3,924	3,904 <b>21,116</b>	

## Schedule of Investments US Short-Term Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
<b>HUNGARY TREASURY BILL</b>	.S			INVESTMENT FUNDS			
10.900% due				COLLECTIVE INVESTMENT	SCHEMES		
04/01/2024 (b)(c) HUF 1	,409,000 \$	4,070	0.22	PIMCO Select Funds plc -			
JAPAN TREASURY BILLS				PIMCO US Dollar Short-			
(0.207)% due 05/02/2024 (b)(c) ¥ 2	,520,000	17,877	0.96	Term Floating NAV Fund (e)	6,725 \$	67	0.00
Total Short-Term Instruments		50,640	2.73	EXCHANGE-TRADED FUNI	OS		
Total Transferable Securities	\$ <u>\$ 1</u>	,683,085	90.76	PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (e)	1,849,322	184,415	9.95
				Total Investment Funds	\$	184,482	9.95

#### REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 4,561	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (4,652)	\$ 4,561	\$ 4,562	0.25
Total Repurcha	ase Agreeme	ents				\$ (4,652)	\$ 4,561	\$ 4,562	0.25

<sup>(1)</sup> Includes accrued interest.

#### FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands\*, except number of contracts)

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR March Futures	Short	06/2025	882	\$ (1,654)	(0.08)
U.S. Treasury 2-Year Note March Futures	Short	03/2024	708	(1,404)	(0.08)
U.S. Treasury 5-Year Note March Futures	Long	03/2024	46	124	0.01
U.S. Treasury 10-Year Note March Futures	Short	03/2024	61	(216)	(0.01)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	67	(381)	(0.02)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	20	(258)	(0.02)
				\$ (3,789)	(0.20)
Total Financial Derivative Instruments Dealt in on a Regulated Market	\$ (3,789)	(0.20)			

#### CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*)

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount <sup>(2)</sup>	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-41 5-Year Index	(1.000)%	20/12/2028	\$ 175,300	\$ (1,273)	(0.07)
Total Centrally Cleared Financial Derivative Instruments				\$ (1,273)	(0.07)

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

#### OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands\*, except number of contracts)

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

FORWARD FOREIGN	FORWARD FOREIGN CURRENCY CONTRACTS												
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets						
AZD	01/2024	AUD 62,049	\$ 41,167	\$ 0	\$ (1,179)	\$ (1,179)	(0.07)						
BOA	01/2024	£ 1,604	2,037	0	(8)	(8)	0.00						
	02/2024	CAD 1,000	747	0	(12)	(12)	0.00						
BPS	01/2024	£ 6,115	7,757	0	(39)	(39)	0.00						

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	HUF 212,774	\$ 605	\$ 0	\$ (10)	\$ (10)	0.00
	01/2024	\$ 1,346	€ 1,210	0	(9)	(9)	0.00
BRC	01/2024	1,003	£ 785	0	(2)	(2)	0.00
CBK	01/2024	HUF 533,026	\$ 1,520	0	(20)	(20)	0.00
	03/2024	\$ 55	ILS 199	1	0	1	0.00
DUB	02/2024	CAD 2,000	\$ 1,493	0	(24)	(24)	0.00
GLM	01/2024	\$ 1,036	£ 813	1	0	1	0.00
	01/2024	15	MXN 262	1	0	1	0.00
JPM	01/2024	HUF 540,467	\$ 1,541	0	(21)	(21)	0.00
MBC	01/2024	38,716	110	0	(2)	(2)	0.00
	01/2024	\$ 2,076	CAD 2,810	54	0	54	0.00
MYI	01/2024	€ 24	\$ 27	0	0	0	0.00
	01/2024	HUF 79,166	225	0	(4)	(4)	0.00
TOR	02/2024	¥ 2,520,000	17,030	0	(932)	(932)	(0.05)
UAG	01/2024	€ 86,600	95,257	0	(428)	(428)	(0.02)
	01/2024	£ 33,226	42,048	0	(310)	(310)	(0.02)
				\$ 57	\$ (3,000)	\$ (2,943)	(0.16)

#### **HEDGED FORWARD FOREIGN CURRENCY CONTRACTS**

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rrency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€	1,445	\$	1,581	\$ 0	\$ (15)	\$ (15)	0.00
	01/2024	\$	1,683	€	1,529	7	(1)	6	0.00
CBK	01/2024		3,023		2,758	25	0	25	0.00
MBC	01/2024	€	846	\$	925	0	(10)	(10)	0.00
	01/2024	\$	34,126	€	31,039	169	0	169	0.01
MYI	01/2024		34,007		30,940	179	0	179	0.01
SCX	01/2024	€	8,556	\$	9,231	0	(223)	(223)	(0.01)
UAG	01/2024	\$	34,033	€	30,940	153	0	153	0.01
						\$ 533	\$ (249)	\$ 284	0.02

As at 31 December 2023, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	rency to elivered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	App	Unrealised oreciation/ oreciation)	% of Net Assets
BPS	01/2024	\$ 86	£	68	\$ 1	\$ 0	\$	1	0.00
BRC	01/2024	1		1	(1)	0		(1)	0.00
SCX	01/2024	87		69	1	0		1	0.00
SSB	01/2024	87		69	1	0		1	0.00
					\$ 2	\$ 0	\$	2	0.00
Total OTC Financial Der	rivative Instruments						\$	(2,657)	(0.14)
Total Investments							\$ 1	,864,409	100.55
Other Current Assets &	Liabilities						\$	(10,203)	(0.55)
Net Assets							\$ 1	,854,206	100.00

#### NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands\*):

- \* A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Affiliated to the Fund.
- (f) Restricted Securities (31 December 2022: 0.32%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Deutsche Bank AG	0.898%	28/05/2024	31/03/2022 - 31/05/2023	\$ 5,506	\$ 5,510	0.30

<sup>(</sup>g) Securities with an aggregate fair value of \$43,306 (31 December 2022: \$Nil) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$9,098 (31 December 2022: \$16,350) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

#### Schedule of Investments US Short-Term Fund (Cont.)

Cash of \$3,460 (31 December 2022: \$1,780) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Totals	\$ 67	\$ 1,864,114	\$ 228	\$ 1,864,409
Financial Derivative Instruments <sup>(3)</sup>	0	(7,719)	0	(7,719)
Repurchase Agreements	0	4,561	0	4,561
Investment Funds	67	184,415	0	184,482
Transferable Securities	\$ 0	\$ 1,682,857	\$ 228	\$ 1,683,085
Category <sup>(2)</sup>	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
	Quoted Prices			

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category <sup>(2)</sup>	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,891,711	\$ 0	\$ 1,891,711
Investment Funds	62	225,956	0	226,018
Repurchase Agreements	0	154,472	0	154,472
Financial Derivative Instruments(3)	0	4,760	0	4,760
Totals	\$ 62	\$ 2,276,899	\$ 0	\$ 2,276,961

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions <sup>(1)</sup>	% of Net Assets
BPG MSC	5.600% 5.550	19/12/2023 19/12/2023	02/01/2024 02/01/2024	\$ (32,265) (11,609)	\$ (32,279) (11,615)	(1.74) (0.63)
Total Sale-Buyback Financing Transactions					\$ (43,894)	(2.37)

<sup>(1)</sup> Payable for sale-buyback transactions includes \$7 of deferred price drop.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

	As at 31-Dec-2023			As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures <sup>(1)</sup>	
AZD	\$ (1,179)	\$ 1,230	\$ 51	\$ 1,566	\$ (1,460)	\$ 106	
BOA	(20)	0	(20)	(2,159)	1,770	(389)	
BPS	(66)	0	(66)	131	0	131	
BRC	(3)	0	(3)	(17)	0	(17)	
CBK	6	0	6	1,487	(1,350)	137	
DUB	(24)	0	(24)	(4)	0	(4)	
GLM	2	0	2	N/A	N/A	N/A	
JPM	(21)	0	(21)	350	(290)	60	
MBC	211	(390)	(179)	(153)	0	(153)	
MYI	175	(370)	(195)	(2)	10	8	
SCX	(222)	280	58	2,590	(2,250)	340	
SSB	1	0	1	N/A	N/A	N/A	
TOR	(932)	870	(62)	N/A	N/A	N/A	
UAG	(585)	1,080	495	(101)	0	(101)	

<sup>(1)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

#### **Comparative Information**

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	48.81	43.64
Transferable securities dealt in on another regulated market*	41.02	38.19
Other transferable securities	0.93	0.05
Investment funds	9.95	9.78
Repurchase agreements	0.25	6.69
Financial derivative instruments dealt in on a regulated market	(0.20)	0.04
Centrally cleared financial derivative instruments	(0.07)	0.01
OTC financial derivative instruments	(0.14)	0.16
Sale-buyback financing transactions	(2.37)	N/A

<sup>\*</sup> As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Australia   1.05   1.66   1.	Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Bermuda         N/A         0.39           Canada         0.04         N/A           Cayman Islands         6.85         3.83           Denmark         0.58         0.66           Finland         0.15         0.38           France         2.89         2.56           Germany         1.13         1.17           Ireland         6.41         5.43           Israel         0.63         0.35           Italy         N/A         0.22           Japan         4.78         5.03           Luxembourg         N/A         0.10           Multinational         4.78         5.03           Luxembourg         N/A         0.10           Multinational         4.78         5.03           Luxembourg         N/A         0.10           Multinational         4.78         5.03           Norway         0.14         0.04           Saudi Arabia         0.11         0.11           South Korea         0.92         0.84           Spain         0.18         0.07           South Korea         0.92         0.84           Spain         0.50         1.10	Australia	1.05	1.66
Canada         0,04         N/A           Cayman Islands         6.85         3.83           Denmark         0.58         0.66           Finland         0.15         0.38           France         2.89         2.56           Germany         1.13         1.17           Ireland         6.41         5.43           Israel         0.63         0.35           Italy         N/A         0.22           Japan         4.78         5.03           Luxembourg         N/A         0.10           Multinational         0.44         N/A           Netherlands         3.03         3.03           Souri Arabia         0.14         0.04           Saudi Arabia         0.11         0.11           Singapore         0.18         0.07           South Korea         0.92         0.84           Spain         0.80         0.42           Supranational         0.50         1.10           Sweden         0.92         0.84           Spain         0.80         0.42           Supranational         0.50         1.10           Sweden         0.46         N/A	Belgium	N/A	0.39
Cayman Islands         6.85         3.83           Denmark         0.58         0.66           Finland         0.15         0.38           France         2.89         2.56           Germany         1.13         1.17           Ireland         6.41         5.43           Israel         0.63         0.35           Italy         N/A         0.22           Japan         4,78         5.03           Luxembourg         N/A         0.10           Multinational         0.44         N/A           Norway         3.03         3.03           Norway         0.14         0.04           Saudi Arabia         0.11         0.11           Singapore         0.18         0.07           South Korea         0.92         0.84           Spain         0.80         0.42           Supranational         0.50         1.10           Sweden         0.80         0.42           United Arab Emirates         0.04         0.08           United Kingdom         8.94         8.42           United Kingdom         8.94         8.42           United States         46.61	Bermuda	N/A	0.39
Demark         0.58         0.66           Finland         0.15         0.38           France         2.89         2.56           Germany         1.13         1.17           Ireland         6.41         5.43           Israel         0.63         0.35           Italy         N/A         0.22           Japan         4.78         5.03           Luxembourg         N/A         0.10           Multinational         0.44         N/A           Netherlands         3.03         3.03           Norway         0.14         0.04           Saudi Arabia         0.11         0.11           Singapore         0.18         0.07           South Korea         0.92         0.84           Spain         0.80         0.42           Supranational         0.50         1.10           Switzerland         0.50         1.10           Switzerland         0.46         N/A           United Arab Emirates         0.04         0.08           United Kingdom         8.94         8.42           United Kingdom         9.95         9.78           Repurchase Agreements         <	Canada	0.04	N/A
Finland         0.15         0.38           France         2.89         2.56           Germany         1.13         1.17           Ireland         6.41         5.43           Israel         0.63         0.35           Italy         N/A         0.22           Japan         4.78         5.03           Luxembourg         N/A         0.10           Multinational         0.44         N/A           Norrway         0.14         0.04           Saudi Arabia         0.11         0.11           Singapore         0.18         0.07           South Korea         0.92         0.84           Spain         0.80         0.42           Supranational         0.50         1.10           Sweden         0.92         0.84           Spain         0.80         0.42           Supranational         0.50         1.10           Sweden         0.46         N/A           Switzerland         0.50         1.10           United Arab Emirates         0.04         0.08           United Kingdom         8.94         8.42           United States         46.61	Cayman Islands	6.85	3.83
France         2.89         2.56           Germany         1.13         1.17           Ireland         6.41         5.43           Israel         0.63         0.35           Italy         N/A         0.22           Japan         4.78         5.03           Luxembourg         N/A         0.10           Multinational         0.44         N/A           Netherlands         3.03         3.03           Norway         0.14         0.04           Saudi Arabia         0.11         0.11           Singapore         0.18         0.07           South Korea         0.92         0.84           Spain         0.80         0.42           Supranational         0.50         1.10           Switzerland         1.35         1.42           United Arab Emirates         0.04         0.08           United States         46.61         42.70           Short-Term Instruments         2.73         1.48           Investment Funds         9.95         9.78           Repurchase Agreements         0.25         6.69           Financial Derivative Instruments         0.25         6.69	Denmark	0.58	0.66
Germany         1.13         1.17           Ireland         6.41         5.43           Israel         0.63         0.35           Italy         NI/A         0.22           Japan         4.78         5.03           Luxembourg         NI/A         0.10           Multinational         0.44         N/A           Netherlands         3.03         3.03           Norway         0.14         0.04           Saudi Arabia         0.11         0.11           Singapore         0.18         0.07           South Korea         0.92         0.84           Spain         0.80         0.42           Supranational         0.80         0.42           Supranational         0.50         1.10           Sweden         0.46         N/A           Switzerland         1.35         1.42           United Arab Emirates         0.04         0.08           United Kingdom         8.94         8.42           United States         46.61         42.70           Short-Term Instruments         2.73         1.48           Investment Funds         9.95         9.78           Repurc	Finland	0.15	0.38
Ireland         6.41         5.43           Israel         0.63         0.35           Italy         N/A         0.22           Japan         4.78         5.03           Luxembourg         N/A         0.10           Multinational         0.44         N/A           Netherlands         3.03         3.03           Norway         0.14         0.04           Saudi Arabia         0.11         0.11           Singapore         0.18         0.07           South Korea         0.92         0.84           Spain         0.80         0.42           Supranational         0.50         1.10           Sweden         0.46         N/A           Switzerland         1.35         1.42           United Arab Emirates         0.04         0.08           United Kingdom         8.94         8.42           United Kingdom         8.94         8.42           United States         46.61         42.70           Short-Term Instruments         2.73         1.48           Investment Funds         9.95         9.78           Repurchase Agreements         0.25         6.69	France	2.89	2.56
Ireland         6.41         5.43           Israel         0.63         0.35           Italy         N/A         0.22           Japan         4.78         5.03           Luxembourg         N/A         0.10           Multinational         0.44         N/A           Netherlands         3.03         3.03           Norway         0.14         0.04           Saudi Arabia         0.11         0.11           South Korea         0.92         0.84           Spain         0.80         0.42           Supranational         0.80         0.42           Supranational         0.50         1.10           Sweden         0.46         N/A           Switzerland         1.35         1.42           United Arab Emirates         0.04         0.08           United Mingdom         8.94         8.42           United States         46.61         42.70           Short-Term Instruments         2.73         1.48           Investment Funds         9.95         9.78           Repurchase Agreements         0.25         6.69           Financial Derivative Instruments         (0.20)         0.04	Germany	1.13	1.17
Italy   Japan   4.78   5.03   Luxembourg   NI/A   0.10   NI/A   0.44   NI/A   NEtherlands   0.44   NI/A   NEtherlands   0.03   3.03   3.03   Norway   0.14   0.04   Saudi Arabia   0.11   0.1		6.41	5.43
Japan         4.78         5.03           Luxembourg         N/A         0.10           Multinational         0.44         N/A           Netherlands         3.03         3.03           Norway         0.14         0.04           Saudi Arabia         0.11         0.11           Singapore         0.18         0.07           Sotth Korea         0.92         0.84           Spain         0.80         0.42           Supranational         0.50         1.10           Sweden         0.46         N/A           Switzerland         1.35         1.42           United Arab Emirates         0.04         0.08           United Kingdom         8.94         8.42           United States         46.61         42.70           Short-Term Instruments         2.73         1.48           Investment Funds         9.95         9.78           Repurchase Agreements         0.25         6.69           Financial Derivative Instruments         (0.20)         0.04           Centrally Cleared Financial Derivative Instruments         (0.07)         0.01           Credit Default Swaps on Credit Indices — Buy Protection         (0.07)         0.0	Israel	0.63	0.35
Japan         4.78         5.03           Luxembourg         N/A         0.10           Multinational         0.44         N/A           Netherlands         3.03         3.03           Norway         0.14         0.04           Saudi Arabia         0.11         0.11           Singapore         0.18         0.07           Sotth Korea         0.92         0.84           Spain         0.80         0.42           Supranational         0.50         1.10           Sweden         0.46         N/A           Switzerland         1.35         1.42           United Arab Emirates         0.04         0.08           United Kingdom         8.94         8.42           United States         46.61         42.70           Short-Term Instruments         2.73         1.48           Investment Funds         9.95         9.78           Repurchase Agreements         0.25         6.69           Financial Derivative Instruments         (0.20)         0.04           Centrally Cleared Financial Derivative Instruments         (0.07)         0.01           Credit Default Swaps on Credit Indices — Buy Protection         (0.07)         0.0	Italy	N/A	0.22
Lixembourg         N/A         0.10           Multinational         0.44         N/A           Netherlands         3.03         3.03           Norway         0.14         0.04           Saudi Arabia         0.11         0.11           Singapore         0.18         0.07           South Korea         0.92         0.84           Spain         0.80         0.42           Supranational         0.50         1.10           Sweden         0.46         N/A           Switzerland         1.35         1.42           United Arab Emirates         0.04         0.08           United States         0.04         0.08           United Kingdom         8.94         8.42           United States         46.61         42.70           Short-Term Instruments         2.73         1.48           Investment Funds         9.95         9.78           Repurchase Agreements         0.25         6.69           Financial Derivative Instruments         (0.20)         0.04           Centrally Cleared Financial Derivative Instruments         (0.20)         0.04           Centrally Cleared Financial Derivative Instruments         (0.00)		4.78	
Multinational       0.44       N/A         Netherlands       3.03       3.03         Norway       0.14       0.04         Saudi Arabia       0.11       0.11         Singapore       0.18       0.07         South Korea       0.92       0.84         Spain       0.80       0.42         Supranational       0.50       1.10         Sweden       0.46       N/A         Switzerland       1.35       1.42         United Arab Emirates       0.04       0.08         United Kingdom       8.94       8.42         United States       46.61       42.70         Short-Term Instruments       2.73       1.48         Investment Funds       9.95       9.78         Repurchase Agreements       0.25       6.69         Financial Derivative Instruments Dealt in on a Regulated Market       (0.20)       0.04         Futures       (0.20)       0.04         Creditally Cleared Financial Derivative Instruments       (0.07)       0.01         Credit Default Swaps on Credit Indices — Buy Protection       (0.07)       0.01         Interest Rate Swaps — Basis Swaps       N/A       0.00         OTC Financial Derivat		N/A	0.10
Norway         0.14         0.04           Saudi Arabia         0.11         0.11           Singapore         0.18         0.07           South Korea         0.92         0.84           Spain         0.80         0.42           Supranational         0.50         1.10           Sweden         0.46         N/A           Switzerland         0.46         N/A           United Arab Emirates         0.04         0.08           United Kingdom         8.94         8.42           United States         46.61         42.70           Short-Term Instruments         2.73         1.48           Investment Funds         9.95         9.78           Repurchase Agreements         0.25         6.69           Financial Derivative Instruments Dealt in on a Regulated Market         (0.20)         0.04           Futures         (0.20)         0.04           Centrally Cleared Financial Derivative Instruments         (0.07)         0.01           Credit Default Swaps on Credit Indices — Buy Protection         (0.07)         0.01           Interest Rate Swaps — Basis Swaps         N/A         0.00           OTC Financial Derivative Instruments         (0.01)         (0.16)		0.44	N/A
Norway         0.14         0.04           Saudi Arabia         0.11         0.11           Singapore         0.18         0.07           South Korea         0.92         0.84           Spain         0.80         0.42           Supranational         0.50         1.10           Sweden         0.46         N/A           Switzerland         0.46         N/A           United Arab Emirates         0.04         0.08           United Kingdom         8.94         8.42           United States         46.61         42.70           Short-Term Instruments         2.73         1.48           Investment Funds         9.95         9.78           Repurchase Agreements         0.25         6.69           Financial Derivative Instruments Dealt in on a Regulated Market         (0.20)         0.04           Futures         (0.20)         0.04           Centrally Cleared Financial Derivative Instruments         (0.07)         0.01           Credit Default Swaps on Credit Indices — Buy Protection         (0.07)         0.01           Interest Rate Swaps — Basis Swaps         N/A         0.00           OTC Financial Derivative Instruments         (0.01)         (0.16)	Netherlands	3.03	3.03
Saudi Árabia         0.11         0.11           Singapore         0.18         0.07           South Korea         0.92         0.84           Spain         0.80         0.42           Supranational         0.50         1.10           Sweden         0.46         N/A           Switzerland         1.35         1.42           United Arab Emirates         0.04         0.08           United Kingdom         8.94         8.42           United States         46.61         42.70           Short-Term Instruments         2.73         1.48           Investment Funds         9.95         9.78           Repurchase Agreements         0.25         6.69           Financial Derivative Instruments Dealt in on a Regulated Market Futures         (0.20)         0.04           Centrally Cleared Financial Derivative Instruments         (0.20)         0.04           Centrally Default Swaps on Credit Indices — Buy Protection         (0.07)         0.01           Interest Rate Swaps — Basis Swaps         N/A         0.00           OTC Financial Derivative Instruments         (0.07)         0.01           Forward Foreign Currency Contracts         (0.16)         (0.11)           Hedged Forward Fo	Norway		
South Korea         0.92         0.84           Spain         0.80         0.42           Supranational         0.50         1.10           Sweden         0.46         N/A           Switzerland         1.35         1.42           United Arab Emirates         0.04         0.08           United Kingdom         8.94         8.42           United States         46.61         42.70           Short-Term Instruments         2.73         1.48           Investment Funds         9.95         9.78           Repurchase Agreements         0.25         6.69           Financial Derivative Instruments Dealt in on a Regulated Market         Futures         (0.20)         0.04           Centrally Cleared Financial Derivative Instruments         (0.20)         0.04           Centrally Eleared Financial Derivative Instruments         (0.07)         0.01           Interest Rate Swaps — Basis Swaps         N/A         0.00           OTC Financial Derivative Instruments         (0.16)         (0.11)           Forward Foreign Currency Contracts         (0.16)         (0.11)           Hedged Forward Foreign Currency Contracts         0.02         0.27           Other Current Assets & Liabilities         (0.55)		0.11	
South Korea         0.92         0.84           Spain         0.80         0.42           Supranational         0.50         1.10           Sweden         0.46         N/A           Switzerland         1.35         1.42           United Arab Emirates         0.04         0.08           United Kingdom         8.94         8.42           United States         46.61         42.70           Short-Term Instruments         2.73         1.48           Investment Funds         9.95         9.78           Repurchase Agreements         0.25         6.69           Financial Derivative Instruments Dealt in on a Regulated Market         Futures         (0.20)         0.04           Centrally Cleared Financial Derivative Instruments         (0.20)         0.04           Centrally Eleared Financial Derivative Instruments         (0.07)         0.01           Interest Rate Swaps — Basis Swaps         N/A         0.00           OTC Financial Derivative Instruments         (0.16)         (0.11)           Forward Foreign Currency Contracts         (0.16)         (0.11)           Hedged Forward Foreign Currency Contracts         0.02         0.27           Other Current Assets & Liabilities         (0.55)	Singapore	0.18	0.07
Supranational         0.50         1.10           Sweden         0.46         N/A           Switzerland         1.35         1.42           United Arab Emirates         0.04         0.08           United Kingdom         8.94         8.42           United States         46.61         42.70           Short-Term Instruments         2.73         1.48           Investment Funds         9.95         9.78           Repurchase Agreements         0.25         6.69           Financial Derivative Instruments Dealt in on a Regulated Market Futures         (0.20)         0.04           Centrally Cleared Financial Derivative Instruments         (0.20)         0.04           Credit Default Swaps on Credit Indices — Buy Protection         (0.07)         0.01           Interest Rate Swaps — Basis Swaps         N/A         0.00           OTC Financial Derivative Instruments         (0.16)         (0.11)           Forward Foreign Currency Contracts         (0.16)         (0.11)           Hedged Forward Foreign Currency Contracts         0.02         0.27           Other Current Assets & Liabilities         (0.55)         1.44			
Sweden         0.46         N/A           Switzerland         1.35         1.42           United Arab Emirates         0.04         0.08           United Kingdom         8.94         8.42           United States         46.61         42.70           Short-Term Instruments         2.73         1.48           Investment Funds         9.95         9.78           Repurchase Agreements         0.25         6.69           Financial Derivative Instruments Dealt in on a Regulated Market Futures         (0.20)         0.04           Centrally Cleared Financial Derivative Instruments         (0.20)         0.04           Centrally Edeal Emancial Derivative Instruments         (0.07)         0.01           Interest Rate Swaps — Basis Swaps         N/A         0.00           OTC Financial Derivative Instruments         (0.16)         (0.11)           Forward Foreign Currency Contracts         (0.16)         (0.11)           Hedged Forward Foreign Currency Contracts         0.02         0.27           Other Current Assets & Liabilities         (0.55)         1.44	Spain	0.80	0.42
Sweden0.46N/ASwitzerland1.351.42United Arab Emirates0.040.08United Kingdom8.948.42United States46.6142.70Short-Term Instruments2.731.48Investment Funds9.959.78Repurchase Agreements0.256.69Financial Derivative Instruments Dealt in on a Regulated Market Futures(0.20)0.04Centrally Cleared Financial Derivative Instruments(0.07)0.01Credit Default Swaps on Credit Indices — Buy Protection Interest Rate Swaps — Basis SwapsN/A0.00OTC Financial Derivative InstrumentsN/A0.00OTC Financial Derivative Instruments(0.16)(0.11)Hedged Forward Foreign Currency Contracts Hedged Forward Foreign Currency Contracts0.020.27Other Current Assets & Liabilities(0.55)1.44			
United Arab Emirates         0.04         0.08           United Kingdom         8.94         8.42           United States         46.61         42.70           Short-Term Instruments         2.73         1.48           Investment Funds         9.95         9.78           Repurchase Agreements         0.25         6.69           Financial Derivative Instruments Dealt in on a Regulated Market         Futures         (0.20)         0.04           Centrally Cleared Financial Derivative Instruments         (0.07)         0.01         0.01           Credit Default Swaps on Credit Indices — Buy Protection         (0.07)         0.01         0.00           OTC Financial Derivative Instruments         N/A         0.00           OTC Financial Derivative Instruments         (0.16)         (0.11)           Hedged Forward Foreign Currency Contracts         (0.16)         (0.11)           Hedged Forward Foreign Currency Contracts         0.02         0.27           Other Current Assets & Liabilities         (0.55)         1.44		0.46	N/A
United Kingdom 8.94 8.42 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) 0.04 Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps OTC Financial Derivative Instruments Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 Other Current Assets & Liabilities (0.55) 1.44	Switzerland	1.35	1.42
United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) 0.04 Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44	United Arab Emirates	0.04	0.08
United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) 0.04 Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps OTC Financial Derivative Instruments Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 Other Current Assets & Liabilities (0.55) 1.44	United Kingdom	8.94	8.42
Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) 0.04 Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44		46.61	42.70
Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) 0.04 Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44	Short-Term Instruments	2.73	1.48
Repurchase Agreements Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments Forward Foreign Currency Contracts Hedged Forward Foreign Currency Contracts Other Current Assets & Liabilities  0.25 6.69 6.69 6.69 6.69 6.69 6.69 6.69 6.6	Investment Funds	9.95	
Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) 0.04  Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00  OTC Financial Derivative Instruments Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44	Repurchase Agreements	0.25	
Futures (0.20) 0.04  Centrally Cleared Financial Derivative Instruments  Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01  Interest Rate Swaps — Basis Swaps N/A 0.00  OTC Financial Derivative Instruments  Forward Foreign Currency Contracts (0.16) (0.11)  Hedged Forward Foreign Currency Contracts 0.02 0.27  Other Current Assets & Liabilities (0.55) 1.44			
Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection Interest Rate Swaps — Basis Swaps OTC Financial Derivative Instruments Forward Foreign Currency Contracts Hedged Forward Foreign Currency Contracts Other Current Assets & Liabilities  (0.16) (0.11) (0.11) (0.17) (0.18) (0.18) (0.19) (0.19) (0.11) (0.11)		(0.20)	0.04
Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44	Centrally Cleared Financial Derivative Instruments	( , , ,	
Interest Rate Swaps — Basis Swaps 0.00 OTC Financial Derivative Instruments Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44		(0.07)	0.01
OTC Financial Derivative Instruments  Forward Foreign Currency Contracts Hedged Forward Foreign Currency Contracts Other Current Assets & Liabilities  (0.16) (0.11) 0.02 0.27 0.55) 1.44			
Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44			
Hedged Forward Foreign Currency Contracts0.020.27Other Current Assets & Liabilities(0.55)1.44	Forward Foreign Currency Contracts	(0.16)	(0.11)
Other Current Assets & Liabilities (0.55) 1.44			
Net Assets 100.00 100.00		(0.55)	1.44
	Net Assets	100.00	100.00

#### 1. GENERAL INFORMATION

Each of the funds (hereinafter referred to individually as a "Fund" and collectively as the "Funds") discussed in this report is a sub-fund of PIMCO Funds: Global Investors Series plc (the "Company"), an umbrella type openended investment company with variable capital and with segregated liability between Funds incorporated with limited liability in Ireland under the Companies Act 2014 with registration number 276928 and authorised by the Central Bank of Ireland (the "Central Bank") pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (S.I. No 352 of 2011), as amended (the "UCITS Regulations"). The Company is an umbrella type company consisting of different Funds each comprising one or more classes of shares ("Classes"). More than one class of shares ("Class") may, at the discretion of the Board of Directors (the "Board" or "Directors"), be issued in relation to a Fund. A separate portfolio of assets is maintained for each Fund and is invested in accordance with the investment objectives and policies applicable to such Fund. Additional Funds may be created from time to time by the Board with the prior written approval of the Central Bank. The Company was incorporated on 10 December 1997.

PIMCO Global Advisors (Ireland) Limited (the "Manager") is the manager to the Company.

As provided for in the Prospectus of the Company, Pacific Investment Management Company LLC, PIMCO Europe Ltd and PIMCO Europe GmbH (each an "Investment Advisor") have been appointed as investment advisor to various Funds of the Company. PIMCO Asia Limited and PIMCO Asia Pte Ltd. (each an investment advisor) are cleared by the Central Bank to act as an investment advisor to Irish funds.

In accordance with the Prospectus of the Company, each Investment Advisor may delegate the discretionary investment management of the Funds to one or more sub-investment advisors, subject to all applicable legal and regulatory requirements. Where an Investment Advisor is appointed to a specific Fund, the Investment Advisor has appointed each of the other Investment Advisors, PIMCO Asia Limited and PIMCO Asia Pte Ltd., as sub-investment advisor in respect of the particular Fund or Funds. The fees of each sub-investment advisor so appointed shall be paid by the Manager, or by the Investment Advisors on behalf of the Manager, from the Management fee.

The registered office of the Company is 78 Sir John Rogerson's Quay, Dublin 2, D02 HD32, Ireland.

#### 2. SIGNIFICANT ACCOUNTING POLICIES

The following is a summary of the significant accounting policies and estimation techniques adopted by the Company and applied in the preparation of these financial statements:

#### (a) Basis of Preparation

The financial statements are prepared in accordance with Financial Reporting Standard 102 ("FRS 102"), "The Financial Reporting Standard applicable in the United Kingdom and Republic of Ireland" issued by the Financial Reporting Council, the Companies Act 2014 and the UCITS Regulations. The financial statements are prepared on a going concern basis for all Funds.

The information required to be included in the Statement of Total Recognised Gains and Losses and a Reconciliation of Movements in Shareholders Funds, is, in the opinion of the Directors, contained in the Statement of Operations and the Statement of Changes in Net Assets.

The Company has availed of the exemption available to open-ended investment funds that hold a substantial proportion of highly liquid and fair valued investments under Section 7 of FRS 102 and is not presenting a cash flow statement.

The financial statements are prepared under the historical cost convention as modified by the revaluation of financial assets and liabilities held at fair value through profit or loss.

The Company maintains separate accounts for each Fund. Shares are issued by the Company and allocated to whichever Fund is selected by the

shareholder. The proceeds of issue and the income arising thereon are credited to each Class of each Fund in proportion to the total valuation of each Class. Upon redemption, shareholders are only entitled to their portion of the net assets held in the Fund in respect of which shares have been issued to them.

The Company has adopted U.S. Dollar as the presentation currency. The financial statements of each Fund are prepared in the functional currency of the respective Fund. The Company totals of the Funds, required under Irish Company law, are presented in U.S. Dollar, which is the primary economic environment of the Company. All amounts are in U.S. Dollar unless otherwise indicated. The financial statements of the individual Funds are translated into U.S. Dollar and accumulated for preparation of the Company's financial statements.

The Company's Statement of Assets and Liabilities is translated using exchange rates at the financial year end and the Company's Statement of Operations and Statement of Changes in Net Assets are translated at an average rate (as an approximate of actual rates) over the financial year for inclusion in the Company's financial statements.

The currency gain or loss on the conversion of the Company's opening net assets, and the average rate difference arising on the translation of the Company's Statement of Operations and Statement of Changes in Net Assets, is included in the Company's Statement of Changes in Net Assets. This translation adjustment does not impact the net assets allocated to the individual Funds.

All amounts have been rounded to the nearest thousand, unless otherwise indicated. A zero balance may reflect actual amounts rounding to less than one thousand. The Schedule of Investments of certain Funds may hold transferable securities displaying both a nil par value and nil fair value when the actual par value and fair value amounts are rounded to the nearest thousand.

#### (b) Determination of Net Asset Value

The Net Asset Value (the "NAV") of each Fund and/or each Class will be calculated as of the close of regular trading on each Dealing Day as disclosed in the Company's most recent Prospectus or the relevant supplement.

The Company has chosen to apply the recognition and measurement provisions of International Accounting Standard ("IAS") 39 Financial Instruments: Recognition and Measurement, and the disclosure and presentation requirements of FRS 102 to account for its financial instruments. In accordance with IAS 39, Fund securities and other assets are valued at the mid or last traded price on the 31 December 2023 to determine the Net Assets Attributable to Redeemable Participating Shareholders ("Net Assets").

#### (c) Securities Transactions and Investment Income

Securities transactions are recorded as of the trade date for financial reporting purposes. Securities purchased or sold on a when-issued or delayed-delivery basis may be settled beyond a standard settlement period for the security after the trade date. Realised gains and losses from securities sold are recorded on the identified cost basis. Dividend income is recorded on the ex-dividend date, except certain dividends from foreign securities where the ex-dividend date may have passed, which are recorded as soon as the Fund is informed of the ex-dividend date. Interest income, adjusted for the accretion of discounts and amortisation of premiums, is recorded on the accrual basis from settlement date and calculated using an effective interest methodology, with the exception of securities with a forward starting effective date, where interest income is recorded on the accrual basis from effective date. For convertible securities, premiums attributable to the conversion feature are not amortised. Paydown gains (losses) on mortgagerelated and other asset-backed securities, if any, are recorded as components of interest income on the Statement of Operations.

Debt obligations may be placed on non-accrual status and related interest income may be reduced by ceasing current accruals and writing off interest receivable when the collection of all or a portion of interest has become doubtful based on the consistently applied procedures. A debt obligation is removed from non-accrual status when the issuer resumes interest payments or when collectability of interest is probable.

Income is accounted for gross of any non-reclaimable/irrecoverable withholding taxes and net of any tax credits. The withholding tax is shown separately in the Statement of Operations. The Funds may be subject to taxes imposed by certain countries on capital gains on the sale of investments. Capital gains taxes are accounted for on an accruals basis and are shown separately in the Statement of Operations.

#### (d) Multi-Class Allocations and Hedge Share Classes

Each Class of a Fund offered by the Company has equal rights, unless otherwise specified, to assets and voting privileges (except that shareholders of a Class have exclusive voting rights regarding any matter relating solely to that Class). Within each Class of each Fund, the Company may issue either or all Income Shares (shares which distribute income), Accumulation Shares (shares which accumulate income) and Income II Shares (shares which seek to distribute an enhanced yield). The multiple Class structure permits an investor to choose the method of purchasing shares that is most beneficial to the shareholder, given the amount of the purchase, the length of time the shareholder expects to hold the shares, and other circumstances. Where there are shares of a different Class or type in issue, the NAV per share amongst Classes may differ to reflect the fact that income has been accumulated or distributed, or may have differing fees and expenses. Realised and unrealised capital gains and losses of each Fund are allocated daily to each Class of shares based on the relative net assets of each Class of the respective Fund.

With respect to the hedged share classes (the "Hedged Classes"), the Company intends to hedge against movements of the currency denominations of the Hedged Classes versus other currencies subject to the regulations and interpretations promulgated by the Central Bank from time to time. The Hedged Classes shall not be leveraged as a result of these transactions. While the Company will attempt to hedge currency risk, there can be no guarantee that it will be successful in doing so. Hedging transactions will be clearly attributable to a specific Class. All costs and gains/(losses) of such hedging transactions shall substantially limit shareholders in the relevant Hedged Class from benefiting if the Class currency falls against the functional currency and/or the currency in which some or all of the assets of the relevant Fund are denominated in and hedged to other currencies.

#### (e) Foreign Currency Transactions

The financial statements of each Fund are presented using the currency of the primary economic environment in which it operates (the "functional currency"). The Funds in the Company have the same functional and presentation currency.

The Company totals of the Funds, required under Irish Company law, are presented in U.S. Dollar, which is the primary economic environment of the Company.

The fair values of foreign securities, currency holdings and other assets and liabilities are translated into the functional currency of each Fund based on the current exchange rates for each business day. Fluctuations in the value of currency holdings and other assets and liabilities resulting from changes in exchange rates are recorded as unrealised gains or losses on foreign currencies.

The unrealised gains or losses arising from the translation of securities denominated in a foreign currency are included in Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions and unrealised gains or losses arising from the translation of financial derivative instruments denominated in a foreign currency are included in Net change in unrealised appreciation/(depreciation) on financial derivative instruments in the Statement of Operations.

Currency gains and losses arising from sale of securities denominated in a foreign currency are included in Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions and currency gains or losses arising from the sale of financial derivative instruments denominated in a foreign currency are included in Net realised gain/(loss) on financial derivative instruments in the Statement of Operations.

Realised gains and losses arising between the transaction and settlement dates on purchases and sales of foreign currency denominated securities and financial derivative instruments are included in Net realised gain/(loss) on foreign currency in the Statement of Operations.

Certain Funds having a Hedged Class enter into forward foreign currency contracts designed to offset the effect of hedging at the Fund level in order to leave the functional currency with an exposure to currencies other than the functional currency.

#### (f) Transaction Costs

Transaction costs are costs incurred to acquire financial assets and liabilities at fair value through profit or loss. They include fees and commissions paid to agents, advisors, brokers and dealers. Transaction costs are included on the Statement of Operations within Net realised gain/(loss) and Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions and Net realised gain/(loss) and Net change in unrealised appreciation/(depreciation) on financial derivative instruments. For fixed income securities and certain derivatives, transaction costs are not separately identifiable from the purchase price of the security and therefore cannot be disclosed separately.

#### (g) Equalisation

The Company follows the accounting practice known as income equalisation. The income equalisation adjustment ensures income distributed to the shareholders investing in the Income and Income II share classes is in proportion to the time of ownership in the distribution period. A sum equal to that part of the issued price per share which reflects net income (if any) accrued but undistributed up to the date of issue of the shares will be deemed to be an equalisation payment and treated as repaid to the relevant shareholder on (i) the redemption of such shares prior to the payment of the first dividend thereon or (ii) the payment of the first dividend to which the shareholder was entitled in the same accounting period as that in which the shares are issued. The payment of any dividends subsequent to the payment of the first dividend thereon or the redemption of such shares subsequent to the payment of the first dividend will be deemed to include net income (if any) accrued but unpaid up to the date of the relevant redemption or declaration of dividend.

#### (h) Critical Accounting Estimates and Judgments

The preparation of the financial statements in conformity with FRS 102 requires the Directors to make judgments, estimates and assumptions that effect the application of accounting policies and the reported amounts of assets, liabilities, income and expenses. Actual results may differ from these estimates. Estimates and underlying assumptions are reviewed on an ongoing basis. Revisions to accounting estimates are recognised in the period in which the estimates are revised and in any future periods affected.

#### (i) Swing Pricing

Swing pricing can be employed as an effective mechanism to protect shareholders against the effects of dilution which may occur as a result of higher transaction related costs associated with significant net inflows or outflows. In accordance with the Articles of Association, the underlying securities of a Fund that are listed or dealt in on a regulated market are typically valued and priced at the mid or last traded price at the close, but these securities are traded using bid and offer prices. The wider the spreads between these bid and offer prices, the higher the impact on the valuation of a Fund.

Swing pricing is implemented by moving the NAV per share up or down by a Swing Factor depending on the direction of net cash flows for a particular Fund. Swing Factor is the amount, as determined by the Directors, by which the NAV per share may be adjusted upwards or downwards in order to take account of dealing, transaction related costs (such as fiscal and other costs and charges) which would be payable on the effective acquisition or disposal of assets in the relevant Fund. Under normal market conditions, the Swing Factor will not exceed 2% of the original NAV per share in any Fund. In exceptional market circumstances, however, this maximum level may be increased up to 5% to protect the interests of the shareholders. This adjusted NAV will then be applied to any subscriptions or redemptions which are received on the relevant Dealing Day. Significant net inflows will cause an upward swing in the NAV per share, significant net outflows a downward

swing. Swing pricing is implemented by the Company when net cash flows exceed a pre-determined threshold set by the Directors, beyond which the Directors believe the amount of dilution caused by transaction related costs could be material to a Fund.

Swing pricing when implemented will be at a Fund level rather than Class level as transaction related costs are incurred at Fund level.

As at 31 December 2023 and 31 December 2022, swing pricing was applied to the Income Fund II.

The NAV per share is disclosed in Note 19 and may include a swing pricing adjustment. Swing price adjustments are recognised in the Statement of Assets and Liabilities, the Statement of Operations or the Statement of Changes in Net Assets.

# 3. INVESTMENTS AT FAIR VALUE AND FAIR VALUE HIERARCHY

This category has two sub-categories: financial assets and liabilities designated by management at fair value through profit or loss at inception, and those held for trading. Financial assets and liabilities designated at fair value through profit or loss at inception are financial instruments that are not classified as held for trading but are managed, and their performance is evaluated on a fair value basis in accordance with the Fund's documented investment strategy. Financial assets or liabilities held for trading are acquired or incurred principally for the purpose of selling or repurchasing in the short term. Derivatives are categorised as held for trading.

# (a) Investment Valuation Policies

The Funds' policy requires the Investment Advisors (or "PIMCO") and the Directors to evaluate the information about these financial assets and liabilities on a fair value basis together with other related financial information.

Gains and losses arising from changes in the fair value of financial assets and liabilities at fair value through profit or loss are included on the Statement of Operations in the financial year in which they arise.

Fund securities and other assets for which market quotes are readily available are valued at fair value. Fair value is generally determined on the basis of official closing prices or the last reported sales prices, or if no sales are reported, based on quotes obtained from established market makers or prices (including evaluated prices) supplied by the Fund's approved pricing services, quotation reporting systems and other third-party sources (together, "Pricing Services").

Investments initially valued in currencies other than the functional currency of the Fund are converted using exchange rates obtained from Pricing Services. As a result, the NAV of the Fund's shares may be affected by changes in the value of currencies in relation to the Fund's functional currency. The value of securities traded in foreign markets or denominated in currencies other than the Fund's functional currency may be affected significantly on a day that the relevant stock exchange is closed and the NAV may change on days when an investor is not able to purchase, redeem or exchange shares.

If the value of a security that is solely traded on a foreign exchange has materially changed after the close of the security's primary exchange or principal market but before the close of the dealing day, the security will be valued at fair value based on procedures established and approved by the Board. Securities that do not trade when a Fund is open are also valued at fair value. A Fund may determine the fair value of investments based on information provided by Pricing Services and other third party vendors, which may recommend fair value prices or adjustments with reference to other securities, indices or assets. In considering whether fair value pricing is required and in determining fair values, a Fund may, among other things, consider significant events (which may be considered to include changes in the value of securities or securities indices) that occur after the close of the relevant market and before the close of the dealing day. A Fund may utilise modelling tools provided by third party vendors to determine fair values of securities impacted by significant events. Foreign exchanges may permit

trading in foreign securities on days when the Company is not open for business, which may result in a Fund's portfolio of investments being affected when the Fund is unable to buy or sell shares. The Funds have retained Pricing Services to assist in determining the fair value of foreign securities. This service utilises statistics and programmes based on historical performance of markets and other economic data to assist in making fair value estimates. Fair value estimates used by a Fund for foreign securities may differ from the value realised from the sale of those securities and the difference could be material to the financial statements. Fair value pricing may require subjective determinations about the value of a security or other asset, and fair values used to determine a Fund's NAV may differ from quoted or published prices, or from prices that are used by others, for the same investments. In addition, the use of fair value pricing may not always result in adjustments to the prices of securities or other assets held by a Fund.

# (b) Fair Value Hierarchy

The Company is required to disclose the fair value hierarchy in which fair value measurements are categorised for assets and liabilities. The disclosures are based on a three-level fair value hierarchy for the inputs used in valuation techniques to measure fair value.

Fair value is defined as the amount for which an asset could be exchanged, a liability settled, or an equity instrument granted could be exchanged, between knowledgeable, willing parties in an arm's length transaction. Disclosure of a fair value hierarchy is required separately for each major category of assets and liabilities that segregates fair value measurements into levels (Levels 1, 2, and 3). The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities. Levels 1, 2, and 3 of the fair value hierarchy are defined as follows:

- Level 1 Quoted prices in active markets or exchanges for identical assets and liabilities.
- Level 2 Significant other observable inputs, which may include, but
  are not limited to, quoted prices for similar assets or liabilities in markets
  that are active, quoted prices for identical or similar assets or liabilities in
  markets that are not active, inputs other than quoted prices that are
  observable for the assets or liabilities (such as interest rates, yield curves,
  volatilities, prepayment speeds, loss severities, credit risks and default
  rates) or other market corroborated inputs.
- Level 3 Significant unobservable inputs based on the best information available in the circumstances, to the extent observable inputs are not available, which may include assumptions made by the Board or persons acting at their direction that are used in determining the fair value of investments.

# (c) Valuation Techniques and the Fair Value Hierarchy

The valuation methods (or "techniques") and significant inputs used in determining the fair values of financial instruments classified as Level 1 and Level 2 of the fair value hierarchy are as follows:

Fixed income securities including corporate, convertible and municipal bonds and notes, U.S. government agencies, U.S. treasury obligations, sovereign issues, bank loans, convertible preferred securities, non-U.S. bonds, and short-term debt instruments (such as commercial paper, time deposits, and certificates of deposit) are normally valued on the basis of quotes obtained from brokers and dealers or by Pricing Services that use broker-dealer quotations, reported trades or valuation estimates from their internal pricing models. The Pricing Services' internal models use inputs that are observable such as issuer details, interest rates, yield curves, prepayment speeds, credit risks/spreads, default rates and quoted prices for similar assets. Securities that use similar valuation techniques and inputs as described above are categorised as Level 2 of the fair value hierarchy.

Fixed income securities purchased on a delayed-delivery basis or as a repurchase commitment in a sale-buyback transaction or in a reverse repurchase transactions are marked to market daily until settlement at the forward settlement date and are categorised as Level 2 of the fair value hierarchy.

Mortgage-related and asset-backed securities are usually issued as separate tranches, or classes, of securities within each deal. These securities are also normally valued by Pricing Services that use broker-dealer quotations or

valuation estimates from their internal pricing models. The pricing models for these securities usually consider tranche-level attributes, current market data, estimated cash flows and market-based yield spreads for each tranche, and incorporate deal collateral performance, as available. Mortgage-related and asset-backed securities that use similar valuation techniques and inputs as described above are categorised as Level 2 of the fair value hierarchy.

Common stocks, ETFs, exchange-traded notes and financial derivative instruments, such as futures contracts, rights and warrants, or options on futures that are traded on a national securities exchange, are stated at the last reported sale or settlement price on the day of valuation. To the extent these securities are actively traded and valuation adjustments are not applied, they are categorised as Level 1 of the fair value hierarchy.

Valuation adjustments may be applied to certain securities that are solely traded on a foreign exchange to account for the market movement between the close of the foreign market and the New York Stock Exchange ("NYSE") close. These securities are valued using Pricing Services that consider the correlation of the trading patterns of the foreign security to the intraday trading in U.S. markets for investments. Securities using these valuation adjustments are categorised as Level 2 of the fair value hierarchy. Preferred securities and other equities traded on inactive markets or valued by reference to similar instruments are also categorised as Level 2 of the fair value hierarchy.

Valuation adjustments may be applied to certain exchange traded futures and options to account for market movement between the exchange settlement and the NYSE close. These securities are valued using quotes obtained from a quotation reporting system, established market makers or Pricing Services. Financial derivatives using these valuation adjustments are categorised as Level 2 of the fair value hierarchy.

Investments in registered open-end investment companies (other than ETFs) will be valued based upon the NAVs of such investments and are categorised as Level 1 of the fair value hierarchy. Investments in unregistered open-end investment companies will be calculated based upon the NAVs of such investments and are considered Level 1 provided that the NAVs are observable, calculated daily and are the value at which both purchases and sales will be conducted.

Over-the-counter financial derivative instruments, such as forward foreign currency contracts, options contracts, or swap agreements, derive their value from underlying asset prices, indices, reference rates, and other inputs or a combination of these factors. These contracts are normally valued on the basis of broker-dealer quotations or Pricing Services. Depending on the product and the terms of the transaction, the value of the derivative contracts can be estimated by Pricing Services using a series of inputs that are observed from actively quoted markets such as issuer details, indices, spreads, interest rates, curves, dividends and exchange rates. Derivatives that use similar valuation techniques and inputs as described above are categorised as Level 2 of the fair value hierarchy.

Equity exchange-traded options and over the counter financial derivative instruments, such as forward foreign currency contracts and options contracts derive their value from underlying asset prices, indices, reference rates, and other inputs or a combination of these factors. These contracts are normally valued on the basis of quotes obtained from a quotation reporting system, established market makers or Pricing Services (normally determined as of the NYSE Close). Depending on the product and the terms of the transaction, financial derivative instruments can be valued by Pricing Services using a series of techniques, including simulation pricing models. The pricing models use inputs that are observed from actively quoted markets such as quoted prices, issuer details, indices, bid/ask spreads, interest rates, implied volatilities, yield curves, dividends and exchange rates. Financial derivative instruments that use similar valuation techniques and inputs as described above are categorised as Level 2 of the fair value hierarchy.

Centrally cleared swaps and over-the-counter swaps derive their value from underlying asset prices, indices, reference rates, and other inputs or a combination of these factors. They are valued using a broker-dealer bid quotation or on market-based prices provided by Pricing Services (normally determined as of the NYSE Close). Centrally cleared swaps and over-thecounter swaps can be valued by Pricing Services using a series of techniques, including simulation pricing models. The pricing models may use inputs that are observed from actively quoted markets such as the overnight index swap rate, LIBOR forward rate, interest rates, yield curves and credit spreads. These securities are categorised as Level 2 of the fair value hierarchy.

Level 3 trading assets and trading liabilities, at fair value When a fair valuation method is applied by PIMCO that uses significant unobservable inputs, investments will be priced by a method that the Board or persons acting at their direction believe reflects fair value and are categorised as Level 3 of the fair value hierarchy. The valuation techniques and significant inputs used in determining the fair values of Fund assets and financial instruments classified as Level 3 of the fair value hierarchy are as follows:

Proxy pricing procedures set the base price of a fixed income security and subsequently adjust the price proportionally to fair value changes of a predetermined security deemed to be comparable in duration, generally a U.S. Treasury or sovereign note based on country of issuance. The base price may be a broker-dealer quote, transaction price, or an internal value as derived by analysis of market data. The base price of the security may be reset on a periodic basis based on the availability of market data and procedures approved by the Valuation Oversight Committee. Significant changes in the unobservable inputs of the proxy pricing process (the base price) would result in direct and proportional changes in the fair value of the security. These securities are categorised as Level 3 of the fair value hierarchy.

If third-party evaluated vendor pricing is not available or not deemed to be indicative of fair value, the Investment Adviser may elect to obtain Broker Quotes directly from the broker-dealer or passed through from a third-party vendor. In the event that fair value is based upon a single sourced Broker Quote, these securities are categorised as Level 3 of the fair value hierarchy. Broker Quotes are typically received from established market participants. Although independently received, the Investment Adviser does not have the transparency to view the underlying inputs which support the market quotation. Significant changes in the Broker Quote would have direct and proportional changes in the fair value of the security.

Expected recovery valuation estimates that the fair value of an existing asset can be recovered, net of any liability. Significant changes in the unobservable inputs would result in direct and proportional changes in the fair value of the security. These securities are categorised as Level 3 of the fair value hierarchy.

Reference instrument valuation estimates fair value by utilising the correlation of the security to one or more broad-based securities, market indices, and/or other financial instruments, whose pricing information is readily available. Unobservable inputs may include those used in algorithm formulas based on percentage change in the reference instruments and/or weights of each reference instrument. Significant changes in the unobservable inputs would result in direct and proportional changes in the fair value of the security. These securities are categorised as Level 3 of the fair value hierarchy.

Short-term debt instruments such as commercial paper, time deposits, and certificates of deposit having a remaining maturity of 60 days or less may be valued at amortised cost, so long as the amortised cost value of such shortterm debt instruments is approximately the same as the fair value of the instrument as determined without the use of amortised cost valuation. These securities are categorised as Level 2 or Level 3 of the fair value hierarchy depending on the source of the base price.

# 4. SECURITIES AND OTHER INVESTMENTS

Cash is valued at face value with interest accrued, where applicable. All cash at bank balances are held either by State Street Bank and Trust Co. or directly with a sub-depositary.

# (b) Investments in Central Funds

Certain Funds may also invest in the PIMCO US Dollar Short-Term Floating NAV Fund, a sub-fund of PIMCO Select Funds plc, in connection with their cash management activities. The main investments of the PIMCO US Dollar Short-Term Floating NAV Fund are money market instruments and short maturity fixed income instruments. The PIMCO US Dollar Short-Term Floating NAV Fund may incur expenses related to its investment activities, but the Funds only invest in the Z Class and thus no Management Fees are incurred.

#### (c) Investments in Securities

The Funds may utilise the investments and strategies described below to the extent permitted by the Funds' investment policies.

Delayed-Delivery Transactions Certain Funds may purchase or sell securities on a delayed-delivery basis. These transactions involve a commitment by a Fund to purchase or sell securities for a predetermined price or yield, with payment and delivery taking place beyond the customary settlement period. When delayed-delivery transactions are outstanding, a Fund will designate or receive as collateral liquid assets in an amount sufficient to meet the purchase price or respective obligations. When purchasing a security on a delayed-delivery basis, a Fund assumes the rights and risks of ownership of the security, including the risk of price and yield fluctuations, and takes such fluctuations into account when determining its NAVs. A Fund may dispose of or renegotiate a delayed-delivery transaction after it is entered into, which may result in a realised gain or loss. When a Fund has sold a security on a delayed-delivery basis, the Fund does not participate in future gains and losses with respect to the security.

**Exchange-Traded Funds** Certain Funds may invest in exchange-traded funds ("ETFs"), which typically are index-based investment companies that hold substantially all of their assets in securities representing their specific index, but may also be actively-managed investment companies. Shares of ETFs trade throughout the day on an exchange and represent an investment in a portfolio of securities and assets. As a shareholder of another investment company, a Fund would bear its pro-rata portion of the other investment company's expenses, including advisory fees, in addition to the expenses a Fund bears directly in connection with its own operations.

Inflation-Indexed Bonds Certain Funds may invest in inflation-indexed bonds which are fixed income securities whose principal value is periodically adjusted to the rate of inflation. The interest rate on these bonds is generally fixed at issuance at a rate lower than typical bonds. Over the life of an inflation-indexed bond, however, interest will be paid based on a principal value, which is adjusted for inflation. Any increase or decrease in the principal amount of an inflation-indexed bond will be included as interest income on the Statement of Operations, even though investors do not receive their principal until maturity. Repayment of the original bond principal upon maturity (as adjusted for inflation) is guaranteed in the case of certain inflation-indexed bonds. For bonds that do not provide a similar guarantee, the adjusted principal value of the bond repaid at maturity may be less than the original principal.

**Loan Participations and Assignments** Certain Funds may invest in direct debt instruments which are interests in amounts owed to lenders or lending syndicates by corporate, governmental, or other borrowers. A Fund's investments in loans may be in the form of participations in loans or assignments of all or a portion of loans from third parties. A loan is often administered by a bank or other financial institution (the "lender") that acts as agent for all holders. The lender administers the terms of the loan, as specified in the loan agreement. A Fund may invest in multiple series or tranches of a loan, which may have varying terms and carry different associated risks. When a Fund purchases assignments from lenders it acquires direct rights against the borrower of the loans. These loans may include participations in bridge loans, which are loans taken out by borrowers for a short period (typically less than one year) pending arrangement of more permanent financing through, for example, the issuance of bonds, frequently high yield bonds issued for the purpose of acquisitions.

The types of loans and related investments in which a Fund may invest include, among others, senior loans, subordinated loans (including second lien loans, B-Notes and mezzanine loans), whole loans, commercial real estate and other commercial loans and structured loans. In the case of subordinated loans, there may be significant indebtedness ranking ahead of the borrower's obligation to the holder of such a loan, including in the event of the borrower's insolvency. Mezzanine loans are typically secured by a pledge of an equity interest in the mortgage borrower that owns the real estate rather than an interest in a mortgage.

Investments in loans may include unfunded loan commitments, which are contractual obligations for funding. Unfunded loan commitments may include revolving credit facilities, which may obligate the Funds to supply

additional cash to the borrower on demand. Unfunded loan commitments represent a future obligation in full, even though a percentage of the committed amount may not be utilised by the borrower. When investing in a loan participation, a Fund has the right to receive payments of principal, interest and any fees to which it is entitled only from the lender selling the loan agreement and only upon receipt of payments by the lender from the borrower. A Fund may receive a commitment fee based on the undrawn portion of the underlying line of credit portion of a floating rate loan. In certain circumstances, a Fund may receive a penalty fee upon the prepayment of a floating rate loan by a borrower. Fees earned or paid are recorded as a component of interest income or interest expense, respectively, on the Statement of Operations.

Unfunded loan commitments as of 31 December 2023 and 31 December 2022 are recognised as a liability, within Payable for investments purchased, on the Statement of Assets and Liabilities.

Mortgage-Related and Other Asset-Backed Securities Certain Funds may invest in mortgage related and other asset-backed securities that directly or indirectly represent a participation in, or are secured by and payable from, loans on real property. Mortgage related securities are created from pools of residential or commercial mortgage loans, including mortgage loans made by savings and loan institutions, mortgage bankers, commercial banks and others. These securities provide a monthly payment which consists of both interest and principal. Interest may be determined by fixed or adjustable rates. The rate of prepayments on underlying mortgages will affect the price and volatility of a mortgage related security, and may have the effect of shortening or extending the effective duration of the security relative to what was anticipated at the time of purchase. The timely payment of principal and interest of certain mortgage related securities is guaranteed with the full faith and credit of the U.S. Government. Pools created and guaranteed by non-governmental issuers, including government-sponsored corporations, may be supported by various forms of insurance or guarantees, but there can be no assurance that private insurers or guarantors can meet their obligations under the insurance policies or guarantee arrangements. Many of the risks of investing in mortgage related securities secured by commercial mortgage loans reflect the effects of local and other economic conditions on real estate markets, the ability of tenants to make lease payments, and the ability of a property to attract and retain tenants. These securities may be less liquid and may exhibit greater price volatility than other types of mortgage related or other asset-backed securities. Other asset-backed securities are created from many types of assets, including auto loans, accounts receivable, such as credit card receivables and hospital account receivables, home equity loans, student loans, boat loans, mobile home loans, recreational vehicle loans, manufactured housing loans, aircraft leases, computer leases and syndicated bank loans.

Collateralised Debt Obligations ("CDOs") include Collateralised Bond Obligations ("CBOs"), Collateralised Loan Obligations ("CLOs") and other similarly structured securities. CBOs and CLOs are types of asset-backed securities. A CBO is a trust which is backed by a diversified pool of high risk, below investment grade fixed income securities. A CLO is a trust typically collateralised by a pool of loans, which may include, among others, domestic and foreign senior secured loans, senior unsecured loans, and subordinate corporate loans, including loans that may be rated below investment grade or equivalent unrated loans. The risks of an investment in a CDO depend largely on the type of the collateral securities and the class of the CDO in which the Fund invests. CBOs, CLOs and other CDOs carry additional risks including, but not limited to, (i) the possibility that distributions from collateral securities will not be adequate to make interest or other payments, (ii) the quality of the collateral may decline in value or default, (iii) a Fund may invest in CBOs, CLOs, or other CDOs that are subordinate to other classes, and (iv) the complex structure of the security may not be fully understood at the time of investment and may produce disputes with the issuer or unexpected investment results.

**Collateralised Mortgage Obligations** ("CMOs") are debt obligations of a legal entity that are collateralised by whole mortgage loans or private mortgage bonds and divided into classes. CMOs are structured into multiple classes, often referred to as "tranches", with each class bearing a different stated maturity and entitled to a different schedule for payments of principal and interest, including prepayments. CMOs may be less liquid and may exhibit greater price volatility than other types of mortgage related or assetbacked securities.

Stripped Mortgage-Backed Securities ("SMBS") are derivative multiclass mortgage securities. SMBS are usually structured with two classes that receive different proportions of the interest and principal distributions on a pool of mortgage assets. An SMBS will have one class that will receive all of the interest (the interest-only or "IO" class), while the other class will receive the entire principal (the principal-only or "PO" class). Payments received for IOs are included in interest income on the Statement of Operations. Because no principal will be received at the maturity of an IO, adjustments are made to the cost of the security on a monthly basis until maturity. These adjustments are included in interest income on the Statement of Operations. Payments received for POs are treated as reductions to the cost and par value of the securities.

Payment In-Kind Securities Certain Funds may invest in payment in-kind securities ("PIKs"). PIKs may give the issuer the option at each interest payment date of making interest payments in either cash and/or additional debt securities. Those additional debt securities usually have the same terms, including maturity dates and interest rates, and associated risks as the original bonds. The daily market quotations of the original bonds may include the accrued interest (referred to as a "dirty price") which is reflected as a component of Financial Assets at fair value through profit or loss on Transferable Securities on the Statement of Assets and Liabilities.

Securities issued by U.S. Government Agencies or Government-**Sponsored Enterprises** Certain Funds may invest in securities of U.S. Government agencies or government-sponsored enterprises. U.S. Government securities are obligations of and, in certain cases, guaranteed by, the U.S. Government, its agencies or instrumentalities. Some U.S. Government securities, such as Treasury bills, notes and bonds, and securities guaranteed by the Government National Mortgage Association ("GNMA" or "Ginnie Mae"), are supported by the full faith and credit of the U.S. Government; others, such as those of the Federal Home Loan Banks, are supported by the right of the issuer to borrow from the U.S. Department of the Treasury (the "U.S. Treasury"); and others, such as those of the Federal National Mortgage Association ("FNMA" or "Fannie Mae"), are supported by the discretionary authority of the U.S. Government to purchase the agency's obligations. U.S. Government securities may include zero coupon securities. Zero coupon securities do not distribute interest on a current basis and tend to be subject to a greater risk than interest-paying securities.

Government-related guarantors (i.e., not backed by the full faith and credit of the U.S. Government) include FNMA and the Federal Home Loan Mortgage Corporation ("FHLMC" or "Freddie Mac"). FNMA is a government-sponsored corporation. FNMA purchases conventional (i.e., not insured or guaranteed by any government agency) residential mortgages from a list of approved seller/servicers which include state and federally chartered savings and loan associations, mutual savings banks, commercial banks and credit unions and mortgage bankers. Pass-through securities issued by FNMA are guaranteed as to timely payment of principal and interest by FNMA, but are not backed by the full faith and credit of the U.S. Government. FHLMC issues Participation Certificates ("PCs"), which are pass-through securities, each representing an undivided interest in a pool of residential mortgages. FHLMC guarantees the timely payment of interest and ultimate collection of principal, but PCs are not backed by the full faith and credit of the U.S. Government.

In June 2019, FNMA and FHLMC started issuing Uniform Mortgage-Backed Securities in place of their current offerings of TBA-eligible securities (the "Single Security Initiative"). The Single Security Initiative seeks to support the overall liquidity of the TBA market and aligns the characteristics of FNMA and FHLMC certificates. The effects that the Single Security Initiative may have on the market for TBA and other mortgage-backed securities are uncertain.

Roll-timing strategies can be used where the Fund seeks to extend the expiration or maturity of a position such as a To Be Announced ("TBA") security on an underlying asset, by closing out the position before expiration and opening a new position with respect to the same underlying asset with a later expiration date. TBA securities purchased or sold are reflected on the Statement of Assets and Liabilities as an asset or liability, respectively.

Real Estate Investment Trusts ("REITs") Certain Funds may invest in REITs, which are pooled investment vehicles that own, and typically operate, income-producing real estate. If a REIT meets certain requirements, including distributing to shareholders substantially all of its taxable income (other than net capital gains), then it is not taxed on the income distributed to shareholders. Distributions received from REITs may be characterised as income, capital gain or a return of capital. A return of capital is recorded by the Fund as a reduction to the cost basis of its investment in the REIT. REITs are subject to management fees and other expenses, and so to the extent the Funds that invest in REITs, the Funds will bear their proportionate share of the costs of the REITs' operations.

**Restricted Securities** Certain Funds may invest in securities that are subject to legal or contractual restrictions on resale and may generally be sold privately, but are required to be registered or exempted from such registration before being sold to the public. Private placement securities are generally considered to be restricted. Disposal of restricted securities may involve time-consuming negotiations and expenses, and prompt sale at an acceptable price may be difficult to achieve. Restricted securities held by the Funds at 31 December 2023 are disclosed in the Notes to Schedule of Investments.

When-Issued Transactions Certain Funds may purchase or sell securities on a when-issued basis. These transactions are made conditionally because a security, although authorised, has not yet been issued in the market. Transactions to purchase or sell securities on a when-issued basis involve a commitment by a Fund to purchase or sell these securities for a predetermined price or yield, with payment and delivery taking place beyond the customary settlement period. A Fund may sell when-issued securities before they are delivered, which may result in a realised gain or loss.

Perpetual Bonds Certain Funds may invest in perpetual bonds which are fixed income securities with no maturity date but pay a coupon in perpetuity (with no specified ending or maturity date). Unlike typical fixed income securities, there is no obligation for perpetual bonds to repay principal. The coupon payments, however, are mandatory. While perpetual bonds have no maturity date, they may have a callable date in which the perpetuity is eliminated and the issuer may return the principal received on the specified call date. Additionally, a perpetual bond may have additional features, such as interest rate increases at periodic dates or an increase as of a predetermined point in the future.

**Warrants** are securities that are usually issued together with a debt security or preferred security and that give the holder the right to buy a proportionate amount of common stock at a specified price. Warrants normally have a life that is measured in years and entitle the holder to buy common stock of a company at a price that is usually higher than the market price at the time the warrant is issued. Warrants may entail greater risks than certain other types of investments. Generally, warrants do not carry the right to receive dividends or exercise voting rights with respect to the underlying securities, and they do not represent any rights in the assets of the issuer. In addition, their value does not necessarily change with the value of the underlying securities, and they cease to have value if they are not exercised on or before their expiration date. If the market price of the underlying stock does not exceed the exercise price during the life of the warrant, the warrant will expire worthless. Warrants may increase the potential profit or loss to be realised from the investment as compared with investing the same amount in the underlying securities. Similarly, the percentage increase or decrease in the value of an equity security warrant may be greater than the percentage increase or decrease in the value of the underlying common stock. Warrants may relate to the purchase of equity or debt securities. Debt obligations with warrants attached to purchase equity securities have many characteristics of convertible securities and their prices may, to some degree, reflect the performance of the underlying stock. Debt obligations also may be issued with warrants attached to purchase additional debt securities at the same coupon rate. A decline in interest rates would permit the Portfolio to sell such warrants at a profit. If interest rates rise, these warrants would generally expire with no value.

# 5. BORROWINGS AND OTHER FINANCING TRANSACTIONS

The Funds may enter into the borrowings and other financing transactions described below to the extent permitted by the Funds' investment policies.

The following disclosures contain information on the Funds' ability to lend or borrow cash or securities to the under the relevant Central Bank regulations

and Prospectus, extent permitted by the investment objectives and policies of the Funds and subject to the limits set down by the Central Bank from time to time and to the provisions of the Prospectus, which may be viewed as borrowing or financing transactions by the Funds. The location of these instruments in the Funds' financial statements is described below:

# (a) Repurchase Agreements

Certain Funds may engage in repurchase agreements. Under the terms of a typical repurchase agreement, a Fund takes possession of an underlying debt obligation ("collateral") subject to an obligation of the seller to repurchase, and a Fund to resell, the obligation at an agreed-upon price and time. In an open maturity repurchase agreement, there is no pre-determined repurchase date and the agreement can be terminated by the Fund or counterparty at any time. The underlying securities for all repurchase agreements are held by a Fund's custodian or designated subcustodians (in the case of tri-party repurchase agreements) and in certain instances will remain in custody with the counterparty. The fair value of the collateral must be equal to or exceed the total amount of the repurchase obligations, including interest. Repurchase agreements, including accrued interest, are included on the Statement of Assets and Liabilities. Interest earned is recorded as a component of interest income on the Statement of Operations. In periods of increased demand for collateral, a Fund may pay a fee for receipt of collateral, which may result in interest expense to the Fund.

#### (b) Reverse Repurchase Agreements

Certain Funds may enter into reverse repurchase agreements. In a reverse repurchase agreement, a Fund delivers a security in exchange for cash to a financial institution, the counterparty, with a simultaneous agreement to repurchase the same or substantially the same security at an agreed upon price and date. In an open maturity reverse repurchase agreement, there is no pre-determined repurchase date and the agreement can be terminated by the Fund or counterparty at any time. A Fund is entitled to receive principal and interest payments, if any, made on the security delivered to the counterparty during the term of the agreement. Cash received in exchange for securities delivered plus accrued interest payments to be made by a Fund to counterparties are reflected as a liability on the Statement of Assets and Liabilities. Interest payments made by a Fund to counterparties are recorded as a component of interest expense on the Statement of Operations. In periods of increased demand for the security, a Fund may receive a fee for use of the security by the counterparty, which may result in interest income to a Fund. A Fund will segregate assets determined to be liquid by the Investment Advisors or will otherwise cover its obligations under reverse repurchase agreements.

# (c) Short Sales

Certain Funds may enter into short sales transactions. A short sale is a transaction in which a Fund sells securities it may not own in anticipation of a decline in the fair value of the securities. Securities sold in short sale transactions and the interest payable on such securities, if any, are reflected as a liability on the Statement of Assets and Liabilities. A Fund is obligated to deliver securities at the trade price at the time the short position is covered. Possible losses from short sales may be unlimited, whereas losses from purchases cannot exceed the total amount invested.

# (d) Sale-Buybacks

Certain Funds may enter into financing transactions referred to as "salebuybacks". A sale-buyback transaction consists of a sale of a security by a Fund to a financial institution, the counterparty, with a simultaneous agreement to repurchase the same or substantially the same security at an agreed-upon price and date. A Fund is not entitled to receive principal and interest payments, if any, made on the security sold to the counterparty during the term of the agreement. The agreed-upon proceeds for securities to be repurchased by a Fund are reflected as a liability on the Statement of Assets and Liabilities. A Fund will recognise net income represented by the price differential between the price received for the transferred security and the agreed-upon repurchase price. This is commonly referred to as the "price drop". A price drop consists of (i) the foregone interest and inflationary income adjustments, if any, a Fund would have otherwise received had the security not been sold and (ii) the negotiated financing terms between a Fund and counterparty. Foregone interest and inflationary income adjustments, if any, are recorded as components of interest income on the Statement of Operations. Interest payments based upon negotiated financing terms made by a Fund to counterparties are recorded as a component of

interest expense on the Statement of Operations. In periods of increased demand for the security, a Fund may receive a fee for use of the security by the counterparty, which may result in interest income to a Fund. A Fund will segregate assets determined to be liquid by the Investment Advisors or will otherwise cover its obligations under sale-buyback transactions.

# **6. FINANCIAL DERIVATIVE INSTRUMENTS**

The following disclosures contain information on how and why the Funds use financial derivative instruments and how financial derivative instruments affect the Funds' financial positions, results of operations and cash flows. The financial derivative instruments outstanding as of financial year end as disclosed in the Schedule of Investments and the amounts of realised and changes in unrealised gains and losses on financial derivative instruments during the financial year, as disclosed in the Statement of Operations, serve as indicators of the volume of financial derivative activity for the Funds.

#### (a) Forward Foreign Currency Contracts

Certain Funds may enter into forward foreign currency contracts in connection with settling planned purchases or sales of securities, to hedge the currency exposure associated with some or all of a Fund's securities or as a part of an investment strategy. A forward foreign currency contract is an agreement between two parties to buy and sell a currency at a set price on a future date. The fair value of a forward foreign currency contract fluctuates with changes in foreign currency exchange rates. Forward foreign currency contracts are marked to market daily, and the change in value is recorded by a Fund as an unrealised gain or loss. Realised gains or losses are equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed and are recorded upon delivery or receipt of the currency. These contracts may involve market risk in excess of the unrealised gain or loss reflected on the Statement of Assets and Liabilities. In addition, a Fund could be exposed to risk if the counterparties are unable to meet the terms of the contracts or if the value of the currency changes unfavourably to the functional currency. To mitigate such risk, cash or securities may be exchanged as collateral pursuant to the terms of the underlying contracts.

Certain Funds having a hedged class enter into forward foreign currency contracts designed to offset the effect of hedging at the Fund level in order to leave the hedged class with an exposure to currencies other than the functional currency. There can be no guarantee that these class specific forward foreign currency contracts will be successful.

For Class level hedges the realised and unrealised gains or losses are allocated solely to the relevant share classes. The unrealised gains or losses are reflected as a component of financial derivative instruments on the Statement of Assets and Liabilities. In connection with these contracts, securities may be identified as collateral in accordance with the terms of the respective contracts.

# (b) Futures Contracts

Certain Funds may enter into futures contracts. A Fund may use futures contracts to manage its exposure to the securities markets or to movements in interest rates and currency values. The primary risks associated with the use of futures contracts are the imperfect correlation between the change in fair value of the securities held by a Fund and the prices of futures contracts and the possibility of an illiquid market. Futures contracts are valued based upon their quoted daily settlement prices. Upon entering into a futures contract, a Fund is required to deposit with its futures broker an amount of cash, U.S. Government and Agency Obligations, or select sovereign debt, in accordance with the initial margin requirements of the broker or exchange. Futures contracts are marked to market daily and based on such movements in the price of the contracts, an appropriate payable or receivable for the change in value may be posted or collected by the Fund ("Financial Derivatives Margin"). Gains or losses are recognised but not considered realised until the contracts expire or close. Futures contracts involve, to varying degrees, risk of loss in excess of the Financial Derivatives Margin included on the Statement of Assets and Liabilities.

# (c) Options Contracts

Certain Funds may write or purchase options to enhance returns or to hedge an existing position or future investment. A Fund may write call and put options on securities and financial derivative instruments they own or in which they may invest. Writing put options tends to increase a Fund's exposure to the underlying instrument. Writing call options tends to decrease a Fund's exposure to the underlying instrument. When a Fund writes a call or put, an amount equal to the premium received is recorded as a liability and subsequently marked to market to reflect the current value of the option written. These liabilities are included on the Statement of Assets and Liabilities. Premiums received from writing options which expire are treated as realised gains. Premiums received from writing options which are exercised or closed are added to the proceeds or offset against amounts paid on the underlying futures, swap, security or currency transaction to determine the realised gain or loss. Certain options may be written with premiums to be determined on a future date. The premiums for these options are based upon implied volatility parameters at specified terms. A Fund, as a writer of an option, has no control over whether the underlying instrument may be sold ("call") or purchased ("put") and as a result bears the market risk of an unfavourable change in the price of the instrument underlying the written option. There is the risk a Fund may not be able to enter into a closing transaction because of an illiquid market.

A Fund may also purchase put and call options. Purchasing call options tends to increase a Fund's exposure to the underlying instrument. Purchasing put options tends to decrease a Fund's exposure to the underlying instrument. A Fund pays a premium which is included as an asset on the Statement of Assets and Liabilities and subsequently marked to market to reflect the current value of the option. Premiums paid for purchasing options which expire are treated as realised losses. Certain options may be purchased with premiums to be determined on a future date. The premiums for these options are based upon implied volatility parameters at specified terms. The risk associated with purchasing put and call options is limited to the premium paid. Premiums paid for purchasing options which are exercised or closed are added to the amounts paid or offset against the proceeds on the underlying investment transaction to determine the realised gain or loss when the underlying transaction is executed.

Credit Default Swaptions Certain Funds may write or purchase credit default swaptions to hedge exposure to the credit risk of an investment without making a commitment to the underlying instrument. A credit default swaption is an option to sell or buy credit protection to a specific reference by entering into a pre-defined swap agreement by some specified date in the future.

Foreign Currency Options Certain Funds may write or purchase foreign currency options. Writing or purchasing foreign currency options gives a Fund the right, but not the obligation to buy or sell the specified amounts of currency at a rate of exchange that may be exercised by a certain date. These options may be used as a short or long hedge against possible variations in foreign exchange rates or to gain exposure to foreign currencies.

**Inflation-Capped Options** Certain Funds may write or purchase inflationcapped options to enhance returns or for hedging opportunities. When a Fund writes an inflation-capped option, an amount equal to the premium received is recorded as a liability and subsequently marked to market to reflect the current value of the option written. When a Fund purchases an inflation-capped option, the Fund pays a premium which is recorded as an asset and subsequently marked to market to reflect the current value of the option. The purpose of purchasing inflation-capped options is to protect a Fund from inflation erosion above a certain rate on a given notional exposure. A floor can be used to give downside protection to investments in inflation-linked products.

Interest Rate-Capped Options Certain Funds may write or purchase interest rate-capped options to enhance returns or for hedging opportunities. When a Fund writes an interest rate-capped option, an amount equal to the premium received is recorded as a liability and subsequently marked to market to reflect the current value of the option written. When a Fund purchases an interest rate-capped option, the Fund pays a premium which is recorded as an asset and subsequently marked to market to reflect the current value of the option. The purpose of purchasing interest rate-capped options is to protect a Fund from floating rate risk above a certain rate on a given notional exposure. A floor can be used to give downside protection to investments in interest rate linked products.

**Options on Exchange-Traded Futures Contracts** Certain Funds may write or purchase options on exchange-traded futures contracts ("Futures Option") to hedge an existing position or future investment, for speculative purposes or to manage exposure to market movements. A Futures Option is an option contract in which the underlying instrument is a single futures contract.

Options on Commodity Futures Contracts Certain Funds may write or purchase options on commodity futures contracts ("Commodity Option"). The underlying instrument for the Commodity Option is not the commodity itself, but rather a futures contract for that commodity. The exercise for a Commodity Option will not include physical delivery of the underlying commodity but will rather settle the amount of the difference between the current fair value of the underlying futures contract and the strike price directly into a Fund's depositary account. For an option that is in-the-money, a Fund will normally offset its position rather than exercise the option to retain any remaining time value.

**Barrier Options** Certain Funds may write or purchase a variety of options with non-standard payout structures or other features ("Barrier Options"). Barrier Options are generally traded OTC. A Fund may invest in various types of Barrier Options including down-and-in and up-and-in options. Down-andin and up-and-in options are similar to standard options, except that the option expires worthless to the purchaser of the option if the price of the underlying instrument does, or does not reach a specific barrier price level prior to the option's expiration date.

Interest Rate Swaptions Certain Funds may write or purchase interest rate swaptions which are options to enter into a pre-defined swap agreement by some specified date in the future. The writer of the swaption becomes the counterparty to the swap if the buyer exercises. The interest rate swaption agreement will specify whether the buyer of the swaption will be a fixed-rate receiver or a fixed-rate payer upon exercise.

Options on Securities Certain Funds may write or purchase options on securities to enhance returns or to hedge an existing position or future investment. An option on a security uses a specified security as the underlying instrument for the option contract.

**Straddle Options** Certain Funds may enter into differing forms of straddle options ("Straddle"). A Straddle is an investment strategy that uses combinations of options that allow a Fund to profit based on the future price movements of the underlying security, regardless of the direction of those movements. A written Straddle involves simultaneously writing a call option and a put option on the same security with the same strike price and expiration date. The written Straddle increases in value when the underlying security price has little volatility before the expiration date. A purchased Straddle involves simultaneously purchasing a call option and a put option on the same security with the same strike price and expiration date. The purchased Straddle increases in value when the underlying security price has high volatility, regardless of direction, before the expiration date.

#### (d) Swap Agreements

Certain Funds may invest in swap agreements. Swap agreements are bilaterally negotiated agreements between a Fund and a counterparty to exchange or swap investment cash flows, assets, foreign currencies or market-linked returns at specified, future intervals. Swap agreements are privately negotiated in the over-the-counter market ("OTC swaps") or may be cleared through a third party, known as a central counterparty or derivatives clearing organisation ("Centrally Cleared Swaps"). A Fund may enter into asset, credit default, cross-currency, interest rate, total return, variance and other forms of swap agreements to manage its exposure to credit, currency, interest rate, commodity, equity and inflation risk. In connection with these agreements, securities or cash may be identified as collateral or margin in accordance with the terms of the respective swap agreements to provide assets of value and recourse in the event of default or bankruptcy/insolvency.

Centrally Cleared Swaps are marked to market daily based upon valuations as determined from the underlying contract or in accordance with the requirements of the central counterparty or derivatives clearing organisation. Changes in fair value, if any, are reflected as a component of net change in unrealised appreciation/(depreciation) on the Statement of Operations. Daily

changes in valuation of centrally cleared swaps ("Swap Variation Margin"), if any, are recorded as a receivable or payable for the change in value as appropriate on the Statement of Assets and Liabilities. Centrally Cleared and OTC swap payments received or paid at the beginning of the measurement period are included on the Statement of Assets and Liabilities and represent premiums paid or received upon entering into the swap agreement to compensate for differences between the stated terms of the swap agreement and prevailing market conditions (credit spreads, currency exchange rates, interest rates, and other relevant factors). Upfront premiums received (paid) are initially recorded as liabilities (assets) and subsequently marked to market to reflect the current value of the swap. These upfront premiums are recorded as realised gains or losses on the Statement of Operations upon termination or maturity of the swap. A liquidation payment received or made at the termination of the swap is recorded as realised gain or loss on the Statement of Operations. Net periodic payments received or paid by a Fund are included as part of realised gains or losses on the Statement of Operations.

For purposes of applying certain of the Fund's investment policies and restrictions, swap agreements like other derivative instruments, may be valued by the Fund at fair value, notional value or full exposure value. In the case of a credit default swap, in applying certain of the Fund's investment policies and restrictions, the Fund will value the credit default swap at its notional value or its full exposure value (i.e., the sum of the notional amount for the contract plus the fair value), but may value the credit default swap at fair value for purposes of applying certain of the Fund's other investment policies and restrictions. For example, a Fund may value credit default swaps at full exposure value for purposes of the Fund's credit quality guidelines (if any) because such value reflects the Fund's actual economic exposure during the term of the credit default swap agreement. In this context, both the notional amount and the fair value may be positive or negative depending on whether the Fund is selling or buying protection through the credit default swap. The manner in which certain securities or other instruments are valued by the Fund for purposes of applying investment policies and restrictions may differ from the manner in which those investments are valued by other types of investors.

Entering into these agreements involves, to varying degrees, elements of interest, credit, market and documentation risk in excess of the amounts recognised on the Statement of Assets and Liabilities. Such risks involve the possibility that there will be no liquid market for these agreements, that the counterparty to the agreements may default on its obligation to perform or disagree as to the meaning of contractual terms in the agreements and that there may be unfavourable changes in interest rates.

A Fund's maximum risk of loss from counterparty credit risk is the discounted net value of the cash flows to be received from the counterparty over the contract's remaining life, to the extent that amount is positive. The risk is mitigated by having a master netting arrangement between a Fund and the counterparty and by the posting of collateral to a Fund to cover a Fund's exposure to the counterparty.

Correlation Swap Agreements Certain Funds may enter into correlation swap agreements to gain or mitigate exposure to the underlying reference assets. Correlation swap agreements involve two parties agreeing to exchange cash flows based on the measured correlation of specified underlying assets. One party agrees to exchange a "fixed rate" or strike rate payment for the "floating rate" or realised price correlation on the underlying asset with respect to the notional amount. At inception, the strike rate is generally chosen such that the fair value of the swap is zero. At the maturity date, a net cash flow is exchanged, where the payoff amount is equivalent to the difference between the realised price correlation of the underlying asset and the strike rate multiplied by the notional amount. As a receiver of the fixed strike rate price correlation, the Fund would receive the payoff amount when the realised price correlation of the underlying asset is less than the strike rate and would owe the payoff amount when the correlation is greater than the strike. As a payer of the fixed strike rate price correlation, the Fund would owe the payoff amount when the realised price correlation of the underlying asset is less than the strike rate and would receive the payoff amount when the correlation is greater than the strike. This type of agreement is essentially a forward contract on the future realised price correlation of the underlying asset.

**Credit Default Swap Agreements** Certain Funds may use credit default swaps on corporate, loan, sovereign, U.S. municipal or U.S. Treasury issues

to provide a measure of protection against defaults of the issuers (i.e., to reduce risk where a Fund owns or has exposure to the referenced obligation) or to take an active long or short position with respect to the likelihood of a particular issuer's default. Credit default swap agreements involve one party making a stream of payments (referred to as the "buyer of protection") to another party (the "seller of protection") in exchange for the right to receive a specified return in the event that the referenced entity, obligation or index, as specified in the swap agreement, undergoes a certain credit event. As a seller of protection on credit default swap agreements, the Fund will generally receive from the buyer of protection a fixed rate of income throughout the term of the swap provided that there is no credit event. As the seller, a Fund would effectively add leverage to its portfolio because, in addition to its total net assets, the Fund would be subject to investment exposure on the notional amount of the swap.

If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation, other deliverable obligations or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index. If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation, other deliverable obligations or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index. Recovery values are estimated by market makers considering either industry standard recovery rates or entity specific factors and considerations until a credit event occurs. If a credit event has occurred, the recovery value is determined by a facilitated auction whereby a minimum number of allowable broker bids, together with a specified valuation method, are used to calculate the settlement value. The ability to deliver other obligations may result in a cheapest-to-deliver option (the buyer of protection's right to choose the deliverable obligation with the lowest value following a credit event).

Credit default swap agreements on corporate or sovereign issues involve one party making a stream of payments to another party in exchange for the right to receive a specified return in the event of a default or other credit event. If a credit event occurs and cash settlement is not elected, a variety of other deliverable obligations may be delivered in lieu of the specific referenced obligation. The ability to deliver other obligations may result in a cheapest-to-deliver option (the buyer of protection's right to choose the deliverable obligation with the lowest value following a credit event).

Credit default swap agreements on credit indices involve one party making a stream of payments to another party in exchange for the right to receive a specified return in the event of a write-down, principal shortfall, interest shortfall or default of all or part of the referenced entities comprising the credit index. A credit index is a basket of credit instruments or exposures designed to be representative of some part of the credit market as a whole. These indices are made up of reference credits that are judged by a poll of dealers to be the most liquid entities in the credit default swap market based on the sector of the index. Components of the indices may include, but are not limited to, investment grade securities, high yield securities, assetbacked securities, emerging markets, and/or various credit ratings within each sector. Credit indices are traded using credit default swaps with standardised terms including a fixed spread and standard maturity dates. An index credit default swap references all the names in the index, and if there is a default, the credit event is settled based on that name's weight in the index. The composition of the indices changes periodically, usually every six months, and for most indices, each name has an equal weight in the index. The Fund may use credit default swaps on credit indices to hedge a portfolio of credit default swaps or bonds, which is less expensive than it would be to buy many credit default swaps to achieve a similar effect. Credit default swaps on indices are instruments for protecting investors owning bonds against default, and traders use them to speculate on changes in credit quality.

Implied credit spreads, represented in absolute terms, utilised in determining the fair value of credit default swap agreements on corporate, loan, sovereign, U.S. municipal or U.S. Treasury issues as of year end if any, are disclosed in the Schedule of Investments. They serve as an indicator of the current status of the payment/performance risk and represent the likelihood or risk of default for the referenced entity. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement. For credit default swap agreements on asset-backed securities and credit indices, the quoted market prices and resulting values serve as the indicator of the current status of the payment/performance risk. Increasing fair values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

The maximum potential amount of future payments (undiscounted) that a Fund as a seller/buyer of protection could be required to make under a credit default swap agreement equals the notional amount of the agreement. Notional amounts of each individual credit default swap agreement outstanding as of 31 December 2023 for which the Fund is the seller/buyer of protection are disclosed in the Schedule of Investments. These potential amounts would be partially offset by any recovery values of the respective referenced obligations, upfront payments received upon entering into the agreement, or net amounts received from the settlement of buy protection credit default swap agreements entered into by the Fund for the same referenced entity or entities.

Cross-Currency Swap Agreements Certain Funds may enter into crosscurrency swap agreements to gain or mitigate exposure to currency risk. Cross-currency swap agreements involve two parties exchanging two different currencies with an agreement to reverse the exchange at a later date at specified exchange rates. The exchange of currencies at the inception date of the contract takes place at the current spot rate. The re-exchange at maturity may take place at the same exchange rate, a specified rate, or the then current spot rate. Interest payments, if applicable, are made between the parties based on interest rates available in the two currencies at the inception of the contract. The terms of cross-currency swap contracts may extend for many periods. Cross-currency swaps are usually negotiated with commercial and investment banks. Some cross-currency swaps may not provide for exchanging principal cash flows, but only for exchanging interest cash flows. The exchange of currencies at the inception date will be separately reflected on a gross basis with the notional principal currency amount as a receivable and payable, as appropriate for the fixed or floating leg, on the Statement of Assets and Liabilities.

For Class level hedges the realised and unrealised gains or losses are allocated solely to the relevant share classes. The unrealised gains or losses are reflected in financial derivative instruments on the Statement of Assets and Liabilities. In connection with these contracts, securities may be identified as collateral in accordance with the terms of the respective contracts.

**Interest Rate Swap Agreements** Certain Funds are subject to interest rate risk exposure in the normal course of pursuing their investment objectives. Because a Fund holds fixed rate bonds, the value of these bonds may decrease if interest rates rise. To help hedge against this risk and to maintain its ability to generate income at prevailing market rates, a Fund may enter into interest rate swap agreements. Interest rate swap agreements involve the exchange by the Fund with another party for their respective commitment to pay or receive interest on the notional amount of principal. Certain forms of interest rate swap agreements may include: (i) interest rate caps, under which, in return for a premium, one party agrees to make payments to the other to the extent that interest rates exceed a specified rate, or "cap", (ii) interest rate floors, under which, in return for a premium, one party agrees to make payments to the other to the extent that interest rates fall below a specified rate, or "floor", (iii) interest rate collars, under which a party sells a cap and purchases a floor or vice versa in an attempt to protect itself against interest rate movements exceeding given minimum or maximum levels, (iv) callable interest rate swaps, under which the buyer pays

an upfront fee in consideration for the right to early terminate the swap transaction in whole, at zero cost and at a predetermined date and time prior to the maturity date, (v) spreadlocks, which allow the interest rate swap users to lock in the forward differential (or spread) between the interest rate swap rate and a specified benchmark, or (vi) basis swaps, under which two parties can exchange variable interest rates based on different segments of money markets.

Total Return Swap Agreements Certain Funds may enter into total return swap agreements. Total return swap agreements on commodities involve commitments where cash flows are exchanged based on the price of a commodity in return for either a fixed or floating price or rate. One party would receive payments based on the fair value of the commodity involved and pay a fixed amount. Total return swap agreements on indices involve commitments to pay interest in exchange for a market-linked return. One counterparty pays out the total return of a specific reference asset, which may be an equity, index, or bond, and in return receives a regular stream of payments. To the extent the total return of the security or index underlying the transaction exceeds or falls short of the offsetting interest rate obligation, the Fund will receive a payment from or make a payment to the counterparty.

Certain Funds may invest in total return equity swaps ("equity swaps"). Equity swaps can be used to secure a profit or avoid a loss by reference to fluctuations in the value or price of equities or financial instruments or in an index of such equities or financial instruments. An equity swap is a derivative instrument designed to replicate the economic performance and the cash flows of a conventional share investment.

The risks inherent in equity swaps are dependent on the position that a Fund may take in the transaction: by utilising equity swaps, a Fund may put itself in a long position on the underlying value, in which case the Fund will profit from any increase in the value of the underlying stock, and suffer from any decrease. The risks inherent in a long position are identical to the risks inherent in the purchase of the underlying stock. Conversely, a Fund may put itself in a short position on the value of the underlying stock, in which case the Fund will profit from any decrease in the underlying stock, and suffer from any increase. The risks inherent in a short position are greater than those of a long position: while there is a ceiling to a maximum loss in a long position if the underlying stock is valued at zero, the maximum loss of a short position is that of the increase in the underlying stock, an increase that, in theory, is unlimited.

It should be noted that a long or short equity swap position is based on the Investment Advisors' opinion of the future direction of the underlying security. The position could have a negative impact on the Fund's performance.

Volatility Swap Agreements are also known as forward volatility agreements and volatility swaps, and are agreements in which the counterparties agree to make payments in connection with changes in the volatility (I e., the magnitude of change over a specified period of time) of an underlying referenced instrument, such as a currency, rate, index, security or other financial instrument. Volatility swaps permit the parties to attempt to hedge volatility risk and/or take positions on the projected future volatility of an underlying referenced instrument. For example, the Fund may enter into a volatility swap in order to take the position that the referenced instrument's volatility will increase over a particular period of time. If the referenced instrument's volatility does increase over the specified time, the Fund will receive payment from its counterparty based upon the amount by which the referenced instrument's realised volatility level exceeds a volatility level agreed upon by the parties. If the referenced instrument's volatility does not increase over the specified time, the Fund will make a payment to the counterparty based upon the amount by which the referenced instrument's realised volatility level falls below the volatility level agreed upon by the parties. At the maturity date, a net cash flow is exchanged, where the payoff amount is equivalent to the difference between the realised price volatility of the referenced instrument and the strike multiplied by the notional amount. As a receiver of the realised price volatility, the Fund would receive the payoff amount when the realised price volatility of the referenced instrument is greater than the strike and would owe the payoff amount when the volatility is less than the strike. As a payer of the realised price volatility, the Fund would owe the payoff amount when the realised price volatility of the

referenced instrument is greater than the strike and would receive the payoff amount when the volatility is less than the strike. Payments on a volatility swap will be greater if they are based upon the mathematical square of volatility (i.e., the measured volatility multiplied by itself, which is referred to as "variance"). This type of volatility swap is frequently referred to as a variance swap.

#### 7. EFFICIENT PORTFOLIO MANAGEMENT

To the extent permitted by the investment objectives and policies of the Funds and subject to the limits set down by the Central Bank from time to time and to the provisions of the Prospectus, utilisation of financial derivative instruments and investment techniques may be employed for efficient portfolio management purposes by all the Funds. The Funds may use these financial derivative instruments and investment techniques to hedge against changes in interest rates, non-functional currency exchange rates or securities prices or as part of their overall investment strategy.

The total interest income/(expense) arising from Repurchase Agreements during the financial year ended 31 December 2023 was \$429,491,320/(\$4,038,069) (31 December 2022: \$155,496,772/(\$296,154)).

The total interest income/(expense) arising from Reverse Repurchase Agreements during the financial year ended 31 December 2023 was \$979,244/(\$149,866,376) (31 December 2022: \$9,791,008/(\$45,026,160)).

The total interest income/(expense) arising from Sale-Buyback Transactions during the financial year ended 31 December 2023 was \$1,074/(\$7,634,491) (31 December 2022: \$950/(\$6,496,889)).

#### 8. TAXATION

Under current law and practice the Company qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended, so long as it is resident in Ireland. On that basis, it is not chargeable to Irish tax on its income or gains. However, Irish tax may arise on the happening of a "chargeable event". A chargeable event includes any distribution payments to shareholders or any encashment, redemption, cancellation, transfer or deemed disposal (a deemed disposal will occur at the expiration of a Relevant Period) of shares or the appropriation or cancellation of shares of a shareholder by the Company for the purposes of meeting the amount of tax payable on a gain arising on a transfer.

No Irish tax will arise on the Fund in respect of chargeable events in respect of:

- (a) A shareholder who is neither an Irish resident nor ordinarily resident in Ireland for tax purposes, at the time of the chargeable event, provided appropriate valid declarations in accordance with the provisions of the Taxes Consolidation Act, 1997, as amended, are held by the Fund and provided the Fund is not in possession of any information which would reasonably suggest that the information contained therein is no longer materially correct, or the Fund has been authorised by the Irish Revenue to make gross payments in the absence of appropriate declarations;
- (b) Certain exempted Irish tax resident shareholders who have provided the Fund with the necessary signed statutory declarations;
- (c) Any transactions in relation to shares held in a recognised clearing system as designated by order of the Revenue Commissioners;
- (d) An exchange of shares representing one sub-fund for another sub-fund of the Fund;
- (e) An exchange of shares arising on a qualifying amalgamation of or reconstruction of the Fund with another fund; and
- (f) Certain exchange of shares between spouses and former spouses.

In the absence of the appropriate declaration, the Fund will be liable to Irish tax on the occurrence of a chargeable event.

The investment undertaking regime provides that the Revenue Commissioners may grant approval for investment funds marketed outside of Ireland to make payments to non-resident shareholders without deduction of Irish tax where no relevant declaration is in place, subject to meeting the "equivalent measures" requirement. A Fund wishing to receive approval must apply in writing to the Revenue Commissioners, confirming compliance with the relevant conditions.

Dividends, interest and capital gains (if any) which the Company receives with respect to its investments (other than securities of Irish issuers) may be subject to taxes, including withholding taxes, in the countries in which the issuers of investments are located. It is anticipated that the Company may not be able to benefit from reduced rates of withholding tax in double taxation agreements between Ireland and such countries. If this position changes in the future and the application of a lower rate results in a repayment to the Company the Net Asset Value will not be re-stated and the benefit will be allocated to the existing shareholders rateably at the time of the repayment.

In accordance with the reporting fund regime introduced by the United Kingdom HM Revenue and Customs, each share class will be viewed as a separate "offshore fund" for UK tax purposes. The reporting regime permits an offshore fund to seek advance approval from HM Revenue and Customs to be treated as a "reporting fund". Once an offshore fund has been granted reporting fund status it will maintain that status for so long as it continues to satisfy the conditions to be a reporting fund without a requirement to apply for further certification by HM Revenue and Customs. Each Share Class in the Company is treated as a reporting fund. This has been approved by HM Revenue and Customs.

The Minimum Tax Directive provides for a European Union wide implementation of the Organisation for Economic Cooperation and Development ("OECD") Inclusive Framework on Base Erosion Profit Shifting ("BEPS") Pillar Two rules. The Pillar Two legislation was enacted in Ireland and is effective for the financial year beginning 01 January 2024. The Company meets the definition of an investment entity under BEPS Pillar Two rules, and the clause within it that seeks to protect the tax neutrality of investment funds. This excludes the Company from quantitative disclosures under BEPS Pillar Two requirement along with Qualified Domestic Minimum Top-up Tax ("QDMTT") requirement.

# 9. DIVIDEND DISTRIBUTION POLICY

As set out in the relevant Fund Supplement, dividend distributions may be declared out of;

- (i) Net investment income which consists of interest and dividends.
- (ii) Realised profits on the disposal of investments less realised and unrealised losses (including fees and expenses). In the event that the realised profits on the disposal of investments less realised and unrealised losses are negative the Funds may still pay dividends out of net investment income and/or capital.
- (iii) Other funds (including capital) as may be lawfully distributed from the relevant Fund or Share Class of the relevant Fund.

Management fees and other fees, or a portion thereof, may be charged to capital and as a result capital may be eroded and income may be achieved by foregoing the potential for future capital growth. This cycle may continue until all capital is depleted. The rationale for charging to capital is to maximise the amount distributable to shareholders.

In the case of the Income II Classes, the Directors may, at their discretion, pay fees out of capital as well as take into account the yield differential between the relevant hedged Share Class and the base Share Class (which constitutes a distribution from capital). The yield differential can be positive or negative and is calculated taking into account the contribution of the Share Class hedging arising from the hedged Classes.

In the case of the M Retail Classes, the PIMCO Asia High Yield Bond Fund, Asia Strategic Interest Bond Fund, Euro Income Bond Fund, Euro Short-Term Fund, Income Fund, Low Duration Income Fund, Mortgage Opportunities Fund and US Short-Term Fund, except for the G Institutional, G Retail, E Class Income Q, E Class Income II Q and Investor Income A Classes (where applicable) of the aforementioned Funds, dividend distributions will be

declared monthly and, depending on the shareholder's election, paid in cash or reinvested in additional shares monthly.

In the case of the Administrative Classes of the Diversified Income Fund, BE Retail, BM Retail, BN Retail, M Retail and N Retail Share classes, dividend distributions will be declared monthly and depending upon the shareholder's election, paid in cash or reinvested in additional shares on a monthly basis.

In the case of the G Institutional, G Retail and Investor Income A Classes, dividend distributions will be declared annually and depending upon the shareholder's election, paid in cash or reinvested in additional shares on an annual basis.

In the case of all other Funds with Income Class Shares, dividends distributions will be declared quarterly and, depending upon the shareholder's election, paid in cash or reinvested in additional shares after declaration.

In the case of the BM Retail Decumulation and M Retail Decumulation Classes, the Directors may, at their discretion, pay distributions and fees out of capital. Management Fees and any other fees, or a portion thereof, may be charged to capital of the BM Retail Decumulation and M Retail Decumulation Classes and that as a result capital may be eroded and income may be achieved by foregoing the potential for future capital growth.

Dividend distributions to holders of redeemable shares are classified as finance costs on the Statement of Operations. The income or gains allocated to Accumulation Shares will neither be declared or distributed but the NAV per share of Accumulation Shares will be increased to take account of such income or gains. Dividend distributions not reinvested in shares will be paid to the shareholder by way of bank transfer. Any dividend distribution unclaimed after a period of six years from the date of declaration of such dividend distribution shall be forfeited and shall revert to the account of the relevant Fund. Shareholders can elect to reinvest dividend distributions in additional shares or have the dividend distributions paid in cash by ticking the appropriate box on the Application Form. A portion of dividend distributions per the Statement of Operations was paid out of capital for the below Funds (amounts in thousands);

PIMCO Balanced Income and Growth Fund  PIMCO Capital Securities Fund  PIMCO Climate Bond Fund  PIMCO Climate Bond Fund  PIMCO Climate Bond Fund  PIMCO Climate Bond Fund  Piversified Income Fund  Diversified Income Fund  Piversified Income Duration Hedged Fund  Diversified Income Duration Hedged Fund  Piversified Income Fund  Pimco Emerging Markets Opportunities Fund  Global Bond Fund  Global Bond Fund  Global Bond ESG Fund  Global Bond ESG Fund  Global High Yield Bond Fund  Global Investment Grade Credit Fund  Global Investment Grade Credit ESG Fund  Global Low Duration Real Return Fund  Global Real Return Fund  Income Fund  Low Average Duration Fund  Low Duration Global Investment Grade  Credit Fund  Low Duration Opportunities Fund  Total Return Bond Fund  UK Corporate Bond Fund  VIS High Vield Bond Fund  Piversified Income Fund  Total Return Bond Fund  Piccome Fund  Piccom	Fund	Year ended 31-Dec-2023	Year ended 31-Dec-2022
PIMCO Climate Bond Fund  Diversified Income Fund  Diversified Income Fund  Diversified Income Duration Hedged Fund  Dynamic Bond Fund  Dynamic Bond Fund  Dynamic Multi-Asset Fund  PIMCO Emerging Markets Opportunities Fund  Global Bond Fund  Global Bond Fund  Global Bond ESG Fund  Global High Yield Bond Fund  Global Investment Grade Credit Fund  Global Investment Grade Credit ESG Fund  Global Low Duration Real Return Fund  Global Real Return Fund  Dincome Fund  Dow Duration Global Investment Grade  Credit Fund  Low Average Duration Fund  Low Duration Global Investment Grade  Credit Fund  Dow Duration Global Investment Grade  Credit Fund  Dow Duration Global Investment Grade  Credit Fund  Dow Duration Opportunities Fund  1,716  644  Strategic Income Fund  Dow Duration Fund  Low Corporate Bond Fund  Dow Corporate Bond Fund  Dow Duration Gond Fund  Dow Duration Gond Fund  Dow Duration Gund  Dow D	PIMCO Balanced Income and Growth Fund	\$ 1,571	\$ 2,887
Diversified Income Fund2,1135,609Diversified Income Duration Hedged Fund1,240524Dynamic Bond Fund811237Dynamic Multi-Asset Fund€ 434€ 4,339PIMCO Emerging Markets Opportunities Fund\$ 2\$ 0Global Bond Fund549824Global Bond ESG Fund2090Global High Yield Bond Fund501124Global Investment Grade Credit Fund1,8920Global Investment Grade Credit ESG Fund4610Global Low Duration Real Return Fund1,172131Global Real Return Fund5,083805Income Fund9,8613,564Low Average Duration Fund1519Low Duration Global Investment Grade Credit Fund130Low Duration Opportunities Fund1,716644Strategic Income Fund10Total Return Bond Fund0104UK Corporate Bond Fund6969	PIMCO Capital Securities Fund	311	30
Diversified Income Duration Hedged Fund1,240524Dynamic Bond Fund811237Dynamic Multi-Asset Fund€ 434€ 4,339PIMCO Emerging Markets Opportunities Fund\$ 2\$ 0Global Bond Fund549824Global Bond ESG Fund2090Global High Yield Bond Fund501124Global Investment Grade Credit Fund1,8920Global Investment Grade Credit ESG Fund4610Global Low Duration Real Return Fund1,172131Global Real Return Fund5,083805Income Fund9,8613,564Low Average Duration Fund1519Low Duration Global Investment Grade Credit Fund130Low Duration Opportunities Fund1,716644Strategic Income Fund10Total Return Bond Fund0104UK Corporate Bond Fundf363£247UK Long Term Corporate Bond Fund969	PIMCO Climate Bond Fund	94	1
Dynamic Bond Fund811237Dynamic Multi-Asset Fund€ 434€ 4,339PIMCO Emerging Markets Opportunities Fund\$ 2\$ 0Global Bond Fund549824Global Bond ESG Fund2090Global High Yield Bond Fund501124Global Investment Grade Credit Fund1,8920Global Investment Grade Credit ESG Fund4610Global Low Duration Real Return Fund1,172131Global Real Return Fund5,083805Income Fund9,8613,564Low Average Duration Fund1519Low Duration Global Investment Grade Credit Fund130Low Duration Opportunities Fund1,716644Strategic Income Fund10Total Return Bond Fund0104UK Corporate Bond Fundf363£247UK Long Term Corporate Bond Fund969	Diversified Income Fund	2,113	5,609
Dynamic Multi-Asset Fund€ 434€ 4,339PIMCO Emerging Markets Opportunities Fund\$ 2\$ 0Global Bond Fund549824Global Bond ESG Fund2090Global High Yield Bond Fund501124Global Investment Grade Credit Fund1,8920Global Investment Grade Credit ESG Fund4610Global Low Duration Real Return Fund1,172131Global Real Return Fund5,083805Income Fund9,8613,564Low Average Duration Fund1519Low Duration Global Investment Grade Credit Fund130Low Duration Opportunities Fund1,716644Strategic Income Fund10Total Return Bond Fund0104UK Corporate Bond Fundf363£247UK Long Term Corporate Bond Fund969	Diversified Income Duration Hedged Fund	1,240	524
PIMCO Emerging Markets Opportunities Fund Global Bond Fund Global Bond ESG Fund Global High Yield Bond Fund Global Investment Grade Credit Fund Global Investment Grade Credit ESG Fund Global Investment Grade Credit ESG Fund Global Investment Grade Credit ESG Fund Global Low Duration Real Return Fund Global Real Return Fund Fund Fund Fund Fund Fund Fund Fund	Dynamic Bond Fund	811	237
Global Bond Fund 549 824 Global Bond ESG Fund 209 0 Global High Yield Bond Fund 501 124 Global Investment Grade Credit Fund 1,892 0 Global Investment Grade Credit ESG Fund 461 0 Global Investment Grade Credit ESG Fund 461 1,172 131 Global Low Duration Real Return Fund 1,172 131 Global Real Return Fund 5,083 805 Income Fund 9,861 3,564 Low Average Duration Fund 15 19 Low Duration Global Investment Grade Credit Fund 13 0 Low Duration Opportunities Fund 1,716 644 Strategic Income Fund 1 0 Total Return Bond Fund 0 104 UK Corporate Bond Fund 9 69	Dynamic Multi-Asset Fund	€ 434	€ 4,339
Global Bond ESG Fund Global High Yield Bond Fund Global Investment Grade Credit Fund Global Investment Grade Credit ESG Fund Global Investment Grade Credit ESG Fund Global Investment Grade Credit ESG Fund Global Low Duration Real Return Fund 1,172 131 Global Real Return Fund 5,083 805 Income Fund 9,861 3,564 Low Average Duration Fund 15 19 Low Duration Global Investment Grade Credit Fund 13 0 Low Duration Opportunities Fund 1,716 644 Strategic Income Fund 1 0 Total Return Bond Fund 0 104 UK Corporate Bond Fund 9 69	PIMCO Emerging Markets Opportunities Fund	\$ 2	\$ 0
Global High Yield Bond Fund Global Investment Grade Credit Fund Global Investment Grade Credit ESG Fund Global Investment Grade Credit ESG Fund 461 0 Global Low Duration Real Return Fund 1,172 131 Global Real Return Fund 5,083 805 Income Fund 9,861 3,564 Low Average Duration Fund 15 19 Low Duration Global Investment Grade Credit Fund 13 0 Low Duration Opportunities Fund 1,716 644 Strategic Income Fund 1 0 Total Return Bond Fund 0 104 UK Corporate Bond Fund 9 69	Global Bond Fund	549	824
Global Investment Grade Credit Fund Global Investment Grade Credit ESG Fund Global Low Duration Real Return Fund Global Real Return Fund Global Real Return Fund Fund Fund Fund Fund Fund Fund Fund	Global Bond ESG Fund	209	0
Global Investment Grade Credit ESG Fund Global Low Duration Real Return Fund 1,172 131 Global Real Return Fund 5,083 805 Income Fund 9,861 3,564 Low Average Duration Fund 15 19 Low Duration Global Investment Grade Credit Fund 13 0 Low Duration Opportunities Fund 1,716 644 Strategic Income Fund 1 0 Total Return Bond Fund 0 104 UK Corporate Bond Fund 9 69	Global High Yield Bond Fund	501	124
Global Low Duration Real Return Fund         1,172         131           Global Real Return Fund         5,083         805           Income Fund         9,861         3,564           Low Average Duration Fund         15         19           Low Duration Global Investment Grade Credit Fund         13         0           Low Duration Opportunities Fund         1,716         644           Strategic Income Fund         1         0           Total Return Bond Fund         0         104           UK Corporate Bond Fund         £ 363         £ 247           UK Long Term Corporate Bond Fund         9         69	Global Investment Grade Credit Fund	1,892	0
Global Real Return Fund         5,083         805           Income Fund         9,861         3,564           Low Average Duration Fund         15         19           Low Duration Global Investment Grade Credit Fund         13         0           Low Duration Opportunities Fund         1,716         644           Strategic Income Fund         1         0           Total Return Bond Fund         0         104           UK Corporate Bond Fund         £ 363         £ 247           UK Long Term Corporate Bond Fund         9         69	Global Investment Grade Credit ESG Fund	461	0
Income Fund         9,861         3,564           Low Average Duration Fund         15         19           Low Duration Global Investment Grade Credit Fund         13         0           Low Duration Opportunities Fund         1,716         644           Strategic Income Fund         1         0           Total Return Bond Fund         0         104           UK Corporate Bond Fund         £ 363         £ 247           UK Long Term Corporate Bond Fund         9         69	Global Low Duration Real Return Fund	1,172	131
Low Average Duration Fund         15         19           Low Duration Global Investment Grade Credit Fund         13         0           Low Duration Opportunities Fund         1,716         644           Strategic Income Fund         1         0           Total Return Bond Fund         0         104           UK Corporate Bond Fund         £ 363         £ 247           UK Long Term Corporate Bond Fund         9         69	Global Real Return Fund	5,083	805
Low Duration Global Investment Grade Credit Fund  Low Duration Opportunities Fund  Strategic Income Fund  Total Return Bond Fund  UK Corporate Bond Fund  UK Long Term Corporate Bond Fund  9  69	Income Fund	9,861	3,564
Credit Fund         13         0           Low Duration Opportunities Fund         1,716         644           Strategic Income Fund         1         0           Total Return Bond Fund         0         104           UK Corporate Bond Fund         £ 363         £ 247           UK Long Term Corporate Bond Fund         9         69	Low Average Duration Fund	15	19
Strategic Income Fund         1         0           Total Return Bond Fund         0         104           UK Corporate Bond Fund         £ 363         £ 247           UK Long Term Corporate Bond Fund         9         69	zon baration diobar investment drage	13	0
Total Return Bond Fund0104UK Corporate Bond Fund£ 363£ 247UK Long Term Corporate Bond Fund969	Low Duration Opportunities Fund	1,716	644
UK Corporate Bond Fund £ 363 £ 247 UK Long Term Corporate Bond Fund 9 69	Strategic Income Fund	1	0
UK Long Term Corporate Bond Fund 9 69	Total Return Bond Fund	0	104
	UK Corporate Bond Fund	£ 363	£ 247
US High Viold Rond Fund	UK Long Term Corporate Bond Fund	9	69
03 High Heid Bond Fund	US High Yield Bond Fund	1	0

#### **10. SOFT COMMISSIONS**

The Company or its Investment Advisor may effect transactions on behalf of the Funds with or through the agency of execution brokers, which may, in addition to routine order execution, from time to time, provide to or procure for the Company or its delegates' goods, services or other benefits such as research and advisory services. The Company or its Investment Advisor may pay these brokers full-service brokerage rates part of which may be applied in the provision of permitted goods or services. Those Investment Advisors which are Markets in Financial Instruments Directive ("MiFID") investment firms or subject to equivalent regulatory provisions shall pay for any third party research which it purchases relating to the management of the assets of each Fund directly out of its own resources.

#### 11. SEGREGATED LIABILITY

The Company is an umbrella type open-ended investment Company with variable capital and segregated liability between sub-funds. Accordingly, any liability on behalf of or attributable to any Fund of the Company shall be discharged solely out of the assets of that Fund, and neither the Company nor any Director, receiver, examiner, liquidator, provisional liquidator or other person shall apply, nor be obliged to apply, the assets of any such Fund in satisfaction of any liability incurred on behalf of or attributable to any other Fund of the Company, irrespective of when such liability was incurred.

# 12. CHANGES TO THE PROSPECTUS, TO THE SUPPLEMENT AND TO THE MEMORANDUM AND ARTICLES OF **ASSOCIATION**

On 03 January 2023, the Supplements for the Income Fund II and the Low Duration Income Fund were updated to amend the Management Fee waivers. On the same date, the Supplements for PIMCO Balanced Income and Growth Fund, PIMCO Capital Securities Fund, Dynamic Multi Asset Fund, Euro Bond Fund, Euro Credit Fund, Euro Income Bond Fund, Euro Long Average Duration Fund, UK Corporate Bond Fund, UK Long Term Corporate Bond Fund were updated to change the Dealing Days.

On 18 January 2023, the Supplements for the Euro Short-Term Fund and the PIMCO European Short-Term Opportunities Fund were updated to amend the Management Fee waivers.

On 19 April 2023, the Supplements for the PIMCO TRENDS Managed Futures Strategy Fund, the Inflation Multi-Asset Fund and the PIMCO Balanced Income and Growth Fund were updated to amend the investment policy to provide that the Funds may invest up to 20% of its net assets in structured notes as further described in the Supplements. The structured notes will not materially alter the investment policy and shall be used to gain exposure to sectors already contemplated within the investment policy.

On 16 May 2023, the Supplement for the StocksPLUS™ Fund was updated to remove the investment guideline that states the Fund is to hold a minimum of 50% in fixed income securities with same day settlement. On the same date, the Supplement for the PIMCO TRENDS Managed Futures Strategy Fund was updated to clarify that not all energy sectors form part of the Fund's commodity exposure universe.

On 02 June 2023, the Supplement for the PIMCO Climate Bond Fund was updated to amend the Management Fee waivers.

On 30 June 2023, the Supplement for the Euro Credit Fund was updated to amend the Management Fee waivers.

On 01 September 2023, the Supplement for the Euro Short-Term Fund was updated to amend the benchmark being used by the Fund.

On 11 September 2023, the Supplements for Diversified Income ESG Fund, Emerging Local Bond ESG Fund, Emerging Markets Bond ESG Fund, PIMCO ESG Income Fund, Global Bond ESG Fund, Global Investment Grade Credit ESG Fund and Low Duration Opportunities ESG Fund were updated to change the investment policy. The investment policy has been updated to provide that the Funds may invest in index derivatives, such as credit default swaps, which may provide indirect exposure to excluded issuers, updated to modify the Funds' exclusion strategy in line with PIMCO Global Advisors (Ireland) Limited (PGAIL) Sustainability Exclusions Policy which has been made available on PGAIL's website and updated to further clarify existing disclosure relating to issuer engagement.

On the 29 September 2023, the Supplements for Euro Bond Fund, Euro Credit Fund, Euro Income Bond Fund, PIMCO Capital Securities Fund, Dynamic Multi-Asset Fund, Euro Short-Term Fund, Global Real Return Fund, Global Low Duration Real Return Fund were updated to provide for the promotion of social characteristics by expanding the Fund's exclusion list to add the military weapons sector and the tobacco industry; and further clarify existing disclosure relating to issuer engagement.

On the same date, the Supplement for PIMCO European High Yield Bond Fund was updated to explicitly reference that the Fund will promote environmental and social characteristics by implementing binding ESG criteria to the selection of underlying assets which sit alongside the Funds' current investment strategies. The Fund's Supplement was updated to include a pre-contractual Annex as required under Sustainable Finance Disclosure Regulation.

On the 29 November 2023, the Supplement for the PIMCO Global Core Asset Allocation Fund was updated to rename the Fund to the "PIMCO Balanced Income and Growth Fund" following regulatory approval. In addition to the name change and as notified to shareholders, the Supplement was updated to reflect certain non-material amendments to the investment policy.

On the same date, the Supplements for the Diversified Income Fund, Emerging Markets Bond Fund and Global Investment Grade Credit Fund were updated to create a new share class type, namely the "Decumulation" share class. The "Decumulation" share classes include the M Retail Decumulation Class and the BM Retail Decumulation Class. In addition, the BM Retail Class was also added to the Global Investment Grade Credit Fund Supplement.

The Memorandum and Articles of Association of the Company were amended on the 13 September 2023 to provide the flexibility under the Articles to establish (i) ETF Participating Share Classes; being a Participating Share that is traded throughout the day on at least one regulated market or multilateral trading facility and (ii) Non-ETF Participating Share Classes; being a Participating Share that is not traded throughout the day.

# 13. FEES AND EXPENSES

#### (a) Fees Payable to the Manager

Save for the BN Retail Shares, BM Retail Shares and BE Retail Shares as disclosed in the relevant Fund Supplement, the Unified Fee shall not exceed 2.50% per annum of the NAV of each Fund.

#### (b) Management Fee

The Manager, in respect of each Fund and as described in the Prospectus, provides or procures investment advisory, administration, depositary and other services in return for which each Fund pays a single Management Fee to the Manager. The Management Fee (as defined in the Prospectus) for each Fund is accrued on each Dealing Day (as defined in the relevant Fund's Supplement) and is payable monthly in arrears. The Manager may pay the Management Fee in full or in part to the Investment Advisors in order to pay for the investment advisory and other services provided by the Investment Advisors and in order for the Investment Advisors to pay for administration, depositary and other services procured for the Funds by the Manager.

The Management Fee for each class of each Fund (expressed as a per annum percentage of its NAV) is as follows:

	Inst'l, G Inst'l, Inv, Admin Classes (%)	H Inst'l (%)	BE Retail BM Retail BN Retail E Class, G Retail, M Retail, N Retail, T Class (%)	R Class (%)	W Class (%)
PIMCO Asia High Yield Bond Fund	0.65	0.82	1.55	N/A	N/A
Asia Strategic Interest Bond Fund	0.65	N/A	1.50	N/A	N/A
PIMCO Balanced Income and Growth Fund <sup>(1)</sup>	0.95	1.12	2.15	N/A	N/A

	Inst'l, G Inst'l, Inv, Admin Classes (%)	H Inst'l (%)	BE Retail BM Retail BN Retail E Class, G Retail, M Retail, N Retail, T Class (%)	R Class (%)	W Class (%)
PIMCO Capital Securities Fund	0.79	N/A	1.69	0.93	N/A
PIMCO Climate Bond Fund <sup>(2)</sup>	0.52	N/A	1.42	N/A	N/A
Commodity Real Return Fund	0.74	0.91	1.64	N/A	N/A
PIMCO Credit Opportunities Bond Fund	0.90	N/A	1.80	N/A	N/A
Diversified Income Fund	0.69	0.86	1.59	N/A	0.55
Diversified Income Duration Hedged Fund	0.69	N/A	1.59	N/A	N/A
Diversified Income ESG Fund	0.72	N/A	1.62	N/A	N/A
Dynamic Bond Fund	0.72	1.07	1.80	0.99	N/A N/A
Dynamic Multi-Asset Fund	0.85	1.02	1.85	N/A	N/A
Emerging Local Bond Fund	0.89	1.06	1.89	N/A	N/A
Emerging Local Bond ESG Fund	0.92	N/A	1.92	N/A	N/A
Emerging Markets Bond Fund	0.79	0.96	1.69	N/A	N/A
Emerging Markets Bond ESG Fund	0.89	N/A	1.74	N/A	N/A
Emerging Markets Corporate Bond Fund	0.95	N/A	1.85	N/A	N/A
PIMCO Emerging Markets Opportunities Fund <sup>(3)</sup>	0.80	N/A	1.70	N/A	N/A
Emerging Markets Short- Term Local Currency Fund	0.85	N/A	1.75	N/A	N/A
PIMCO ESG Income Fund	0.59	N/A	1.49	0.82	N/A
Euro Bond Fund	0.46	N/A	1.36	N/A	N/A
Euro Credit Fund <sup>(4)</sup>	0.46	0.38	1.36	N/A	N/A
Euro Income Bond Fund Euro Long Average Duration Fund	0.49	N/A N/A	1.39	N/A N/A	N/A N/A
Euro Short-Term Fund <sup>(5)</sup>	0.29	N/A	1.04	N/A	N/A
PIMCO European High Yield Bond Fund	0.55	N/A	1.45	N/A	N/A
PIMCO European Short- Term					
Opportunities Fund <sup>(6)</sup>	0.32	0.49	0.82	N/A	N/A
Global Advantage Fund	0.70	N/A	1.70	N/A	N/A
Global Bond Fund Global Bond ESG Fund	0.49	0.66 N/A	1.39	0.76 N/A	0.39 N/A
Global Bond Ex-US Fund	0.32	0.66	1.42	N/A	N/A
Global High Yield Bond Fund	0.55	0.72	1.45	0.80	N/A
Global Investment Grade Credit Fund	0.49	0.66	1.39	0.76	0.39
Global Investment Grade Credit ESG Fund	0.52	N/A	1.42	N/A	N/A
Global Low Duration Real Return Fund	0.49	N/A	1.39	N/A	N/A
Global Real Return Fund	0.49	0.66	1.39	0.76	N/A
Income Fund	0.55	0.72	1.45	0.80	N/A
Income Fund II	0.59	N/A	1.49	N/A	N/A
Inflation Multi-Asset Fund Low Average Duration Fund	0.79	0.96	1.69	N/A 0.75	N/A N/A
Low Duration Global Investment Grade	0.70	0.03	1.50	0.73	IVA
Credit Fund	0.49	N/A	1.39	N/A	N/A
Low Duration Income Fund	0.55	0.72	1.45	N/A	N/A
Low Duration Opportunities Fund	0.49	N/A	1.20	N/A	N/A

	Inst'l, G Inst'l, Inv, Admin Classes (%)	H Inst'l (%)	BE Retail BM Retail BN Retail E Class, G Retail, M Retail, N Retail, T Class (%)	R Class (%)	W Class (%)
Low Duration					
Opportunities ESG Fund	0.52	N/A	N/A	N/A	N/A
PIMCO MLP & Energy Infrastructure Fund	0.99	N/A	1.89	N/A	N/A
Mortgage Opportunities Fund	0.69	0.86	1.59	N/A	N/A
StocksPLUS™ Fund	0.55	0.72	1.45	N/A	N/A
PIMCO StocksPLUS <sup>TM</sup> AR Fund	0.69	N/A	N/A	N/A	N/A
Strategic Income Fund	0.79	N/A	1.69	N/A	N/A
Total Return Bond Fund	0.50	0.67	1.40	0.77	N/A
PIMCO TRENDS Managed Futures Strategy Fund	1.40	1.57	2.50	N/A	N/A
UK Corporate Bond Fund	0.46	N/A	N/A	N/A	N/A
UK Long Term Corporate Bond Fund	0.46	N/A	N/A	N/A	N/A
US High Yield Bond Fund	0.55	0.72	1.45	0.80	N/A
US Investment Grade Corporate Bond Fund	0.49	0.66	1.39	N/A	N/A
US Short-Term Fund <sup>(7)</sup>	0.45	0.62	0.85	N/A	N/A

- (1) The figure above for the M Retail Class rate does not take account a fee waiver by the Manager at a rate of 0.55%, reducing the M Retail Class management fee to 1.60% until the 28 November 2028. The figure above for the BM Retail Class rate does not take account a fee waiver by the Manager at a rate of 0.55% reducing the BM Retail Class management fee to 2.60% until the 28 November 2028. The fee waivers will expire from 29 November 2028.
- This figure takes account a fee waiver by the Manager at a rate of 0.05% in respect of the Investor Class from 31 May 2021 to 31 May 2023. The fee waiver expired on 01 June 2023.
- For all Classes the figure takes account of a fee waiver by the Manager at the rate of 0.15% p.a (The fee waiver was 0.30% p.a prior to 01 June 2023). The fee waiver will expire from 01 June 2024 and may extend until such time as the Manager, on prior written notice to shareholders in the Fund, decides to discontinue or disapply this fee or to reduce it for any future period.
- The H Institutional Class rate takes into account a fee waiver by the Manager at the rate of 0.25% p.a. from 30 June 2023. The fee waiver will expire on 01 July 2024.
- The Institutional Class and the E Class rates take into account a fee waiver by the Manager at a rate of 0.11% p.a. from 31 May 2021. The fee waiver will expire from 19 January 2025.
- The Institutional and H Institutional Class rates take into account a fee waiver by the Manager of 0.14% p.a. The E Class rate takes account of a fee waiver by the Manager at the rate of 0.54% p.a. The fee waiver will expire from 18 January 2025.
- The E Class, G Retail and M Retail rates takes into account a fee waiver by the Manager at the rate of 0.30% p.a. The fee waivers will extend until such time as the Manager, on prior written notice to shareholders in the Fund, decides to discontinue or disapply this fee or to reduce it for any future period.

The Management Fees for all Funds were unchanged from 31 December 2022 with the exception of fee waiver amendments noted above.

The Management Fee attributable to the H Institutional, BE Retail, BM Retail, BN Retail, E Class, G Retail, M Retail, N Retail and T Class share classes is generally higher than the Management Fee attributable to the other share classes. From this higher fee the Manager may pay for the expense of distribution, intermediary and other services rendered to shareholders in these share classes of the Funds directly or indirectly by distributors or broker-dealer, banks, financial intermediaries, or other intermediaries. Given the fixed nature of the Management Fee, the Manager, and not shareholders, takes the risk of any price increases in the cost of the services covered by the Management Fee and takes the risk of expense levels relating to such services increasing above the Management Fee as a result of a decrease in net assets. Conversely, the Manager, and not shareholders, would benefit from any price decrease in the cost of services covered by the Management Fee, including decreased expense levels, as a percentage of net assets, resulting from an increase in net assets.

Due to the nature of the Z Class offering there is no Management Fee disclosed on the Statement of Operations (the Z Class is offered primarily for other Funds of the Company or for direct investment by institutional investors who have entered into an investment management or other agreement with the Investment Advisors or a PIMCO affiliate) and in an effort to avoid the duplication of fees, the Management Fee for the Z Class will be set at 0.00% per annum.

# (c) Investment Advisory Services

On behalf of the Company, the Manager provides and/or procures investment advisory services. Such services include the investment and reinvestment of the assets of each Fund. The fees of the Investment Advisors (together with VAT, if any thereon) are paid by the Manager from the Management Fee.

# (d) Administration, Depositary Services and Other Services

On behalf of the Company, the Manager provides and/or procures administration, depositary and other services. Such services include administration, transfer agency, fund accounting, depositary and subdepositary in respect of each Fund. The fees and expenses of the Administrator and Depositary (together with VAT, if any thereon) are paid by the Manager from the Management Fee, or by the Investment Advisors.

On behalf of the Company, the Manager provides and/or procures certain other services. These may include listing broker services, paying agent and other local representative services, accounting, audit, legal and other professional advisor services, company secretarial services, printing, publishing and translation services, and the provision and co-ordination of certain supervisorial, administrative and shareholder services necessary for operation of the Funds. Fees and any ordinary expenses in relation to these services (together with VAT, if any thereon) are paid by the Manager, or by the Investment Advisors on behalf of the Manager, from the Management Fee.

The Funds will bear other expenses related to their operation that are not covered by the Management Fee which may vary and affect the total level of expenses within the Funds including, but not limited to, taxes and governmental fees, brokerage fees, commissions and other transaction expenses (including, but not limited to, fees and expenses related to due diligence on investments and potential investments and/or related to negotiations of such transactions), costs of borrowing money including interest expenses, establishment costs, extraordinary expenses (such as litigation and indemnification expenses) and fees and expenses of the Company's Independent Directors and their counsel.

The Company paid the Independent Directors fees of €180,000 during the financial year ended 31 December 2023 (31 December 2022: €180,000). In addition, each Independent Director is reimbursed for any reasonable out-ofpocket expenses. Non-Independent Directors are not entitled to separate remuneration for their directorship of the Company. Directors' fees are a component of "Other expenses" on the Statement of Operations.

The following table sets out the fees the Company was charged by the statutory auditors during the financial years ended 31 December 2023 and 31 December 2022. The fees in the table below are exclusive of VAT.

31-Dec-2023	31-Dec-2022
€ 661,598	€ 636,152
0	0
0	0
0	0

Service Fee The Service Fee which applies to the Investor Classes only is paid to the Manager and may be used to reimburse broker-dealer, financial intermediaries, or other intermediaries that provide services in connection with the distribution and marketing of shares and/or the provision of certain shareholder services or the administration of plans or programmes that use Fund shares as their funding medium, and to reimburse other related expenses (as defined in the relevant Fund's Supplement). The services are provided directly by the Manager or indirectly through broker-dealer, financial intermediaries, or other intermediaries to all shareholders of the Investor Classes. The same services apply to all shareholders of the Investor

Classes for the fees levied. These services may include responding to shareholder inquiries about the Funds and their performance; assisting shareholders with purchases, redemptions and exchanges of shares; maintaining individualised account information and providing account statements for shareholders; and maintaining other records relevant to a shareholder's investment in the Funds.

Plans or programmes that use Fund shares as their funding medium may include unit-linked insurance products and pension, retirement or savings plans maintained by employers. All shareholders in the Investor Classes will receive services pursuant to agreements entered into with financial intermediaries with whom those shareholders have a servicing relationship. The Service Fee is calculated on the basis of 0.35% per annum of the NAV of each Fund attributable to the Investor Classes. The Service Fees rate was unchanged during the financial years ended 31 December 2023 and 31 December 2022. The Service Fee is paid out of the NAV attributable to the Investor Classes of the NAV of those Funds. The Service Fee for each Fund is accrued on each Dealing Day and is payable monthly in arrears. The Manager may retain for its own benefit in whole or in part any Service Fee not payable to broker-dealer, financial intermediaries or other intermediaries.

**Trail Fee** The Trail Fee which applies to Administrative Classes is paid to the Distributor for personal services rendered to shareholders of the Funds and the maintenance of shareholder accounts, including compensation to, and expenses (including telephone and overhead expenses) of, financial consultants or other employees of participating or introducing brokers, certain banks and other financial intermediaries who assist in the processing of purchase or redemption requests or the processing of dividend payments, who provide information periodically to shareholders showing their positions in a Fund's shares, who forward communications from the Company to shareholders, who render ongoing advice concerning the suitability of particular investment opportunities offered by the Funds in light of the shareholders' needs, who respond to inquiries from shareholders relating to such services, or who train personnel in the provision of such services.

The services are provided directly by the Distributor or indirectly through broker-dealer, banks, financial intermediaries, or other intermediaries to all shareholders of Administrative Classes. The Trail Fee is calculated on the basis of 0.50% per annum of the NAV of each Fund, with the exception of the StocksPLUS™ Fund where calculated on the basis of 0.75% per annum, attributable to the Administrative Classes. The Trail Fee for each Fund is accrued on each Dealing Day and is payable monthly in arrears. The Distributor may retain for its own benefit in whole or in part any Trail Fee not payable to broker-dealer, banks, financial intermediaries or other intermediaries.

The Trail Fees rate was unchanged during the financial years ended 31 December 2023 and 31 December 2022.

#### (e) Distribution Fee

The Distribution Fee which applies to T Class Shares, BN Retail Shares, BM Retail Shares and BE Retail Shares is paid to the Distributor for services rendered to shareholders of the Funds.

The services are provided directly by the Distributor or indirectly through broker-dealer, banks, financial intermediaries, or other intermediaries to all shareholders of T Class shares. The Distribution Fee is calculated on the basis of 0.40% per annum of the NAV of each Fund attributable to the T Class share, with the exception to the PIMCO Asia High Yield Bond Fund, PIMCO Credit Opportunities Bond Fund, Dynamic Bond Fund, Euro Bond Fund, Global Bond Fund, Global Bond Ex-US Fund, Global Low Duration Real Return Fund, Global Real Return Fund, Low Duration Opportunities Fund, PIMCO MLP & Energy Infrastructure Fund and Total Return Bond Fund which attract a Distribution Fee of 0.30% per annum of the NAV of the Fund attributable to the T Class share.

In respect of the BE Retail, BM Retail and BN Retail share classes only, where disclosed in the relevant Supplement, the Distribution Fee may be up to 1% of the NAV and therefore the Unified Fee may exceed 2.50% of the NAV.

The Distributor Fee for each Fund is accrued on each Dealing Day and is payable monthly in arrears. The Distributor may retain for its own benefit in

whole or in part any Distribution Fee not payable to broker-dealer, banks, financial intermediaries or other intermediaries.

# (f) Expense Limitation (including Management Fee Waiver and Recoupment)

The Manager has agreed with the Company, pursuant to the Management Agreement between the Company and the Manager dated as of 28 January 1998, as amended, to manage total annual fund operating expenses for any Class of Fund, by waiving, reducing or reimbursing all or any portion of its Management Fee, to the extent that (and for such period of time that) such operating expenses would exceed, due to the payment of establishment costs and pro rata Directors' Fees, the sum of such Class of such Fund's Management Fee (prior to the application of any applicable Management Fee waiver), any Service or Trail Fees, as applicable, and other expenses borne by such Fund's share Class not covered by the Management Fee as described above (other than establishment costs and pro rata Directors' fees), plus 0.0049% per annum (calculated on a daily basis based on the NAV of the Fund).

In any month in which the Management Agreement is in effect, the Manager may recoup from a Fund any portion of the Management Fee waived, reduced or reimbursed pursuant to the Management Agreement (the "Reimbursement Amount") during the previous 36 months, provided that such amount paid to the Manager will not 1) exceed 0.0049% per annum of the Class of the applicable Fund's average net assets (calculated on a daily basis); 2) exceed the total Reimbursement Amount; 3) include any amounts previously reimbursed to the Manager; or 4) cause any Class of a Fund to maintain a net negative yield.

The Management Fee as disclosed in the Statement of Operations is recognised gross of the relevant management fee waiver where applicable. Management fee waivers are recognised within Reimbursement by Investment Advisors in the Statement of Operations. The Management Fee is paid to the Manager net of the waiver.

# 14. RELATED PARTY TRANSACTIONS

The Manager, Investment Advisors, Distributors and Directors are related parties of the Company. Fees payable to these parties are disclosed in Note 13, where applicable.

At 31 December 2023, the Manager held 1,193,662 (31 December 2022: 1,786,291) shares of the US Short-Term Fund.

Each of the Funds may invest in the other Funds of the Company and/or other collective investment schemes managed by the Manager or entities affiliated with the Manager ("Affiliated Fund").

The following Funds held cross umbrella investments for the financial year ended 31 December 2023 and 31 December 2022. These investments have been eliminated for the presentation purposes of the Company total of the Funds.

	31-Dec-2023
Fund	Cross Umbrella Investment
PIMCO Balanced Income and Growth Fund	PIMCO Capital Securities Fund
Diversified Income Fund	PIMCO Asia High Yield Bond Fund
Diversified Income Fund	Asia Strategic Interest Bond Fund
Diversified Income Fund	US Short-Term Fund
Diversified Income Duration Hedged Fund	US Short-Term Fund
Diversified Income ESG Fund	Emerging Markets Bond ESG Fund
Diversified Income ESG Fund	Global Investment Grade Credit ESG Fund
Dynamic Bond Fund	PIMCO Asia High Yield Bond Fund
Dynamic Bond Fund	Asia Strategic Interest Bond Fund
Dynamic Bond Fund	US Short-Term Fund
Dynamic Multi-Asset Fund	PIMCO Capital Securities Fund
Dynamic Multi-Asset Fund	Income Fund
Dynamic Multi-Asset Fund	PIMCO TRENDS Managed Futures Strategy Fund

	31-Dec-2023
Fund	Cross Umbrella Investment
Emerging Local Bond Fund	Asia Strategic Interest Bond Fund
Emerging Local Bond Fund	Emerging Local Bond ESG Fund
Emerging Local Bond Fund	PIMCO Emerging Markets Opportunities Fund
Emerging Markets Bond Fund	PIMCO Emerging Markets Opportunities Fund
Euro Income Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	PIMCO Emerging Markets Opportunities Fund
Global Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	Global Bond Ex-US Fund
Global Bond Fund	UK Corporate Bond Fund
Global Bond Fund	US Short-Term Fund
Global High Yield Bond Fund	PIMCO Asia High Yield Bond Fund
Global High Yield Bond Fund	PIMCO European High Yield Bond Fund
Global Investment Grade Credit Fund	PIMCO Asia High Yield Bond Fund
Global Investment Grade Credit Fund	Asia Strategic Interest Bond Fund
Global Investment Grade Credit Fund	PIMCO European High Yield Bond Fund
Low Average Duration Fund	US Short-Term Fund
Low Duration Opportunities Fund	PIMCO Asia High Yield Bond Fund
Low Duration Opportunities Fund	Asia Strategic Interest Bond Fund
Total Return Bond Fund	PIMCO Emerging Markets Opportunities Fund
Total Return Bond Fund	US Short-Term Fund
US High Yield Bond Fund	PIMCO Asia High Yield Bond Fund
US High Yield Bond Fund	PIMCO European High Yield Bond Fund

	31-Dec-2022
Fund	Cross Umbrella Investment
Diversified Income Fund	PIMCO Asia High Yield Bond Fund
Diversified Income Fund	Asia Strategic Interest Bond Fund
Diversified Income Fund	PIMCO European High Yield Bond Fund
Diversified Income Fund	US Short-Term Fund
Diversified Income Duration Hedged Fund	PIMCO Asia High Yield Bond Fund
Diversified Income Duration Hedged Fund	Asia Strategic Interest Bond Fund
Diversified Income Duration Hedged Fund	PIMCO European High Yield Bond Fund
Diversified Income Duration Hedged Fund	US Short-Term Fund
Dynamic Bond Fund	PIMCO Asia High Yield Bond Fund
Dynamic Bond Fund	Asia Strategic Interest Bond Fund
Dynamic Bond Fund	US Short-Term Fund
Dynamic Multi-Asset Fund	PIMCO Capital Securities Fund
Dynamic Multi-Asset Fund	Income Fund
Dynamic Multi-Asset Fund	PIMCO TRENDS Managed Futures Strategy Fund
Emerging Local Bond Fund	Asia Strategic Interest Bond Fund
Emerging Local Bond Fund	Emerging Local Bond ESG Fund
Emerging Local Bond Fund	PIMCO Emerging Markets Opportunities Fund
Emerging Markets Bond Fund	PIMCO Emerging Markets Opportunities Fund
Euro Income Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	PIMCO Emerging Markets Opportunities Fund
Global Bond Fund	Global Bond Ex-US Fund
Global Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	UK Corporate Bond Fund
Global Bond Fund	US Short-Term Fund
Global Bond ESG Fund	Global Investment Grade Credit ESG Fund
Global High Yield Bond Fund	PIMCO Asia High Yield Bond Fund
Global High Yield Bond Fund	PIMCO European High Yield Bond Fund
Global Investment Grade Credit Fund	PIMCO Asia High Yield Bond Fund
Global Investment Grade Credit Fund	Asia Strategic Interest Bond Fund

	31-Dec-2022
Fund	Cross Umbrella Investment
Global Investment Grade Credit Fund	PIMCO European High Yield Bond Fund
Low Average Duration Fund	US Short-Term Fund
Low Duration Opportunities Fund	PIMCO Asia High Yield Bond Fund
Low Duration Opportunities Fund	Asia Strategic Interest Bond Fund
Total Return Bond Fund	US Short-Term Fund
US High Yield Bond Fund	PIMCO Asia High Yield Bond Fund

Certain Funds invest in the Z Class of the PIMCO China Bond Fund, a Fund of PIMCO Specialty Funds Ireland p.l.c. and PIMCO US Dollar Short-Term Floating NAV Fund, a Fund of PIMCO Select Funds plc, which are considered as Affiliated Funds. Due to the nature of the Z Class offering and in an effort to avoid the duplication of fees, the Management Fee for the Z Class of both funds is set at 0.00% per annum.

Certain Funds invest into the PIMCO Euro Short-Term High Yield Corporate Bond Index UCITS ETF, PIMCO Euro Short Maturity UCITS ETF, PIMCO Sterling Short Maturity UCITS ETF and PIMCO US Dollar Short Maturity UCITS ETF, all Funds of PIMCO ETFs plc, which are considered as Affiliated Funds. Since these Funds do not offer a zero fee share class, Management Fees are paid by both the Fund investing and the underlying Affiliated Fund. Therefore, an Investment Advisory Fee Waiver is offset prior to payment by the investing Fund to the Manager, which is accounted for on the Statement of Operations within Reimbursement by Investment Advisors.

During the financial years ended 31 December 2023 and 31 December 2022, the Funds below engaged in purchases and sales of securities among Affiliated Funds, purchases and sales relating to cross-investments and purchases and sales of investments into Affiliated Funds (amounts in thousands):

	31-Dec-2023		
Fund	Purchases	Sales	
PIMCO Asia High Yield Bond Fund	\$ 822,170	\$ 893,204	
Asia Strategic Interest Bond Fund	164,767	180,848	
PIMCO Balanced Income and Growth Fund	292,138	543,791	
PIMCO Capital Securities Fund	125,906	91,976	
PIMCO Climate Bond Fund	294	6,812	
Commodity Real Return Fund	553	0	
PIMCO Credit Opportunities Bond Fund	30,083	36,205	
Diversified Income Fund	582,847	807,621	
Diversified Income Duration Hedged Fund	48,624	79,870	
Diversified Income ESG Fund	6,390	1,485	
Dynamic Bond Fund	178,210	167,588	
Dynamic Multi-Asset Fund	6,958	221,744	
Emerging Local Bond Fund	2,109,019	2,011,347	
Emerging Markets Bond Fund	2,067,913	1,848,262	
Emerging Markets Bond ESG Fund	25,852	14,875	
Emerging Markets Corporate Bond Fund	61,273	69,280	
PIMCO Emerging Markets Opportunities Fund	309,974	335,553	
Emerging Markets Short-Term Local Currency Fund	201	438	
Euro Bond Fund	180,164	223,394	
Euro Credit Fund	4,420	46,712	
Euro Income Bond Fund	13,601	35,617	
Euro Long Average Duration Fund	128,093	68,326	
Euro Short-Term Fund	0	19,129	
PIMCO European High Yield Bond Fund	38,106	6,260	
PIMCO European Short-Term Opportunities Fund	22,879	49,585	
Global Advantage Fund	193,037	193,315	
Global Bond Fund	1,052,935	954,631	
Global Bond ESG Fund	16,867	7,052	
Global Bond Ex-US Fund	472,308	509,072	
Global High Yield Bond Fund	932,168	1,029,720	
Global Investment Grade Credit Fund	653,589	694,588	
Global Investment Grade Credit ESG Fund	183,318	17,127	
Global Low Duration Real Return Fund	440,384	452,300	
Global Real Return Fund	601,440	585,100	

	31-Dec-2023		
Fund	Purchases	Sales	
Income Fund	\$ 6,903,065	\$ 7,658,041	
Income Fund II	89,181	90,800	
Inflation Multi-Asset Fund	101,542	139,282	
Low Average Duration Fund	289,291	330,729	
Low Duration Global Investment Grade Credit Fund	473,839	422,997	
Low Duration Income Fund	223,766	120,527	
Low Duration Opportunities Fund	257,020	342,744	
PIMCO MLP & Energy Infrastructure Fund	2,724	4,900	
Mortgage Opportunities Fund	1	685	
StocksPLUS™ Fund	144,724	58,500	
PIMCO StocksPLUS™ AR Fund	535	400	
Strategic Income Fund	207,690	235,600	
Total Return Bond Fund	1,385,892	1,535,535	
PIMCO TRENDS Managed Futures Strategy Fund	209,410	227,603	
UK Corporate Bond Fund	54,220	23,515	
UK Long Term Corporate Bond Fund	14,950	3,832	
US High Yield Bond Fund	909,930	845,525	
US Investment Grade Corporate Bond Fund	150,534	148,627	
US Short-Term Fund	100,320	128,304	

	31-Dec-2022		
Fund	Purchases	Sales	
PIMCO Asia High Yield Bond Fund	\$ 908,623	\$ 895,972	
Asia Strategic Interest Bond Fund	129,084	124,231	
PIMCO Balanced Income and Growth Fund	680,984	811,602	
PIMCO Capital Securities Fund	190,635	542,608	
PIMCO Climate Bond Fund	449	22,179	
Commodity Real Return Fund	85,291	5,900	
PIMCO Credit Opportunities Bond Fund	5,183	8,342	
Diversified Income Fund	638,902	1,645,597	
Diversified Income Duration Hedged Fund	75,129	141,980	
Diversified Income ESG Fund	200	200	
Dynamic Bond Fund	441,881	264,103	
Dynamic Multi-Asset Fund	104,045	26,348	
Emerging Local Bond Fund	1,837,395	1,892,204	
Emerging Markets Bond Fund	1,462,642	1,981,418	
Emerging Markets Bond ESG Fund	210,705	83,931	
Emerging Markets Corporate Bond Fund	92,941	88,297	
PIMCO Emerging Markets Opportunities Fund	119,731	128,393	
Emerging Markets Short-Term Local			
Currency Fund	1,000	1,438	
Euro Bond Fund	265,381	223,907	
Euro Credit Fund	80,580	117,241	
Euro Income Bond Fund	254,310	373,646	
Euro Long Average Duration Fund	19,622	16,672	
Euro Short-Term Fund	71,651	76,393	
PIMCO European High Yield Bond Fund	12,406	8,873	
PIMCO European Short-Term	20.550	47.565	
Opportunities Fund	39,660	47,565	
Global Advantage Fund	153,288	145,735	
Global Bond Fund	1,056,550	1,129,083	
Global Bond ESG Fund	9,751	15,801	
Global Bond Ex-US Fund	641,210	604,043	
Global High Yield Bond Fund	727,445	1,125,258	
Global Investment Grade Credit Fund	3,785,028	4,629,158	
Global Investment Grade Credit ESG Fund	87,522	194,414	
Global Low Duration Real Return Fund	232,291	226,698	
Global Real Return Fund	837,486	812,145	
Income Fund	1,603,346	2,928,690	
Income Fund II	15,740	16,700	
Inflation Multi-Asset Fund	87,463	56,410	
Low Average Duration Fund	552,743	550,289	
Low Duration Global Investment Grade Credit Fund	359,824	340,371	
Low Duration Income Fund	181,275	178,894	

	31-Dec-2022		
Fund	Purchases Sales		
Low Duration Opportunities Fund	\$ 491,198	\$ 704,279	
Low Duration Opportunities ESG Fund	100	100	
PIMCO MLP & Energy Infrastructure Fund	21,008	18,700	
Mortgage Opportunities Fund	1,108,810	1,242,395	
StocksPLUS™ Fund	150,012	544,833	
PIMCO StocksPLUS™ AR Fund	410	600	
Strategic Income Fund	339,690	329,066	
Total Return Bond Fund	447,487	642,290	
PIMCO TRENDS Managed Futures Strategy Fund	116,658	79,650	
UK Corporate Bond Fund	12,034	18,983	
UK Long Term Corporate Bond Fund	33,666	11,074	
US High Yield Bond Fund	909,401	1,318,576	
US Investment Grade Corporate Bond Fund	344,028	348,295	
US Short-Term Fund	498,555	563,279	

The following table reflects the value of the outstanding shares owned by the Allianz Group, Funds of the Company, Affiliated Funds and employees of the Investment Advisors, as related parties of the Company, over 20% of Net Assets of the Fund, as at 31 December 2023 and 31 December 2022.

	31-Dec-2023	31-Dec-2022
Fund	% Owned	% Owned
PIMCO Asia High Yield Bond Fund	N/A	21.53
Asia Strategic Interest Bond Fund	59.45	49.24
PIMCO Balanced Income and Growth Fund	66.02	65.44
PIMCO Capital Securities Fund	20.61	23.94
PIMCO Climate Bond Fund	N/A	21.78
PIMCO Credit Opportunities Bond Fund	28.67	25.65
Diversified Income ESG Fund	100.00	100.00
Dynamic Multi-Asset Fund	36.16	25.10
Emerging Local Bond ESG Fund	N/A	100.00
Emerging Markets Bond Fund	26.97	22.87
PIMCO Emerging Markets Opportunities Fund	54.67	57.57
Emerging Markets Short-Term Local Currency Fund	28.10	26.22
Euro Credit Fund	24.54	30.16
Euro Income Bond Fund	26.70	21.29
Euro Short-Term Fund	36.04	N/A
PIMCO European High Yield Bond Fund	70.58	98.78
PIMCO European Short-Term Opportunities Fund	27.59	31.55
Global Bond Ex-US Fund	21.50	N/A
Global Low Duration Real Return Fund	23.27	N/A
Income Fund II	20.21	40.67
Inflation Multi-Asset Fund	26.11	29.48
Low Duration Opportunities Fund	35.72	N/A
Low Duration Opportunities ESG Fund	100.00	100.00
PIMCO MLP & Energy Infrastructure Fund	56.87	50.65
PIMCO StocksPLUS™ AR Fund	79.44	84.86
Strategic Income Fund	46.69	47.13
PIMCO TRENDS Managed Futures Strategy Fund	25.56	N/A
US Short-Term Fund	35.03	31.95

Funds where shareholders, excluding the Allianz Group, Funds of the Company, Funds affiliated with the Company and employees of the Investment Advisors, own more than 20% of the Net Assets of the Fund, are separately disclosed in Note 16.

During the financial year ended 31 December 2023, the Income Fund sold securities of US\$119,273 (31 December 2022: US\$136,931) to Repack Bond Collateral Ltd. (the "Entity"), an exempted company incorporated with limited liability under the laws of the Cayman Islands, which is a related party of the Investment Advisors. There are no fees paid to the Investment Advisors by the Entity. At 31 December 2023, the Income Fund held 9,694 Notes (31 December 2022: 9,694 Notes) of BNP Paribas Issuance BV., which is secured by notes issued by the Entity. During the financial year, the Entity paid the Income Fund total distributions of US\$73,836 (31 December 2022: US\$43,624).

31-Dec-2023

During the financial year ended 31 December 2023, the PIMCO Trends Managed Futures Strategy Fund invested in two structured notes, Aries Capital DAC and Greenleaves Capital Designated Activity Co., the proceeds of which were used to issue redeemable participating shares of PIMCO Commodities Diversified SP, a segregated portfolio of PIMCO Diversified Strategies SPC. PIMCO Diversified Strategies SPC, an exempted company incorporated with limited liability under the laws of the Cayman Islands, is a related party to the Investment Advisors. There are no fees paid to the Investment Advisors by PIMCO Diversified Strategies SPC. As at 31 December 2023, the value of the structured notes held by the PIMCO Trends Managed Futures Strategy Fund was US\$31,276.

# Directors' and Secretary's Interests in Shares and Contracts

At 31 December 2023, V. Mangala Ananthanarayanan held 8,187.77 (31 December 2022: 8,187.77) shares of the PIMCO Asia High Yield Bond Fund, 5,319.15 (31 December 2022: 5,319.15) shares of the PIMCO Capital Securities Fund, Nil (31 December 2022: 8,757.87) shares of the Dynamic Multi-Asset Fund, 3,619.69 (31 December 2022: 3,619.69) shares of the Global Bond Fund and 27,543.65 (31 December 2022: 27,543.65) shares of the Income Fund, all Funds of the Company.

At 31 December 2023, Ryan P. Blute held Nil (31 December 2022: 5,387.93) shares of the PIMCO Asia High Yield Bond Fund, 28,827.68 (31 December 2022: 24,131.27) shares of the Low Average Duration Fund and 50,751.14 (31 December 2022: 82,494.63) shares of the Low Duration Income Fund, all Funds of the Company.

At 31 December 2023, Craig A. Dawson held 18,118.23 (31 December 2022: 18,118.23) shares of the PIMCO Capital Securities Fund, 97,370.98 (31 December 2022: 97,370.98) shares of the Low Duration Income Fund and 92,850.51 (31 December 2022: 92,850.51) shares of the Low Duration Opportunities Fund, all Funds of the Company.

At 31 December 2023, David M. Kennedy held 16,786.79 (31 December 2022: 16,786.79) shares of the PIMCO Balanced Income and Growth Fund and 4,186.59 (31 December 2022: 4,449.56) shares of the Emerging Markets Bond Fund, both Funds of the Company.

No other Directors held interest in the shares of the Company during the financial years ended 31 December 2023 or 31 December 2022.

The Secretary held no interest in the shares of the Company during the financial years ended 31 December 2023 or 31 December 2022.

The Company had no employees during the financial years ended 31 December 2023 or 31 December 2022.

# 15. EXCHANGE RATES

For the purposes of combining the financial statements of the Funds, to arrive at Company figures (required under Irish Company law), the amounts on the Statement of Assets and Liabilities have been translated at the exchange rate ruling at 31 December 2023 from Euro to U.S. Dollar (USD/EUR 0.90526) (31 December 2022: USD/EUR 0.93699) and from British Pound Sterling to U.S. Dollar (USD/GBP 0.78444) (31 December 2022: USD/GBP 0.83132). The amounts on the Statement of Operations and the Statement of Changes in Net Assets have been translated at an average exchange rate for the financial year ended 31 December 2023 from Euro to U.S. Dollar (USD/EUR 0.92495) (31 December 2022: USD/EUR 0.95111) and from British Pound Sterling to U.S. Dollar (USD/GBP 0.80449) (31 December 2022: USD/GBP 0.81159).

The following table reflects the exchange rates used to convert to British Pound Sterling, Euro and U.S. Dollar, the functional currencies of Funds of the Company, the investments and other assets and liabilities denominated in currencies other than each Fund's functional currency.

The exchange rates for Argentine Peso ("ARS") at 31 December 2023 are inclusive of a 21% discount (31 December 2022: 83%), due to a gap between Argentina's official and unofficial exchange rates.

Foreign	31-Dec-2023 Presentation Currency EUR GBP USD			
Currency				
AED	N/A	N/A	3.67275	
ARS	1,077.45365	N/A	975.38000	

	p	resentation Curre	ncv
Foreign Currency	EUR	GBP	USD
AUD	1.61889	1.86825	1.46552
BRL	5.36595	N/A	4.85760
CAD	1.45659	1.68095	1.31860
CHF	0.92973	1.07294	0.84165
CLP	964.67439	N/A	873.28500
CNH	7.86577	9.07734	7.12060
CNY	7.83440	0.07734 N/A	7.09220
COP	4,279.41462	N/A	3,874.00000
CZK	24.68849	N/A	22.34960
DKK	7.45457	8.60279	6.74835
DOP	N/A	0.00279 N/A	58.06000
EGP	N/A	N/A	30.92500
EUR (or €)	1.00000	1.15403	0.90526
GBP (or £)	0.86653	1.00000	0.78444
GHS	N/A	N/A	11.91500
HKD	8.62572	N/A	7.80855
HUF	382.21508	441.08775	346.00555
IDR	17,008.29813	N/A	15,397.00000
ILS	3.97773	N/A	3.60090
INR	91.92208	N/A	83.21375
JPY (or ¥)	155.73358	179.72125	140.98000
KES	N/A	N/A	157.00000
KRW	1,422.67891	N/A	1,287.90000
KZT	N/A	N/A	455.89000
MXN	18.70670	21.58809	16.93450
MYR	N/A	N/A	4.59500
NGN	N/A	N/A	897.50000
NOK	11.21850	12.94648	10.15570
NZD	1.74469	2.01342	1.57941
PEN	4.09008	N/A	3.70260
PHP	N/A	N/A	55.37500
PLN	4.34376	N/A	3.93225
QAR	N/A	N/A	3.64100
RON	N/A	N/A	4.50360
RSD	N/A	N/A	106.13000
RUB	98.75572	N/A	89.40000
SEK	11.13250	12.84724	10.07785
SGD	1.45714	1.68159	1.31910
THB	N/A	N/A	34.13250
TRY	32.62474	37.64993	29.53400
TWD	33.90226	N/A	30.69050
UGX	N/A	N/A	3,780.00000
USD (or \$)	1.10465	1.27480	1.00000
UYU	N/A	N/A	39.04000
VND	N/A	N/A	24,262.00000
ZAR	20.20129	23.31290	18.28750
ZMW	N/A	N/A	25.71030
			_5

Foreign	31-Dec-2022 Presentation Currency			
Currency	EUR	GBP	USD	
AED	N/A	N/A	3.67265	
ARS	346.74937	N/A	324.90000	
AUD	1.57377	1.77380	1.47460	
BRL	5.63481	N/A	5.27975	
CAD	1.44607	1.62987	1.35495	
CHF	0.98742	N/A	0.92520	
CLP	909.24323	N/A	851.95000	
CNH	7.38414	8.32269	6.91885	
CNY	7.41920	8.36220	6.95170	
COP	5,174.97022	N/A	4,848.88500	
CZK	24.15399	N/A	22.63200	
DKK	7.43643	8.38163	6.96785	
DOP	N/A	N/A	56.22000	
EGP	N/A	N/A	24.75500	

Foreign	31-Dec-2022 Presentation Currency			
Currency	EUR	GBP	USD	
EUR (or €)	1.00000	1.12710	0.93699	
GBP (or £)	0.88723	1.00000	0.83132	
GHS	N/A	N/A	10.20000	
HKD	8.32983	N/A	7.80495	
HUF	400.44985	N/A	375.21670	
IDR	16,614.40701	N/A	15,567.50000	
ILS	3.76579	N/A	3.52850	
INR	88.29355	N/A	82.73000	
JPY (or ¥)	140.81824	158.71670	131.94500	
KES	N/A	N/A	123.40000	
KRW	1,349.53703	N/A	1,264.50000	
KZT	N/A	N/A	462.72000	
MXN	20.79776	23.44122	19.48725	
MYR	N/A	N/A	4.40500	
NGN	N/A	N/A	460.75000	
NOK	10.51348	11.84977	9.85100	
NZD	1.68748	1.90197	1.58115	
PEN	4.06996	N/A	3.81350	
PHP	N/A	N/A	55.72750	
PLN	4.68122	N/A	4.38625	
RON	N/A	N/A	4.63605	
RSD	N/A	N/A	109.92500	
RUB	77.90922	N/A	73.00000	
SEK	11.12021	12.53362	10.41950	
SGD	1.43140	1.61333	1.34120	
THB	N/A	N/A	34.63500	
TRY	19.97838	22.51769	18.71950	
TWD	32.80245	N/A	30.73550	
UGX	N/A	N/A	3,720.00000	
USD (or \$)	1.06725	1.20290	1.00000	
UYU	N/A	N/A	39.76500	
VND	N/A	N/A	23,575.00000	
ZAR	18.15925	N/A	17.01500	
ZMW	N/A	N/A	18.07500	

#### **16. FINANCIAL RISKS**

The main risks arising from the Company's financial instruments are market price, foreign currency, interest rate, liquidity, credit and counterparty risks.

#### (a) Market Price Risk

Market risk arises mainly from uncertainty about future prices of financial instruments held. It represents the potential loss of each Fund might suffer through holding market positions in the face of adverse price movements. The Investment Advisors consider the asset allocation of the portfolio in order to minimise the risk associated with particular countries or industry sectors whilst continuing to follow the Funds' investment objectives.

The Investment Advisors use a number of quantitative techniques to assess the impact of market risks including credit events, changes in interest rates, credit spreads and recovery values on the Funds' investment portfolio.

The Investment Advisors use Value at Risk ("VaR") analysis, a technique widely used by financial institutions to quantify, assess, and report market risk. VaR is a statistical framework that supports the quantification of market risk within a portfolio at a specified confidence interval over a defined holding period. Certain Funds may use the Relative VaR model or Absolute VaR model. Where the Relative VaR model is used, the VaR of a Fund's portfolio will not exceed twice the VaR on a comparable benchmark portfolio or reference portfolio (i.e. a similar portfolio with no derivatives) which will

reflect a Fund's intended investment style. Where the Absolute VaR model is used, the VaR of a Fund's portfolio may not exceed 20% of the Net Asset Value of a Fund and the holding period shall be 20 days and the length of the data history shall not be less than one year. VaR seeks to quantify the expected minimum, maximum and average dollar losses that may result from the interactive behaviour of all material market prices, spreads, volatilities, rates and other risks including foreign exchange, interest rate, emerging market and convexity risk based on the historically observed relationships between these markets.

Although the use of derivatives may give rise to an additional leveraged exposure, any such additional exposure will be covered and will be risk managed using the VaR methodology in accordance with the Central Bank's requirements. The Investment Advisors monitor portfolio risk using market factor exposures on a daily basis. Potential market risk is calculated using the parametric delta-normal or factor model approach. VaR is calculated and reported automatically each day using the closing prices and market information of the most recent business day. Depending on the application of the risk statistics, various confidence levels (such as 99%) and time horizons (weeks or months) might be selected.

Stress tests also are conducted relating to the VaR model for each Fund on a monthly basis. The PIMCO Risk Group oversees the composition of stress tests and makes appropriate adjustments when market conditions or fund compositions make that appropriate. The stress tests estimate potential gains or losses from shocks to financial variables including nominal sovereign rates, nominal swap rates, real rates, credit spreads, equity valuations, commodity values, currency exchange rates, and implied volatilities. In addition to the monthly stress testing, three additional types of stress tests are also conducted, some of which are used daily and some of which are used for analysis interactively. The first are scenario duration tests that measure what happens to the value of the portfolio if unexpected movements in yields occur in the market. These durations are calculated every business day. The second test involves a database of historical crisis scenarios that can be executed to test reactions to these crises. The historical crisis scenarios contain many unexpected changes in market conditions and correlation matrices. The third test involves correlation matrices which can be manipulated manually to reflect conditions that may happen in the future but have not happened so far.

Calculations generally are done by using automated simulation methodologies. However, there are also methodologies to manually check what changes in the correlation matrices would have a big negative impact to the portfolios. These correlations changes can then be analysed and possible real world events that could bring about such changes can be assigned.

Of course, it cannot be ruled out that actual economic results will differ significantly from manual and automated scenarios.

The daily VaR measures are an estimate of the portfolio loss over the next one month period that would not be exceeded 99% of the time, relative to the assumptions of the VaR model.

Not all risks to which the portfolio may be exposed are intended to be captured by VaR and, in particular, the framework does not seek to capture liquidity risk, counterparty credit risk, or extreme credit events such as an issuer default. In practice, the actual trading results will differ from the VaR and may not provide a meaningful indication of profits and losses in stressed market conditions. To determine the reliability of the VaR models, actual outcomes are monitored to test the validity of the assumptions and parameters used in the VaR calculation. Market risk positions are also subject to regular stress tests to ensure that each Fund would withstand an extreme market event.

The following tables set out the minimum, maximum, average and year end VaR of each Fund as at 31 December 2023 and 31 December 2022:

				31-De	ec-2023	
Fund	Methodology	Benchmark	Min	Max	Average	Year End
PIMCO Asia High Yield Bond Fund	Relative	JPMorgan JACI Non-Investment Grade Index	88.07%	105.72%	96.15%	90.32%
Asia Strategic Interest Bond Fund	Relative	JPMorgan Asia Credit Index	94.58%	109.74%	102.04%	98.53%

Fund	Methodology	Benchmark	Min	31-De Max	c-2023 Average	Year End
PIMCO Balanced Income and Growth Fund	Relative	60% MSCI All Country World Index/40%	91.37%	111.74%	101.12%	100.27%
DIMCO Carried Carrentina Front	A b l + -	Bloomberg U.S. Aggregate Bond Index				
PIMCO Capital Securities Fund	Absolute	N/A	2.95%	10.88%	6.50%	5.53%
PIMCO Climate Bond Fund	Absolute	N/A	2.99%	4.51%	3.51%	3.53%
Commodity Real Return Fund	Relative	Bloomberg Commodity Index Total Return	100.62%	112.87%	110.08%	110.54%
PIMCO Credit Opportunities Bond Fund Diversified Income Fund	Absolute Relative	N/A  1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) and JPMorgan EMBI Global (USD Hedged)	3.13% 94.91%	6.49%	3.94%	3.82%
Diversified Income Duration Hedged Fund	Absolute	N/A	3.49%	6.90%	4.97%	4.29%
Diversified Income ESG Fund	Relative	1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets, ICE BofAML BB-B Rated Developed Markets High Yield Constrained ESG Tilt Index and JPMorgan ESG Emerging Markets Bond Index Global Diversified	97.58%	112.32%	103.74%	102.47%
Dynamic Bond Fund	Absolute	N/A	2.54%	6.10%	3.88%	4.07%
Dynamic Multi-Asset Fund	Absolute	N/A	3.63%	7.24%	5.31%	6.84%
Emerging Local Bond Fund	Relative	JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (Unhedged)	101.51%	113.57%	107.23%	109.65%
Emerging Local Bond ESG Fund	Relative	JPMorgan ESG Government Bond Index-	00 660/	112 000/	104 940/	110 120/
Emerging Markets Bond Fund	Relative	Emerging Markets Global Diversified Index  JPMorgan Emerging Markets Bond Index (EMBI) Global	98.66%	112.88%	104.84%	110.12%
Emerging Markets Bond ESG Fund	Relative	JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified	102.04%	112.08%	105.82%	107.41%
Emerging Markets Corporate Bond Fund	Relative	JPMorgan Corporate Emerging Markets Bond Index Diversified (CEMBI)		112.78%	103.64%	107.41 %
PIMCO Emerging Markets Opportunities Fund	Relative	50% JPMorgan EMBI Global Index/50% JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (USD Unhedged)	43.33%	104.86%	69.48%	88.91%
Emerging Markets Short-Term Local Currency Fund	Relative	JPMorgan Emerging Local Markets Index Plus (Unhedged)	100.20%	120.45%	110.81%	115.94%
PIMCO ESG Income Fund	Absolute	N/A	3.07%	5.00%	3.68%	3.20%
Euro Bond Fund	Relative	FTSE Euro Broad Investment-Grade Index	91.91%	107.33%	99.13%	100.03%
Euro Credit Fund	Relative	Bloomberg Euro-Aggregate Credit Index	98.90%	114.22%	103.70%	104.64%
Euro Income Bond Fund	Absolute	N/A	4.64%	7.59%	5.67%	5.68%
Euro Long Average Duration Fund	Relative	Bloomberg Euro Government (Germany, France, Netherlands) over 15 years Index	1.13%	101.75%	98.89%	100.04%
Euro Short-Term Fund	Absolute	N/A	0.73%	1.75%	1.19%	0.73%
PIMCO European High Yield Bond Fund	Relative	ICE BofA Merrill Lynch BB-B European Currency High Yield Constrained Index	96.20%	118.47%	103.91%	102.03%
PIMCO European Short-Term Opportunities Fund	Absolute	N/A	0.02%	3.31%	2.49%	2.07%
Global Advantage Fund	Relative	PIMCO Global Advantage Bond Index (GLADI) (London Close)	101.21%	115.89%	108.24%	103.64%
Global Bond Fund	Relative	Bloomberg Global Aggregate (USD Hedged) Index	93.30%	117.72%	106.32%	105.78%
Global Bond ESG Fund	Relative	Bloomberg Global Aggregate (USD Hedged) Index	93.79%	119.10%	106.57%	104.94%
Global Bond Ex-US Fund	Relative	Bloomberg Global Aggregate ex-USD (USD Hedged) Index	92.42%	117.07%	106.62%	106.44%
Global High Yield Bond Fund	Relative	ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into USD	53.99%	110.74%	102.89%	105.10%
Global Investment Grade Credit Fund	Relative	Bloomberg Global Aggregate Credit Index (USD Hedged)	85.12%	117.09%	102.94%	100.81%
Global Investment Grade Credit ESG Fund	Relative	Bloomberg Global Aggregate Credit Index (USD Hedged)	98.08%	114.86%	104.25%	102.09%
Global Low Duration Real Return Fund	Relative	Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (USD Hedged)	100.72%	266.63%	109.50%	107.11%
Global Real Return Fund	Relative	Bloomberg World Government Inflation-Linked Bond USD Hedged Index	97.02%	120.62%	101.63%	101.30%
Income Fund	Absolute	N/A	4.77%	7.88%	5.96%	5.12%
Income Fund II	Absolute	N/A	3.66%	6.34%	4.52%	4.08%
Inflation Multi-Asset Fund	Absolute	N/A	5.90%	8.28%	7.14%	7.13%
Low Average Duration Fund	Absolute	N/A	2.55%	4.05%	2.94%	2.87%
Low Duration Global Investment Grade Credit Fund	Relative	Bloomberg Global Aggregate Credit 1-5 Years Index (USD Hedged)	91.75%	123.35%	106.87%	113.39%

Fund	Methodology	Benchmark	Min	31-De Max	c-2023 Average	Year End
Low Duration Income Fund	Absolute	N/A	3.41%	5.75%	4.60%	3.53%
Low Duration Opportunities Fund	Absolute	N/A	2.04%	8.79%	3.12%	2.98%
Low Duration Opportunities FSG Fund	Absolute	N/A	1.26%	2.67%	1.83%	1.58%
PIMCO MLP & Energy Infrastructure Fund	Relative	Alerian MLP Index	98.02%	109.97%	104.87%	98.02%
Mortgage Opportunities Fund	Absolute	N/A	4.34%	7.09%	5.68%	6.36%
StocksPLUS™ Fund	Relative	S&P 500 Index (Net of Dividend withholding tax)	99.66%	104.59%	102.15%	101.89%
PIMCO StocksPLUS™ AR Fund	Relative	S&P 500 Index (Net of dividend withholding tax)	105.20%	111.02%	106.91%	106.86%
Strategic Income Fund	Relative	75% Bloomberg U.S. Aggregate Bond Index/ 25% MSCI ACWI High Dividend Yield Index	105.46%	127.84%	117.47%	105.46%
Total Return Bond Fund	Relative	Bloomberg U.S. Aggregate Index	94.74%	116.39%	103.12%	99.26%
PIMCO TRENDS Managed Futures Strategy Fund	Absolute	N/A	1.71%	11.63%	6.06%	8.88%
UK Corporate Bond Fund	Relative	ICE BofA Merrill Lynch Sterling Non-Gilts Index	100.97%	107.90%	104.53%	101.51%
UK Long Term Corporate Bond Fund	Relative	ICE BofA Merrill Lynch Sterling Non-Gilts	100.57 70	107.5070	10 1.55 /0	101.5170
		10+ Index	99.65%	104.66%	101.90%	102.62%
US High Yield Bond Fund	Relative	ICE BofA Merrill Lynch US High Yield Constrained Index	56.30%	109.71%	101.47%	103.73%
US Investment Grade Corporate Bond Fund	Relative	Bloomberg U.S. Credit Index	91.71%	110.47%	98.40%	95.25%
US Short-Term Fund	Absolute	N/A	0.52%	1.11%	0.80%	0.52%
Fund	Mathadalami	Danahmadi	BA:		c-2022	Veer Fred
Fund  DIMCO Asia High Viold Band Found	Methodology	Benchmark	Min	Max	Average	Year End
PIMCO Asia High Yield Bond Fund	Relative	JPMorgan JACI Non-Investment Grade Index	86.03%	109.37%	96.86%	88.69%
Asia Strategic Interest Bond Fund	Relative	JPMorgan Asia Credit Index	91.44%	106.49%	99.71%	94.95%
PIMCO Balanced Income and Growth Fund	Relative	60% MSCI All Country World Index/40%	00.260/	127 120/	102.010/	02.050/
50150 5 11 5 11 5 1		Bloomberg U.S. Aggregate Bond USD Hedged	90.26%	127.43%	103.81%	93.05%
PIMCO Capital Securities Fund	Absolute	N/A	4.38%	11.46%	8.28%	8.49%
PIMCO Climate Bond Fund	Absolute	N/A	2.13%	4.93%	3.81%	4.03%
Commodity Real Return Fund	Relative	Bloomberg Commodity Index Total Return	100.90%	112.80%	105.31%	108.93%
PIMCO Credit Opportunities Bond Fund	Absolute	N/A	2.06%	5.50%	3.99%	4.51%
Diversified Income Fund	Relative	1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) and JPMorgan EMBI Global (USD Hedged)	96.68%	132.63%	110.21%	98.82%
Diversified Income Duration Hedged Fund	Absolute	N/A	5.07%	9.35%	7.23%	5.76%
Diversified Income ESG Fund	Relative	1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets, ICE BofAML BB-B Rated Developed Markets High Yield Constrained ESG Tilt Index and JPMorgan ESG Emerging Markets Bond Index Global Diversified	101.85%	109.31%	104.88%	102.63%
Dynamic Bond Fund	Absolute	N/A	2.61%	5.75%	4.52%	4.17%
Dynamic Multi-Asset Fund	Absolute	N/A	3.85%	7.74%	5.08%	5.84%
Emerging Local Bond Fund	Relative	JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (Unhedged)	94.06%	106.90%	102.72%	102.61%
Emerging Local Bond ESG Fund	Relative	JPMorgan ESG Government Bond Index- Emerging Markets Global Diversified Index	92.69%	108.54%	97.67%	99.38%
Emerging Markets Bond Fund	Relative	JPMorgan Emerging Markets Bond Index (EMBI) Global		110.86%		
Emerging Markets Bond ESG Fund	Relative	JPMorgan ESG Emerging Markets Bond Index	97.07%		104.27%	102.74%
Emerging Markets Corporate Bond Fund	Relative	(EMBI) Global Diversified  JPMorgan Corporate Emerging Markets Bond	98.21%	112.18%	105.42%	100.17%
PIMCO Emerging Markets Opportunities Fund	Relative	Index Diversified (CEMBI) 50% JPMorgan EMBI Global Index/50% JPMorgan Government Bond Index-Emerging Markets Global Diversified Index		125.73%	109.89%	98.72%
Emerging Markets Short-Term Local Currency Fund	Relative	(USD Unhedged)  JPMorgan Emerging Local Markets Index	35.81%	87.96%	56.92%	55.69%
PIMCO FCC In server 5	Ab! !	Plus (Unhedged)	84.87%	113.34%	104.07%	109.06%
PIMCO ESG Income Fund	Absolute	N/A	1.77%	4.63%	3.24%	3.81%
Euro Bond Fund	Relative	FTSE Euro Broad Investment-Grade Index	91.45%	107.79%	101.40%	102.69%
Euro Credit Fund	Relative	Bloomberg Euro-Aggregate Credit Index	102.32%	122.65%	110.14%	104.97%
Euro Income Bond Fund	Absolute	N/A	2.86%	7.88%	5.99%	5.55%
Euro Long Average Duration Fund	Relative	Bloomberg Euro Government (Germany, France, Netherlands) over 15 years Index	94.30%	102.20%	99.42%	100.39%
Euro Short-Term Fund	Absolute	N/A	0.66%	2.13%	1.56%	1.43%
PIMCO European High Yield Bond Fund	Relative	ICE BofA Merrill Lynch BB-B European Currency High Yield Constrained Index	90.65%	106.11%	99.81%	101.48%
PIMCO European Short-Term Opportunities Fund	Absolute	N/A	2.42%	4.11%	3.18%	3.32%
Global Advantage Fund	Relative	PIMCO Global Advantage Bond Index (GLADI) (London Close)	98.46%	115.01%	106.86%	102.35%
		,	30. 10 /0	/ 0	. 5 5 . 5 5 7 5	. 52.55 /0

Fund	Mathadalami	Benchmark	Bdin	31-De		Year End
Fund Global Bond Fund	Methodology		Min	Max	Average	rear End
Global Bolid Fulld	Relative	Bloomberg Global Aggregate (USD Hedged) Index	86.07%	112.02%	101.52%	102.14%
Global Bond ESG Fund	Relative	Bloomberg Global Aggregate (USD Hedged) Index	86.26%	111.08%	101.39%	101.93%
Global Bond Ex-US Fund	Relative	Bloomberg Global Aggregate ex-USD (USD Hedged) Index	82.61%	114.31%	102.72%	103.34%
Global High Yield Bond Fund	Relative	ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into USD	96.87%	122.97%	105.69%	100.40%
Global Investment Grade Credit Fund	Relative	Bloomberg Global Aggregate Credit Index (USD Hedged)	97.59%	116.74%	105.84%	101.83%
Global Investment Grade Credit ESG Fund	Relative	Bloomberg Global Aggregate Credit Index (USD Hedged)	97.83%	113.48%	105.86%	101.23%
Global Low Duration Real Return Fund	Relative	Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (USD Hedged)	89.75%	119.66%	104.44%	110.21%
Global Real Return Fund	Relative	Bloomberg World Government Inflation-Linked Bond USD Hedged Index	92.16%	107.84%	100.44%	103.88%
Income Fund	Absolute	N/A	3.83%	8.45%	6.51%	7.34%
Income Fund II	Absolute	N/A	1.92%	5.97%	4.25%	5.62%
Inflation Multi-Asset Fund	Absolute	N/A	6.06%	9.75%	7.46%	8.71%
Low Average Duration Fund	Absolute	N/A	1.57%	3.31%	2.68%	3.00%
Low Duration Global Investment Grade Credit Fund	Relative	Bloomberg Global Aggregate Credit 1-5 Years Index (USD Hedged)	82.83%	112.84%	101.24%	102.69%
Low Duration Income Fund	Absolute	N/A	2.98%	6.99%	5.29%	5.80%
Low Duration Opportunities Fund	Absolute	N/A	1.82%	5.47%	3.70%	3.23%
Low Duration Opportunities ESG Fund	Absolute	N/A	0.96%	2.14%	1.77%	1.76%
PIMCO MLP & Energy Infrastructure Fund	Relative	Alerian MLP Index	92.23%	109.76%	102.35%	108.22%
Mortgage Opportunities Fund	Absolute	N/A	2.75%	8.49%	6.19%	6.01%
StocksPLUS™ Fund	Relative	S&P 500 Index (Net of Dividend withholding tax)	97.48%	106.40%	101.95%	101.54%
PIMCO StocksPLUS™ AR Fund	Relative	S&P 500 Index (Net of dividend withholding tax)	101.28%	112.10%	107.00%	107.82%
Strategic Income Fund	Relative	75% Bloomberg U.S. Aggregate Bond Index/ 25% MSCI ACWI High Dividend Yield Index	106.90%	144.99%	119.86%	125.90%
Total Return Bond Fund	Relative	Bloomberg U.S. Aggregate Index	95.33%	113.77%	103.98%	100.51%
PIMCO TRENDS Managed Futures Strategy Fund	Absolute	N/A	1.91%	11.57%	6.10%	2.57%
UK Corporate Bond Fund	Relative	ICE BofA Merrill Lynch Sterling Non-Gilts Index	97.22%	110.46%	104.62%	105.19%
UK Long Term Corporate Bond Fund	Relative	ICE BofA Merrill Lynch Sterling Non-Gilts 10+ Index	95.87%	110.22%	100.56%	102.14%
US High Yield Bond Fund	Relative	ICE BofA Merrill Lynch US High Yield Constrained Index	96.48%	122.58%	104.73%	100.25%
US Investment Grade Corporate Bond Fund	Relative	Bloomberg U.S. Credit Index	94.56%	112.79%	102.51%	95.83%
US Short-Term Fund	Absolute	N/A	0.67%	1.58%	1.13%	1.08%
		****	0.0.70		5 /0	

The Central Bank requires that all funds disclose a measure of leverage calculated on a gross notional exposure basis. The gross notional exposure figure is calculated using the sum of the absolute value of notionals of the derivatives (which is deemed to include certain forward settling trades), as is required by the Central Bank and as such does not take into account any netting and hedging arrangements that the Fund has in place at any time. The use of derivatives (whether for hedging or investment purposes) may give rise to a higher gross notional exposure. The Funds' gross notional exposure is expected to increase to the higher levels, for example, at times when the Investment Advisors deem it most appropriate to use derivative instruments to alter the Funds' interest rate, currency or credit exposure.

The following table sets out the average level of gross notional exposure for the Funds for the financial years ended 31 December 2023 and 31 December 2022:

Fund	31-Dec-2023	31-Dec-2022
PIMCO Asia High Yield Bond Fund	44%	46%
Asia Strategic Interest Bond Fund	41%	47%
PIMCO Balanced Income and Growth Fund	137%	267%
PIMCO Capital Securities Fund	102%	104%
PIMCO Climate Bond Fund	115%	81%
Commodity Real Return Fund	311%	258%
PIMCO Credit Opportunities Bond Fund	92%	145%
Diversified Income Fund	117%	118%

Fund	31-Dec-2023	31-Dec-2022
Diversified Income Duration Hedged Fund	174%	119%
Diversified Income ESG Fund	74%	79%(1)
Dynamic Bond Fund	214%	232%
Dynamic Multi-Asset Fund	279%	229%
Emerging Local Bond Fund	330%	500%
Emerging Local Bond ESG Fund	163%	123%(1)
Emerging Markets Bond Fund	95%	80%
Emerging Markets Bond ESG Fund	86%	61%
Emerging Markets Corporate Bond Fund	64%	46%
PIMCO Emerging Markets Opportunities Fund	566%	461%
Emerging Markets Short-Term Local Currency Fund	349%	465%
PIMCO ESG Income Fund	214%	120%
Euro Bond Fund	224%	227%
Euro Credit Fund	95%	118%
Euro Income Bond Fund	278%	177%
Euro Long Average Duration Fund	215%	265%
Euro Short-Term Fund	124%	124%
PIMCO European High Yield Bond Fund	73%	58%
PIMCO European Short-Term Opportunities Fund	276%	302%
Global Advantage Fund	445%	398%
Global Bond Fund	411%	404%

Fund	31-Dec-2023	31-Dec-2022
Global Bond ESG Fund	323%	321%
Global Bond Ex-US Fund	458%	454%
Global High Yield Bond Fund	39%	30%
Global Investment Grade Credit Fund	86%	127%
Global Investment Grade Credit ESG Fund	95%	76%
Global Low Duration Real Return Fund	182%	198%
Global Real Return Fund	214%	232%
Income Fund	343%	243%
Income Fund II	100%	84%
Inflation Multi-Asset Fund	274%	185%
Low Average Duration Fund	165%	147%
Low Duration Global Investment Grade Credit Fund	82%	105%
Low Duration Income Fund	299%	249%
Low Duration Opportunities Fund	299%	252%
Low Duration Opportunities ESG Fund	98%	87%(1)
PIMCO MLP & Energy Infrastructure Fund	53%	49%
Mortgage Opportunities Fund	562%	569%
StocksPLUS™ Fund	179%	201%
PIMCO StocksPLUS™ AR Fund	301%	262%
Strategic Income Fund	353%	264%
Total Return Bond Fund	177%	181%

Fund	31-Dec-2023	31-Dec-2022
PIMCO TRENDS Managed Futures Strategy Fund	1101%	818%
UK Corporate Bond Fund	68%	79%
UK Long Term Corporate Bond Fund	49%	90%
US High Yield Bond Fund	13%	6%
US Investment Grade Corporate Bond Fund	77%	111%
US Short-Term Fund	55%	87%

<sup>(1)</sup> The Funds launched during the financial year ended 31 December 2022.

# (b) Foreign Currency Risk

If the Funds invest directly in foreign currencies or in securities that trade in, and receive revenues in, foreign currencies, or in financial derivatives that provide exposure to foreign currencies, it will be subject to the risk that those currencies will decline in value relative to the functional currency of the Funds, or, in the case of hedging positions, that the Funds' functional currency will decline in value relative to the currency being hedged. Currency rates in foreign countries may fluctuate significantly over short periods of time for a number of reasons, including changes in interest rates, intervention (or the failure to intervene) by U.S. or foreign governments, central banks or supranational entities such as the International Monetary Fund, or by the imposition of currency controls or other political developments in the United States or abroad. As a result, the Funds' investments in foreign currency denominated securities may reduce the returns of the Funds.

The PIMCO Capital Securities Fund, PIMCO Climate Bond Fund, Commodity Real Return Fund, PIMCO Credit Opportunities Bond Fund, Diversified Income Fund, Diversified Income ESG Fund, Emerging Markets Bond Fund, Emerging Markets Bond ESG Fund, Emerging Markets Corporate Bond Fund, PIMCO ESG Income Fund, Euro Short-Term Fund, PIMCO European High Yield Bond Fund, Global High Yield Bond Fund, Global Investment Grade Credit ESG Fund, Global Low Duration Real Return Fund, Global Real Return Fund, Low Average Duration Fund, Low Duration Global Investment Grade Credit Fund, Low Duration Opportunities ESG Fund, PIMCO MLP & Energy Infrastructure Fund, Mortgage Opportunities Fund, StocksPLUS<sup>TM</sup> Fund, Total Return Bond Fund, US High Yield Bond Fund, US Investment Grade Corporate Bond Fund and US Short-Term Fund had no material foreign currency exposure at 31 December 2023 or 31 December 2022. The following tables set out the total exposure to foreign currency risk in currencies where foreign currency exposure is deemed material (i.e. where, all other variables being equal, the impact of a reasonably possible movement in the foreign exchange rate would result in a significant movement in the net assets) (amounts in thousands):

			PIMCO Asia H	igh Yiel	d Bond F	Fund		
		As at 31-Dec-2023		As at 31-Dec-2022				
	Total	Hedging	Net	To	otal	Hedging	Net	
Philippine Peso	\$ (59,706)	\$ (13,937)	\$ (73,643)	\$	0	\$ (14,417)	\$ (14,417)	
	Asia Strategic Interest Bond Fund							
		As at 31-Dec-2023				As at 31-Dec-202	2	

				ASI	a Strategio	interes	st Bona F	una		
		As at 3	31-Dec-2023					As	at 31-Dec-2022	
	Total	H	Hedging		Net	Total Hedging		Net		
\$	(4,617)	\$	(1,035)	\$	(5,652)	\$	0	\$	(1,595)	\$ (1,595)

	PIMCO Balanced Income and Growth Fund							
		As at 31-Dec-2023			As at 31-Dec-202	.2		
	Total	Hedging	Net	Total	Hedging	Net		
Australian Dollar	\$ 1,007	\$ 1,719	\$ 2,726	\$ 1,028	\$ 15,689	\$ 16,717		
British Pound Sterling	13,565	(159)	13,406	4,933	(8,625)	(3,692)		
Chinese Renminbi (Mainland)	1,673	760	2,433	21,768	117	21,885		
Chinese Renminbi (Offshore)	39	(325)	(286)	0	(22,761)	(22,761)		
Euro	57,118	(13,525)	43,593	20,531	49,355	69,886		
Hong Kong Dollar	14,390	882	15,272	453	1,635	2,088		
Japanese Yen	31,782	6,203	37,985	161,033	(134,205)	26,828		
Swiss Franc	15,133	1,046	16,179	916	1,317	2,233		
Taiwan Dollar	14,734	(1,293)	13,441	0	(3,773)	(3,773)		
	\$ 149,441	\$ (4,692)	\$ 144,749	\$ 210,662	\$ (101,251)	\$ 109,411		

Diversified Income Duration Hedged Fund									
	As at 31-Dec-2023				As at 31-Dec-2022				
Total	Hedging	Hedging Net		Hedging Net Total		Total	Hedging		Net
\$ 76,096	\$ (76,930)	\$	(834)	\$ 126,256	\$ (132,486)	\$	(6,230)		

		Dyn					nic Bond Fund						
	As at 31-Dec-2023			As at 31-Dec-2022									
		Total		Hedging		Net		Total		Hedging		Net	
Canadian Dollar	\$	2,247	\$	(84,082)	\$	(81,835)	\$	2,710	\$	(624)		\$	2,086
Japanese Yen		154		88,908		89,062		221,727		(186,589)			35,138
	\$	2,401	\$	4,826	\$	7,227	\$	224,437	\$	(187,213)		\$	37,224

Philippine Peso

Euro

Brazilian Real
British Pound Sterling
Canadian Dollar
Chilean Peso
Colombian Peso
Hungarian Forint
Indian Rupee
Israeli Shekel
Norwegian Krone
Peruvian Nuevo Sol
Taiwan Dollar
United States Dollar

					Dynamic Mu	ılti-Ass	et Fun	d				
		As at 3°	1-Dec-2023						As at	t 31-Dec-202	2	
	Total	Не	edging		Net		Total		Hedging			Net
€	0	€	70,583	€	70,583	€		0	€	114,243		€ 114,243
	295,400	(	(398,257)		(102,857)		72,90	12		(195,150)		(122,248)
	19,126		(90,199)		(71,073)		68,14	2		42,315		110,457
	0		78,216		78,216			0		119,441		119,441
	0		73,312		73,312			0		65,018		65,018
	0		65,958		65,958			0		144,948		144,948
	0		98,221		98,221			0		123,814		123,814
	0	(	(109,588)		(109,588)		25,08	35		(170,811)		(145,726)
	12,193		39,552		51,745		25,35	6		110,729		136,085
	0		73,633		73,633			0		73,740		73,740
	42,004	(	(191,353)		(149,349)		172,00	)4		(366,954)		(194,950)
2	2,059,425	(	(897,289)		1,162,136	1,	313,85	9	(1	1,521,877)		(208,018)
€ 2	2,428,148	€ (1,	187,211)	€	1,240,937	€ 1,	677,34	8	€ (1	1,460,544)	•	€ 216,804

Brazilian Real
Chilean Peso
Chinese Renminbi (Mainland)
Colombian Peso
Czech Koruna
Euro
Hungarian Forint
Indonesian Rupiah
Malaysian Ringgit
Mexican Peso
Peruvian Nuevo Sol
Philippine Peso
Polish Zloty
Romanian Leu
South African Rand
Thai Baht
Turkish Lira

Emerging Local Bond Fund										
	As at	31-Dec-2023					А	s at 31-Dec-202	2	
Total		Hedging		Net	Total Hedging			Net		
\$ 47,416	\$	308,936	\$	356,352	\$	72,605	\$	116,650	\$	189,255
108,258		(61,784)		46,474		48,276		(5,534)		42,742
151,215		110,209		261,424		111,344		54,864		166,208
160,432		19,884		180,316		92,165		(2,600)		89,565
124,618		43,798		168,416		56,636		47,780		104,416
79,847		(180,286)		(100,439)		65,535		(36,905)		28,630
64,408		67,181		131,589		61,026		(734)		60,292
275,641		(35,844)		239,797		166,739		39,786		206,525
244,416		50,578		294,994		176,652		11,634		188,286
245,488		66,863		312,351		144,527		33,144		177,671
55,001		19,709		74,710		46,699		(3,191)		43,508
(175,483)		(2,913)		(178,396)		855		447		1,302
14,575		191,428		206,003		8,441		107,423		115,864
75,514		30,448		105,962		76,773		(15,089)		61,684
370,121		(114,894)		255,227		257,451		(84,444)		173,007
240,767		28,346		269,113		80,943		110,257		191,200
8,487		126,238		134,725		0		1,326		1,326
\$ 2,090,721	\$	667,897	\$	2,758,618	\$	1,466,667	\$	374,814	\$	1,841,481

Brazilian Real
Chilean Peso
Colombian Peso
Czech Koruna
Euro
Hungarian Forint
Indonesian Rupiah
Malaysian Ringgit
Mexican Peso
Peruvian Nuevo Sol
Philippine Peso
Polish Zloty
Romanian Leu
South African Rand
Thai Baht
Turkish Lira

Emerging Local Bond ESG Fund											
		As at 3	31-Dec-2023				As at 31-Dec-2022				
	Total		Hedging		Net		Total	Н	edging	N	let
\$	429	\$	11,111	\$	11,540	\$	251	\$	361	\$	612
	4,290		(2,034)		2,256		140		54		194
	4,731		(88)		4,643		233		(20)		213
	6,641		1,176		7,817		453		128		581
	(123)		(4,617)		(4,740)		37		66		103
	4,201		1,364		5,565		260		(13)		247
	7,998		1,862		9,860		671		4		675
	6,112		6,041		12,153		588		159		747
	8,666		1,982		10,648		545		96		641
	1,977		535		2,512		146		3		149
	(10,143)		(19)		(10,162)		0		3		3
	8,460		2,152		10,612		371		168		539
	3,714		1,280		4,994		290		(15)		275
	12,163		(3,386)		8,777		823		(230)		593
	8,172		1,121		9,293		283		346		629
	11		4,209		4,220		0		(20)		(20)
\$	67,299	\$	22,689	\$	89,988	\$	5,091	\$	1,090	\$	6,181

			O Emerging Mai	rkets Opportunit		
		As at 31-Dec-2023			As at 31-Dec-2022	
	Total	Hedging	Net	Total	Hedging	Net
Brazilian Real	\$ 5,349	\$ 20,716	\$ 26,065	\$ 5,017	\$ 5,180	\$ 10,197
British Pound Sterling	1,681	(12,906)	(11,225)	2,581	(1,942)	639
Chilean Peso	10,599	(7,974)	2,625	208	5,420	5,628
Chinese Renminbi (Mainland)	19	4,544	4,563	377	8,175	8,552
Colombian Peso	6,900	9,067	15,967	438	1,203	1,641
Euro	28,577	(47,783)	(19,206)	11,804	(15,001)	(3,197)
Hungarian Forint	8,150	17,326	25,476	11,388	(10,979)	409
Indian Rupee	18,346	7,202	25,548	0	0	0
Indonesian Rupiah	0	15,048	15,048	0	15,191	15,191
Malaysian Ringgit	22	5,160	5,182	(37)	7,337	7,300
Mexican Peso	18,579	2,103	20,682	2,101	723	2,824
Romanian Leu	571	5,092	5,663	0	(53)	(53)
Singapore Dollar	3	(7,658)	(7,655)	105	165	270
South African Rand	18,248	(9,838)	8,410	10,393	(4,989)	5,404
Thai Baht	79	2,906	2,985	246	4,183	4,429
Turkish Lira	0	19,096	19,096	2	(5,829)	(5,827)
	\$ 117,123	\$ 22,101	\$ 139,224	\$ 44,623	\$ 8,784	\$ 53,407
		As at 31-Dec-2023	g Markets Shor	t-Term Local Cui		
					As at 31-Dec-2022	
D 11 D 1	Total	Hedging	Net	Total	Hedging	Net
Brazilian Real	\$ 154	\$ 1,276	\$ 1,430	\$ 577	\$ 558	\$ 1,135
Chinese Renminbi (Mainland)	94	1,606	1,700	24	1,897	1,921
Colombian Peso	804	(300)	504	758	(444)	314
Czech Koruna	101	647	748	193	702	895
Euro	710	(1,439)	(729)	582	(306)	276
Hungarian Forint	2,031	(1,215)	816	648	(22)	626
Indian Rupee	(1)	1,864	1,863	0	1,657	1,657
Indonesian Rupiah	0	747	747	1	945	946
Malaysian Ringgit	985	(22)	963	76	926	1,002
Mexican Peso	617	1,438	2,055	361	1,674	2,035
Polish Zloty	439	811	1,250	82	1,074	1,156
Romanian Leu	19	361	380	0	425	425
Singapore Dollar	4	1,534	1,538	1	1,580	1,581
South African Rand	1,531	(746)	785	819	(440)	379
South Korean Won	4	2,043	2,047	5	2,240	2,245
Taiwan Dollar	0	1,487	1,487	0	1,325	1,325
Thai Baht	2	930	932	(1)	1,084	1,083
Turkish Lira	0	1,674	1,674	0	766	766
	\$ 7,494	\$ 12,696	\$ 20,190	\$ 4,126	\$ 15,641	\$ 19,767
		4 4 24 5 2022	Euro B	ond Fund	A 424 B 2022	
		As at 31-Dec-2023			As at 31-Dec-2022	
	Total	Hedging	Net	Total	Hedging	Net
United States Dollar	€ 370,646	€ (188,216)	€ 182,430	€ 271,900	€ (176,499)	€ 95,401
			Euro C	redit Fund		
		As at 31-Dec-2023			As at 31-Dec-2022	
	Total	Hedging	Net	Total	Hedging	Net
United States Dollar	€ 53,596	€ (29,784)	€ 23,812	€ 89,377	€ (81,174)	€ 8,203
O med states sonal	u 35/550	a (23), 6 t)	u 25/012	u 03/377	<u>a (0.1/1.7.1/</u>	u 0/203
			Euro Incor	ne Bond Fund		
		As at 31-Dec-2023			As at 31-Dec-2022	
	Total	Hedging	Net	Total	Hedging	Net
United States Dollar	€ 1,028,106	€ (402,089)	€ 626,017	€ 292,182	€ (272,298)	€ 19,884
			Euro Long Aver	age Duration Fu		
		As at 31-Dec-2023		_	As at 31-Dec-2022	
	Total	Hedging	Net	Total	Hedging	Net
United States Dollar	€ 107,873	€ (32,196)	€ 75,677	€ 9,930	€ (6,060)	€ 3,870
		PIMCO	Furonean Short	t-Term Opportur	nities Fund	
		As at 31-Dec-2023	Laropean Short	. remi opportur	As at 31-Dec-2022	
	Total	Hedging	Net	Total	Hedging	Net
United States Dollar	€ 27,342	€ (12,915)	€ 14,427	€ 26,301	€ (15,271)	€ 11,030
		- (1515)	, 127		- (,-, .,	, 050

					Global Adv	vantad	ae Fund				
		As a	t 31-Dec-2023				,	As a	at 31-Dec-2022		
	Total		Hedging		Net		Total		Hedging		Net
Australian Dollar	\$ 16,478	\$	1,438	\$	17,916	\$	17,341	\$	2,048	\$	19,389
Brazilian Real	83		10,466		10,549		2,687		5,312		7,999
British Pound Sterling	25,058	,	(11,051)		14,007		32,405		(19,088)		13,317
Canadian Dollar	5,346	,	(3,704)		1,642		2,065		6,250		8,315
Chinese Renminbi (Mainland)	251		32,792		33,043		443		35,354		35,797
Chinese Renminbi (Offshore)	C		2,669		2,669		2		9,188		9,190
Euro	106,734		(27,740)		78,994		100,213		(17,702)		82,511
Indian Rupee	2,924		16,429		19,353		2,953		11,479		14,432
Japanese Yen	38,301		(8,871)		29,430		13,430		17,993		31,423
Mexican Peso	125		9,259		9,384		143		4,037		4,180
INICAICAIT I C30	\$ 195,300		21,687	\$	216,987	\$	171,682	\$	54,871	\$	226,553
	<b>\$ 193,300</b>	Ţ	21,007	<b>-</b>		¥	<u> </u>	<b>,</b>	31,071	7	220,333
		Λς 2	t 31-Dec-2023		Global	Bond I	Fund	۸۵۰	at 31-Dec-2022		
		AS d			Mak	_	Tatal	AS			Mad
Australian Dallar	Total	, d	Hedging (200, 264)	¢	Net 220 214	đ	Total	ŕ	Hedging (112,174)	ď	Net Sec.
Australian Dollar	\$ 530,678		(200,364)	\$	330,314	\$	493,730	\$	(113,174)	\$	380,556
Chinese Renminbi (Offshore)			(328,466)	,	(328,466)	<u></u>	1 402 721	,	(7,989)	*	(7,988)
	\$ 530,678	\$	(528,830)	\$	1,848	\$	493,731	\$	(121,163)	\$	372,568
					Global Bo	nd ES	G Fund				
		As a	t 31-Dec-2023			_		As a	at 31-Dec-2022		
	Total		Hedging		Net		Total		Hedging		Net
Chinese Renminbi (Offshore)	\$ C	\$	(86,753)	\$	(86,753)	\$	0	\$	2,180	\$	2,180
		Global Bond Ex-US Fund									
		As a	t 31-Dec-2023			_		As a	at 31-Dec-2022		
	Total		Hedging		Net		Total		Hedging		Net
Australian Dollar	\$ 34,294	\$	(15,133)	\$	19,161	\$	34,822	\$	(13,053)	\$	21,769
Chinese Renminbi (Mainland)	32,483		0		32,483		15,260		0		15,260
Chinese Renminbi (Offshore)	C		(57,267)		(57,267)		0		(21,272)		(21,272)
	\$ 66,777	\$	(72,400)	\$	(5,623)	\$	50,082	\$	(34,325)	\$	15,757
					Incor	ne Fur	nd				
		As a	t 31-Dec-2023					As a	at 31-Dec-2022		
	Total		Hedging		Net		Total		Hedging		Net
Brazilian Real	\$ 648	\$	2,606,334	\$	2,606,982	\$	(7,405)	\$	977,922	\$	970,517
Canadian Dollar	317,982		(2,673,187)	(	(2,355,205)		35,234		(39,351)		(4,117)
Chinese Renminbi (Offshore)			(1,951,254)		(1,951,254)		. 0		(3,531)		(3,531)
Japanese Yen	2,532,381		(971,099)		1,561,282		2,979,968	(	(1,651,362)		1,328,606
Taiwan Dollar	2,002,000		(1,497,865)		(1,497,865)		0	,	(313,972)		(313,972)
Taiwan Donai	\$ 2,851,011		(4,487,071)		(1,636,060)	\$	3,007,797	\$ (	(1,030,294)	\$	1,977,503
					Incom	o Euro	d II				
		As a	t 31-Dec-2023		IIICOIII	e ruii	a II	As a	at 31-Dec-2022		
	Total		Hedging		Net	_	Total		Hedging		Net
Australian Dollar	\$ 11	\$	(2,852)	\$	(2,841)	\$	0	\$	1,031	\$	1,031
Brazilian Real			3,316	Ų	3,316	Ψ	176	Ψ	583	¥	759
Didzilidii Nedi	\$ 11		464	\$	475	\$	176	\$	1,614	\$	1,790
									•		,
		Δs a	t 31-Dec-2023		Inflation Mu	ılti-As	set Fund	Δsa	at 31-Dec-2022		
		A3 d	Hedging		Net		Total	A3 C	Hedging		Net
Indian Rupee	\$ 0	\$	5,340	\$	5,340	\$	0	\$	5,063	\$	5,063
Mexican Peso	0		5,582	7	5,582	7	0	-	5,993	Ţ	5,993
	\$ 0		10,922	\$	10,922	\$	0	\$	11,056	\$	11,056
		Λς α	t 31-Dec-2023		Low Duratio	n Inco	ome Fund	Acre	at 31-Dec-2022		
	T-4-1	AS d			Not	_	Total	AS &			Not
	Total		Hedging		Net		Total		Hedging		Net
Canadian Dollar	\$ 373,193	\$	(237,305)	\$	135,888	\$	1	\$	(1)	\$	0

	Low Duration				Opportunities Fund						
	As at 31-Dec-2023			As at 31-Dec-2022							
-	Total	Н	ledging		Net		Total		Hedging	1	Vet
\$ 1	87,178			\$	(14,467)	\$	197,537			\$	(29,050)
				D	IMCO Stock	veDI III	STM AR Fun	Ч			
		As at 3	31-Dec-2023		TIVICO STOCI	KSPLU	o An Full		at 31-Dec-2022		
	Total				Net	_	Total				Vet
\$				\$		\$	2	\$	0		2
		· ·		7		4		· ·		•	(
\$	151	\$	(661)	\$	(510)	\$	2	\$	0	\$	
		As at 3	21-Doc-2022		Strategi	c Inco	me Fund	Ac.	at 21-Doc-2022		
	Total				Net	_	Total				Vet
\$				\$		\$					12,07
		Ψ		Ψ		Ψ		Ų		Ψ	9,00
											6,53
											14,65
\$				\$		\$		\$		\$	42.27
	,		` , ,								,
		A 4 - 2			ENDS Mana						
					_	T . 1					
				¢		¢					Net 13,28
<b></b>		Þ		Þ		Þ		Þ		Þ	
											5,71 (7,13
											13,39
											(2,25
											(5,75
											41
											10,60
											(32,53
											(20,21
											(27,16
	(508)										4,12
	(186)		8,156		7,970		(52)		7,371		7,31
	0		11,777		11,777		0		10,948		10,94
	0		6,887		6,887		0		15,806		15,80
	0		7,253		7,253		0		5,033		5,03
	0		(29)		(29)		0		17,909		17,90
	44						(482)		9,478		8,99
	185						98		852		95
	0						45				9,51
									0		(707
									(18,208)		(18,092
\$	5,320	\$		\$	80,953	\$	23,480	\$		\$	10,16
					III 6		15				
		As at 3	21-Dec-2022		UK Corpo	rate B	ond Fund	Ac	at 31-Dec-2022		
	Tatal				Net		Tatal				l-4
				f		f					Net (411
<u></u>	.0,177		(0,033)		14,111		1 1,5 10		(11,723)		(-11
				UK	Long Term (	Corpo	rate Bond F	und			
		As at 3	31-Dec-2023			_		As	at 31-Dec-2022		
	\$ 1	Total \$ 2,444 3,988 45,625 6,598 \$ 58,655   Total  \$ 2,827 (52) 338 (2,719) 0 (2,626) 1,747 6,682 (10) 0 (736) (508) (186) 0 0 0 44 185 0 0 3 331 \$ 5,320	Total	Total   Hedging   \$ 187,178   \$ (201,645)	As at 31-Dec-2023   Total   Hedging	Net   Strategy   Net	Net   Strategic   Inco   Strategic   Inco   State   Strategic   Inco   State   Strategic   Inco   State   Strategic   Inco   Inco   Strategic   Inco   Total   Hedging   Net   Total	Total	As at 31-Dec-2023	Note   Note	

#### (c) Interest Rate Risk

United States Dollar

Interest rate risk is the risk that fixed income securities will decline in value because of changes in interest rates. As nominal interest rates rise, the value of certain fixed income securities held by the Funds are likely to decrease. A nominal interest rate can be described as the sum of a real interest rate and an expected inflation rate. Fixed income securities with longer durations tend to be more sensitive to changes in interest rates, usually making them more volatile than securities with shorter durations. Duration is useful primarily as a measure of the sensitivity of a fixed income's market price to interest rate (i.e. yield) movements.

Total

20,341

Hedging

(1,951)

All Funds invested primarily in fixed income instruments and therefore are exposed to the risks associated with the effects of fluctuations in the

prevailing levels of market interest rates on their financial position and cash flows. These investments are disclosed in the Schedule of Investments. Any excess cash and cash equivalents are invested at short-term market interest rates.

Hedging

£ (21,868)

Total

22,661

The sensitivity of the Company's exposure to interest rate risk is included in the overall VaR calculations disclosed in Note 16 (a).

#### (d) Liquidity Risk

Net

18,390

A Fund's exposure to liquidity risk is primarily affected by the redemption of shares. Participating shareholders may redeem some or all of their outstanding shares in accordance with the Prospectus. Redeemable shares

are redeemed at the shareholders demand and are included on the Statement of Assets and Liabilities. The Fund's assets are primarily comprised of readily realisable securities, which can be readily sold to satisfy shareholder redemptions in accordance with the Prospectus. Liquidity risk exists when particular investments are difficult to purchase or sell. Also, illiquid securities may become harder to value especially in changing markets. A Fund's investments in illiquid securities may reduce returns of a Fund because it may be unable to sell the illiquid securities at an advantageous time or price. Funds with principal investment strategies that involve foreign securities, derivatives, or securities with substantial market and/or credit risk tend to have the greatest exposure to liquidity risk.

Additionally, the market for certain investments may become illiquid under adverse market or economic conditions independent of any specific adverse changes in the conditions of a particular issuer. In such cases, a Fund, due to limitations on investments in illiquid securities and the difficulty in purchasing and selling such securities or instruments, may be unable to achieve its desired level of exposure to a certain sector. To the extent that a Fund's principal investment strategies involve securities of companies with smaller market capitalisations, foreign securities, illiquid sectors of fixed income securities, or securities with substantial market and/or credit risk, the Fund will tend to have the greatest exposure to liquidity risk. Further, fixed income securities with longer durations until maturity face heightened levels of liquidity risk as compared to fixed income securities with shorter durations until maturity.

Finally, liquidity risk also refers to the risk of unusually high redemption requests or other unusual market conditions that may make it difficult for a Fund to fully honour redemption requests within the allowable time period. Meeting such redemption requests could require a Fund to sell securities at reduced prices or under unfavourable conditions, which would reduce the value of the Fund. It may also be the case that other market participants may be attempting to liquidate fixed income holdings at the same time as a Fund, causing increased supply in the market and contributing to liquidity risk and downward pricing pressure.

For all Funds, the Company is entitled to limit the number of shares of any Fund redeemed on any Dealing Day to 10% of the total number of shares of that Fund in issue. In this event, the Company shall reduce pro rata any requests for redemption on that Dealing Day and shall treat the redemption requests as if they were received on each subsequent Dealing Day until all the shares to which the original request related have been redeemed.

The Company's Articles of Association contain special provisions where a redemption request received from a shareholder would result in more than 5% of the Net Asset Value of Shares of any Fund being redeemed by the Company on any Dealing Day. In such a case the Company, at its sole discretion (unless otherwise outlined in the relevant Fund Supplement), may satisfy the redemption request by the transfer in specie (in kind) to the shareholder of assets of the relevant Fund having a value equal to the

redemption price for the shares redeemed as if the redemption proceeds were paid in cash less any redemption charge and other expenses of the transfer provided that such a distribution would not be prejudicial to the interests of the remaining shareholders of that Fund. Where the shareholder requesting such redemption receives notice of the Company's intention to elect to satisfy the redemption request by such a distribution of assets, that shareholder may require the Company, instead of transferring those assets, to arrange for their sale and the payment of the proceeds of sale to that shareholder, the cost of which shall be borne by the relevant shareholder.

To mitigate the effects of dilution, the Directors may, at their discretion, make a swing price adjustment to the NAV per share.

The current known liabilities for the Funds are listed on the Statement of Assets and Liabilities and the majority of those liabilities are payable within three months with the exception of financial derivative instrument liabilities and securities sold short. The earliest contractual maturity dates for financial derivative instrument liabilities are disclosed on the Schedule of Investments.

Financial derivative instruments consist of the fair value of forward foreign currency contracts, futures contracts, option contracts and swap agreements as at the financial year end. Financial derivative instruments are financial assets and liabilities that are held for trading, and are acquired principally for the purpose of selling in the short term. As the instruments are not expected to be held to maturity or termination, the current fair value represents the estimated cash flow that may be required to dispose of the positions. Future cash flows of the Funds and realised liabilities may differ from current liabilities based on changes in market conditions.

The Investment Advisors manage liquidity risk by monitoring the portfolios and considering investments deemed to be illiquid or not readily and easily sold, to ensure there are sufficient liquid assets to cover the outstanding liabilities of the Funds.

Certain Funds may have a concentrated shareholder base where large institutional type shareholders hold a significant portion of the net assets of a Fund. This exposes other shareholders in the Fund to certain risks. These risks include the risk that a large portion of the assets of a Fund may be redeemed on any day which could impact the overall viability of the Fund or could impact the ability of other shareholders, who have not submitted redemption requests on that day, to redeem from the Fund e.g. where it may be necessary to impose a redemption gate. The below Funds are exposed to significant concentration risk as they have shareholders who own more than 20% of the Net Assets of the Fund. Such concentration of shareholders interests could have a material effect on the Fund in the event this shareholder requests the withdrawal of substantial amounts of capital. Shareholding percentage amounts owned by the Allianz Group, Funds of the Company, Affiliated Funds with the Company and employees of the Investment Advisors are not disclosed below as these are separately disclosed in Note 14.

Fund Name
PIMCO Balanced Income and Growth Fund
Commodity Real Return Fund
Diversified Income Duration Hedged Fund
Dynamic Bond Fund
Emerging Local Bond ESG Fund
Emerging Markets Corporate Bond Fund
PIMCO Emerging Markets Opportunities Fund
Euro Bond Fund
Euro Credit Fund
Euro Long Average Duration Fund
Euro Long Average Duration Fund
Euro Short-Term Fund
Euro Short-Term Fund
PIMCO European Short-Term Opportunities Fund
Global Advantage Fund
Global Bond ESG Fund
Global Investment Grade Credit ESG Fund
Global Investment Grade Credit ESG Fund
Global Low Duration Real Return Fund
Income Fund II

Shareholder NameShareholding %Shareholder NameShareholding %Shareholder TN/AShareholder T30.91Shareholder AN/AShareholder A21.10Shareholder B24.00Shareholder B22.79Shareholder F40.05Shareholder F34.98Shareholder V91.84Shareholder VN/AShareholder O62.78Shareholder O54.14Shareholder R22.69Shareholder R31.08Shareholder JN/AShareholder J22.29Shareholder K26.31Shareholder K20.35Shareholder J83.92Shareholder K20.35Shareholder MN/AShareholder M36.92Shareholder MN/AShareholder M20.79Shareholder WN/AShareholder W24.59Shareholder D29.10Shareholder D27.37Shareholder N29.85Shareholder N29.19Shareholder Q20.53Shareholder QN/AShareholder SN/AShareholder S20.85	31-Dec-	2023	31-Dec-	2022
Shareholder A         N/A         Shareholder A         21.10           Shareholder B         24.00         Shareholder B         22.79           Shareholder F         40.05         Shareholder F         34.98           Shareholder F         40.05         Shareholder F         34.98           Shareholder V         91.84         Shareholder V         N/A           Shareholder O         62.78         Shareholder O         54.14           Shareholder R         22.69         Shareholder R         31.08           Shareholder J         N/A         Shareholder J         22.29           Shareholder K         26.31         Shareholder K         20.35           Shareholder J         83.92         Shareholder J         N/A           Shareholder M         N/A         Shareholder M         36.92           Shareholder M         N/A         Shareholder L         20.79           Shareholder W         N/A         Shareholder W         24.59           Shareholder D         29.10         Shareholder D         27.37           Shareholder N         29.85         Shareholder N         29.19           Shareholder P         21.43         Shareholder P         N/A           Shareho	Shareholder Name	Shareholding %	Shareholder Name	Shareholding %
Shareholder B         24.00         Shareholder B         22.79           Shareholder F         40.05         Shareholder F         34.98           Shareholder V         91.84         Shareholder V         N/A           Shareholder O         62.78         Shareholder O         54.14           Shareholder R         22.69         Shareholder R         31.08           Shareholder J         N/A         Shareholder J         22.29           Shareholder K         26.31         Shareholder K         20.35           Shareholder J         83.92         Shareholder J         N/A           Shareholder M         N/A         Shareholder M         36.92           Shareholder L         N/A         Shareholder L         20.79           Shareholder W         N/A         Shareholder W         24.59           Shareholder D         29.10         Shareholder D         27.37           Shareholder N         29.19         Shareholder P         21.43         Shareholder P         N/A           Shareholder Q         20.53         Shareholder Q         N/A	Shareholder T	N/A	Shareholder T	30.91
Shareholder F         40.05         Shareholder F         34.98           Shareholder V         91.84         Shareholder V         N/A           Shareholder O         62.78         Shareholder O         54.14           Shareholder R         22.69         Shareholder R         31.08           Shareholder J         N/A         Shareholder J         22.29           Shareholder K         26.31         Shareholder K         20.35           Shareholder J         83.92         Shareholder J         N/A           Shareholder M         N/A         Shareholder M         36.92           Shareholder L         N/A         Shareholder L         20.79           Shareholder W         N/A         Shareholder W         24.59           Shareholder D         29.10         Shareholder D         27.37           Shareholder N         29.85         Shareholder N         29.19           Shareholder P         21.43         Shareholder P         N/A           Shareholder Q         20.53         Shareholder Q         N/A	Shareholder A	N/A	Shareholder A	21.10
Shareholder V         91.84         Shareholder V         N/A           Shareholder O         62.78         Shareholder O         54.14           Shareholder R         22.69         Shareholder R         31.08           Shareholder J         N/A         Shareholder J         22.29           Shareholder K         26.31         Shareholder K         20.35           Shareholder J         83.92         Shareholder J         N/A           Shareholder M         N/A         Shareholder M         36.92           Shareholder L         N/A         Shareholder L         20.79           Shareholder W         N/A         Shareholder W         24.59           Shareholder D         29.10         Shareholder D         27.37           Shareholder N         29.85         Shareholder N         29.19           Shareholder P         21.43         Shareholder P         N/A           Shareholder Q         20.53         Shareholder Q         N/A	Shareholder B	24.00	Shareholder B	22.79
Shareholder O         62.78         Shareholder O         54.14           Shareholder R         22.69         Shareholder R         31.08           Shareholder J         N/A         Shareholder J         22.29           Shareholder K         26.31         Shareholder K         20.35           Shareholder J         83.92         Shareholder J         N/A           Shareholder M         N/A         Shareholder M         36.92           Shareholder L         N/A         Shareholder L         20.79           Shareholder W         N/A         Shareholder W         24.59           Shareholder D         29.10         Shareholder D         27.37           Shareholder N         29.85         Shareholder N         29.19           Shareholder P         21.43         Shareholder P         N/A           Shareholder Q         20.53         Shareholder Q         N/A	Shareholder F	40.05	Shareholder F	34.98
Shareholder R 22.69 Shareholder R 31.08 Shareholder J N/A Shareholder J 22.29 Shareholder K 26.31 Shareholder K 20.35 Shareholder J 83.92 Shareholder J N/A Shareholder M N/A Shareholder M 36.92 Shareholder L N/A Shareholder L 20.79 Shareholder W N/A Shareholder W 24.59 Shareholder D 29.10 Shareholder D 27.37 Shareholder N 29.85 Shareholder N 29.19 Shareholder P 21.43 Shareholder P N/A Shareholder Q 20.53 Shareholder Q N/A	Shareholder V	91.84	Shareholder V	N/A
Shareholder J         N/A         Shareholder J         22.29           Shareholder K         26.31         Shareholder K         20.35           Shareholder J         83.92         Shareholder J         N/A           Shareholder M         N/A         Shareholder M         36.92           Shareholder L         N/A         Shareholder L         20.79           Shareholder W         N/A         Shareholder W         24.59           Shareholder D         29.10         Shareholder D         27.37           Shareholder N         29.85         Shareholder N         29.19           Shareholder P         21.43         Shareholder P         N/A           Shareholder Q         20.53         Shareholder Q         N/A	Shareholder O	62.78	Shareholder O	54.14
Shareholder K         26.31         Shareholder K         20.35           Shareholder J         83.92         Shareholder J         N/A           Shareholder M         N/A         Shareholder M         36.92           Shareholder L         N/A         Shareholder L         20.79           Shareholder W         N/A         Shareholder W         24.59           Shareholder D         29.10         Shareholder D         27.37           Shareholder N         29.85         Shareholder N         29.19           Shareholder P         21.43         Shareholder P         N/A           Shareholder Q         20.53         Shareholder Q         N/A	Shareholder R	22.69	Shareholder R	31.08
Shareholder J         83.92         Shareholder J         N/A           Shareholder M         N/A         Shareholder M         36.92           Shareholder L         N/A         Shareholder L         20.79           Shareholder W         N/A         Shareholder W         24.59           Shareholder D         29.10         Shareholder D         27.37           Shareholder N         29.85         Shareholder N         29.19           Shareholder P         21.43         Shareholder P         N/A           Shareholder Q         20.53         Shareholder Q         N/A	Shareholder J	N/A	Shareholder J	22.29
Shareholder M         N/A         Shareholder M         36.92           Shareholder L         N/A         Shareholder L         20.79           Shareholder W         N/A         Shareholder W         24.59           Shareholder D         29.10         Shareholder D         27.37           Shareholder N         29.85         Shareholder N         29.19           Shareholder P         21.43         Shareholder P         N/A           Shareholder Q         20.53         Shareholder Q         N/A	Shareholder K	26.31	Shareholder K	20.35
Shareholder L         N/A         Shareholder L         20.79           Shareholder W         N/A         Shareholder W         24.59           Shareholder D         29.10         Shareholder D         27.37           Shareholder N         29.85         Shareholder N         29.19           Shareholder P         21.43         Shareholder P         N/A           Shareholder Q         20.53         Shareholder Q         N/A	Shareholder J	83.92	Shareholder J	N/A
Shareholder W         N/A         Shareholder W         24.59           Shareholder D         29.10         Shareholder D         27.37           Shareholder N         29.85         Shareholder N         29.19           Shareholder P         21.43         Shareholder P         N/A           Shareholder Q         20.53         Shareholder Q         N/A	Shareholder M	N/A	Shareholder M	36.92
Shareholder D         29.10         Shareholder D         27.37           Shareholder N         29.85         Shareholder N         29.19           Shareholder P         21.43         Shareholder P         N/A           Shareholder Q         20.53         Shareholder Q         N/A	Shareholder L	N/A	Shareholder L	20.79
Shareholder N29.85Shareholder N29.19Shareholder P21.43Shareholder PN/AShareholder Q20.53Shareholder QN/A	Shareholder W	N/A	Shareholder W	24.59
Shareholder P 21.43 Shareholder P N/A Shareholder Q 20.53 Shareholder Q N/A	Shareholder D	29.10	Shareholder D	27.37
Shareholder Q 20.53 Shareholder Q N/A	Shareholder N	29.85	Shareholder N	29.19
· · · · · · · · · · · · · · · · · · ·	Shareholder P	21.43	Shareholder P	N/A
Shareholder S N/A Shareholder S 20.85	Shareholder Q	20.53	Shareholder Q	N/A
	Shareholder S	N/A	Shareholder S	20.85
Shareholder E 37.92 Shareholder E N/A	Shareholder E	37.92	Shareholder E	N/A
Shareholder U 52.36 Shareholder U 46.97	Shareholder U	52.36	Shareholder U	46.97

	31-Dec-2023		31-Dec-	2022
Fund Name	Shareholder Name	Shareholding %	Shareholder Name	Shareholding %
Income Fund II	Shareholder X	24.05	Shareholder X	N/A
Low Duration Global Investment Grade Credit Fund	Shareholder Y	34.30	Shareholder Y	46.86
Low Duration Income Fund	Shareholder Y	31.49	Shareholder Y	54.34
PIMCO MLP & Energy Infrastructure Fund	Shareholder AA	N/A	Shareholder AA	34.76
UK Corporate Bond Fund	Shareholder C	23.23	Shareholder C	N/A
UK Corporate Bond Fund	Shareholder G	24.75	Shareholder G	N/A
UK Long Term Corporate Bond Fund	Shareholder H	48.26	Shareholder H	44.00

#### (e) Credit and Counterparty Risks

The Funds will be exposed to credit risk to parties with whom they trade and will also bear the risk of settlement default. The Funds trade with counterparties which at the present time have minimum rating of BBB/Baa2. The Funds minimise concentrations of credit risk by undertaking transactions with a large number of customers and counterparties on recognised and reputable exchanges, where applicable. OTC derivative transactions are subject to the risk that a counterparty to the transaction will not fulfil its contractual obligations to the other party, as many of the protections afforded to centrally cleared derivative transactions might not be available for OTC derivative transactions. For financial derivatives instruments traded on exchanges or clearinghouses, the primary credit risk is the creditworthiness of the Fund's clearing broker or the exchange or clearinghouse itself. The Funds could lose money if the issuer or guarantor of a fixed income security, or the counterparty to a financial derivatives instruments contract, repurchase agreement or a loan of portfolio securities, is unable or unwilling to make timely principal and/or interest payments, or to otherwise honour its obligations. Securities and financial derivative instruments are subject to varying degrees of credit risk, which are often reflected in credit ratings.

Similar to credit risk, the Funds may be exposed to counterparty risk, or the risk that a party to a transaction with a Fund will fail to perform or meet an obligation owed to the Fund. PIMCO, as the Investment Advisors, minimise counterparty risks to the Fund through a number of ways. Prior to entering into transactions with a new counterparty, the PIMCO Counterparty Risk Committee conducts an extensive credit review of such counterparty and must approve the use of such counterparty. Furthermore, pursuant to the terms of the underlying contract, to the extent that unpaid amounts owed to a Fund exceed a predetermined threshold, such counterparty shall advance collateral to the Fund in the form of cash or securities equal in value to the unpaid amount owed to a Fund. The Funds may invest such collateral in securities or other instruments and will typically pay interest to the counterparty on the collateral received. If the unpaid amount owed to each Fund subsequently decreases, the Fund would be required to return to the counterparty all or a portion of the collateral previously advanced.

All transactions in listed securities are settled/paid for upon delivery using approved counterparties. The risk of default is considered minimal, as delivery of securities sold is only made once the Funds have received payment. Payment is made on a purchase once the securities have been delivered by the counterparty. The trade will fail if either party fails to meet its obligation.

Master Netting Arrangements Certain Funds may be subject to various netting arrangements ("Master Agreements") with selected counterparties. Master Agreements govern the terms of certain transactions, and reduce the counterparty risk associated with relevant transactions by specifying credit protection mechanisms and providing standardisation that improves legal certainty. Each type of Master Agreement governs certain types of transactions. Different types of transactions may be traded out of different legal entities or affiliates of a particular organisation, resulting in the need for multiple agreements with a single counterparty. As the Master Agreements are specific to unique operations of different asset types, they allow the Funds to close out and net its total exposure to a counterparty in the event of a default with respect to all the transactions governed under a single Master Agreement with a counterparty. For financial reporting purposes, the Statement of Assets and Liabilities generally presents derivative assets and liabilities on a gross basis, which reflects the full risks and exposures prior to netting.

Master Agreements can also help limit counterparty risk by specifying collateral posting arrangements at pre-arranged exposure levels. Under most Master Agreements, collateral is routinely transferred if the total net

exposure to certain transactions (net of existing collateral already in place) governed under the relevant Master Agreement with a counterparty in a given account exceeds a specified threshold, which typically ranges from zero to \$250,000 (or other applicable currency), depending on the counterparty and the type of Master Agreement. At the present time, U.S. Treasury Bills and U.S. dollar cash are generally the preferred forms of collateral, although other forms of highly rated and readily marketable securities are also permitted, depending on the Master Agreement or its collateral annex. Securities and cash pledged as collateral are reflected as assets on the Statement of Assets and Liabilities as either a component of Financial Assets at fair value through profit or loss (Transferable securities) or Deposits with counterparty (cash). Cash collateral received is not typically held in a segregated account and as such is reflected as a liability on the Statement of Assets and Liabilities as Deposits from counterparty. The fair value of any securities received as collateral is not reflected as a component of NAV. The Funds' overall exposure to counterparty risk can change substantially within a short period, as it is affected by each transaction subject to the relevant Master Agreement.

Master Repurchase Agreements and Global Master Repurchase Agreements (individually and collectively "Master Repo Agreements") govern repurchase, reverse repurchase, and sale-buyback transactions between the Funds and select counterparties. Master Repo Agreements maintain provisions for, among other things, initiation, income payments, events of default, and maintenance of collateral. The fair value of transactions under the Master Repo Agreement, collateral pledged or received, and the net exposure by counterparty as of financial year end are disclosed in the Notes to Schedule of Investments.

Master Securities Forward Transaction Agreements ("Master Forward Agreements") govern certain forward settling transactions, such as TBA securities, delayed-delivery or sale-buyback transactions by and between the Funds and select counterparties. The Master Forward Agreements maintain provisions for, among other things, initiation and confirmation, payment and transfer, events of default, termination, and maintenance of collateral. The fair value of forward settling transactions, collateral pledged or received, and the net exposure by counterparty as of financial year end is disclosed in the Notes to Schedule of Investments.

International Swaps and Derivatives Association, Inc. Master Agreements and Credit Support Annexes ("ISDA Master Agreements") govern bilateral OTC derivative transactions entered into by the Funds with select counterparties. ISDA Master Agreements maintain provisions for general obligations, representations, agreements, collateral and events of default or termination. Events of termination include conditions that may entitle counterparties to elect to terminate early and cause settlement of all outstanding transactions under the applicable ISDA Master Agreement. Any election to terminate early could be material to the financial statements. In limited circumstances, the ISDA Master Agreement may contain additional provisions that add counterparty protection beyond coverage of existing daily exposure if the counterparty has a decline in credit quality below a predefined level. These amounts, if any, may (or if required by law, will) be segregated with a third party depositary. The fair value of OTC financial derivative instruments, collateral received or pledged, and net exposure by counterparty as of financial year end are disclosed in the Notes to Schedule of Investments. The Investment Advisors conduct extensive research and analysis to identify and quantify credit risk within the Funds. Credit exposure within the Funds is reviewed frequently by the Investment Advisors to generate returns either through investments made or avoided. Securities are subject to varying degrees of credit risk, which are often reflected in credit ratings. The tables below summarise the credit rating composition for each of the Fund's Net Assets.

	PIMCO Asi	ia High Yield	Asia Strate	gic Interest		
		d Fund		Fund	PIMCO Balanced Inco	ome and Growth Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	39%	34%	73%	70%	85%	93%
Non-Investment Grade	61%	66%	27%	30%	15%	7%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
	PIMCO Capita	l Securities Fund	PIMCO Clima	te Bond Fund	Commodity Re	eal Return Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	79%	76%	95%	91%	99%	99%
Non-Investment Grade	21%	24%	5%	9%	1%	1%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
	PIMCO Credi	t Opportunities				
		d Fund		ncome Fund		uration Hedged Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade  Non-Investment Grade	70%	68%	75%	79%	73%	71%
Not Rated	30% 0%	32% 0%	25% 0%	21% 0%	27% 0%	29%
Not rated	100%	100%	100%	100%	100%	100%
	100 /6	100 /0	100 /0	100 /0	100 /0	100 /0
	Diversified Inc	come ESG Fund	Dynamic I	Bond Fund	Dynamic Mu	lti-Asset Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	67%	69%	86%	87%	99%	96%
Non-Investment Grade	33%	31%	14%	13%	1%	4%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
	Emerging Lo	cal Bond Fund	Emerging Local	Bond ESG Fund	Emerging Mar	kets Bond Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	78%	75%	85%	87%	69%	67%
Non-Investment Grade	22%	25%	15%	13%	31%	33%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
		Markets Bond		kets Corporate		rging Markets
		Fund		Fund		nities Fund
Investment Grade	31-Dec-2023 66%	31-Dec-2022 66%	31-Dec-2023 74%	31-Dec-2022 75%	31-Dec-2023 77%	31-Dec-2022 84%
Non-Investment Grade	34%	34%	26%	25%	23%	16%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
		kets Short-Term rency Fund	PIMCO ESG	Income Fund	Furo Ro	and Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	84%	83%	88%	88%	97%	97%
Non-Investment Grade	16%	17%	12%	12%	3%	3%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
					Firm Lan	- A
	Euro Cr	edit Fund	Euro Incom	e Bond Fund		g Average on Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	99%	97%	92%	82%	100%	100%
Non-Investment Grade	1%	3%	8%	18%	0%	0%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
			the second secon	ean High Yield		ean Short-Term
		t-Term Fund		Fund		nities Fund
Investment Grade	31-Dec-2023 100%	31-Dec-2022 97%	31-Dec-2023 47%	31-Dec-2022 44%	31-Dec-2023 97%	31-Dec-2022 95%
Non-Investment Grade	0%	3%	53%	56%	3%	5%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
		antage Fund		ond Fund		nd ESG Fund
lavoratora ant Cora da	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	94%	90%	97%	96%	98%	97%
Non-Investment Grade  Not Rated	6% 0%	10% 0%	3% 0%	4% 0%	2% 0%	3% 0%
NOT NATEU	100%	100%	100%	100%	100%	100%
	100 /8	100 /0	100 /0	100 /0	100 /0	100 /0

		le uce l	ci i lur i v	110 15 1		stment Grade
	31-Dec-2023	d Ex-US Fund 31-Dec-2022	31-Dec-2023	eld Bond Fund 31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	96%	93%	17%	22%	94%	90%
Non-Investment Grade	4%	7%	83%	78%	6%	10%
Not Rated	0%	0%	0%	0%	0%	0%
Not nated	100%	100%	100%	100%	100%	100%
		stment Grade SG Fund	Global Low D		Global Real	Return Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	97%	94%	100%	100%	99%	99%
Non-Investment Grade	3%	6%	0%	0%	1%	1%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
	Incom	o Eund	Incomo	Fund II	Inflation Mu	ulti Assat Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	86%	77%	82%	70%	96%	97%
Non-Investment Grade	14%	23%	18%	30%	4%	3%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
			ion Global			
	Low Average	Duration Fund	Investme Credit		Low Duration	n Income Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	97%	99%	96%	93%	89%	80%
Non-Investment Grade	3%	1%	4%	7%	11%	20%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
		pportunities Fund	Low Duration Oppo		Infrastruc	LP & Energy cture Fund
Investment Grade	31-Dec-2023 84%	31-Dec-2022 87%	31-Dec-2023 97%	31-Dec-2022 97%	31-Dec-2023 100%	31-Dec-2022 100%
Non-Investment Grade	16%	13%	3%	3%	0%	0%
Not Rated	0%	0%	0%	0%	0%	0%
- Not hated	100%	100%	100%	100%	100%	100%
		portunities Fund	StocksPLU			PLUS™ AR Fund
Investment Crade	31-Dec-2023 87%	31-Dec-2022 71%	31-Dec-2023 95%	31-Dec-2022	31-Dec-2023 95%	31-Dec-2022
Investment Grade Non-Investment Grade	13%	29%	5%	85% 15%	5%	94%
Not Rated	0%	0%	0%	0%	0%	6% 0%
Not Natcu	100%	100%	100%	100%	100%	100%
	10070	10070	10070	100 /0	10070	10070
	Stratogic I	ncome Fund	Total Return	Rond Fund		NDS Managed rategy Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	81%	76%	96%	96%	94%	95%
Non-Investment Grade	19%	24%	4%	4%	6%	5%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
	UK Cornora	te Bond Fund		m Corporate Fund	US High Yie	ld Bond Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	98%	98%	98%	97%	14%	20%
Non-Investment Grade	2%	2%	2%	3%	86%	80%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
		estment	UC Ch-→	Form Fund		
	31-Dec-2023	ate Bond Fund 31-Dec-2022	US Short- 31-Dec-2023	31-Dec-2022		
Investment Grade	96%	95%	100%	99%		
Non-Investment Grade	4%	5%	0%	1%		
Not Rated	0%	0%	0%	0%		
	100%	100%	100%	100%		

Substantially all of the Company's transferable securities as of 31 December 2023 and 31 December 2022 are held on a fiduciary basis by State Street Custodial Services (Ireland) Limited (the "Depositary"). These assets are held in segregated accounts of each Fund (in accordance with Central Bank UCITS Regulations), reducing the credit risk of holding the assets in safekeeping. The Company will however be exposed to the credit risk of a credit institution holding its deposits.

The long term credit rating of State Street Corporation, the Depositary's ultimate parent, as of 31 December 2023 was AA- (31 December 2022: AA-) as issued by Fitch rating agency.

# 17. TRANSACTIONS WITH CONNECTED PERSONS FOR THE **FUNDS DISTRIBUTED IN HONG KONG**

Connected Persons of the Manager, the Investment Advisors and/or Sub-Investment Advisors, the Depositary and the Directors of the Company are those as defined in the Code on Unit Trusts and Mutual Funds issued by the Securities and Futures Commission of Hong Kong (the "SFC Code"). All transactions entered into during the financial year between the Funds authorised by the SFC ("SFC-authorised Funds"), as outlined in the general characteristics section of the annual report, and the Manager, the Investment Advisors and/or Sub-Investment Advisors, the Depositary and the Directors of the Company and their respective Connected Persons were carried out in the ordinary course of business and on normal commercial terms.

Transactions executed through a broker who is a Connected Person of the Manager, the Investment Advisors and/or Sub-Investment Advisors, the Depositary and the Directors of the Company were as follows for the financial years ended 31 December 2023 and 31 December 2022:

	31-Dec-2023		31-Dec-2	.022
_Fund	Total Purchases and Sales ('000)	% of Total Purchases and Sales	Total Purchases and Sales ('000)	% of Total Purchases and Sales
PIMCO Asia High Yield Bond Fund	\$ 9,568,971	28.83	\$ 22,258,882	32.25
Asia Strategic Interest Bond Fund	468,546	16.12	730,951	15.06
PIMCO Balanced Income and Growth Fund	1,990,170	6.84	N/A	N/A
Commodity Real Return Fund	822,266	1.92	3,040,615	4.33
Diversified Income Fund	17,415,773	2.97	17,399,378	4.21
Emerging Local Bond Fund	1,941,990	2.19	1,659,744	2.12
Emerging Markets Bond Fund	1,720,658	4.79	3,169,131	7.60
Emerging Markets Short-Term Local Currency Fund	90,540	3.47	74,306	4.64
Global Bond Fund	10,278,565	1.54	9,557,901	1.81
Global High Yield Bond Fund	1,236,160	3.56	4,538,756	6.31
Global Investment Grade Credit Fund	7,383,647	2.15	3,450,967	2.04
Global Real Return Fund	11,655,391	10.87	1,300,718	1.03
Income Fund	269,554,565	8.92	349,874,783	11.02
Income Fund II	11,085	0.77	644	0.07
Low Average Duration Fund	8,790,073	18.73	2,519,168	3.60
Total Return Bond Fund	2,507,856	2.35	9,037,904	5.40
US High Yield Bond Fund	1,581,144	14.46	5,136,959	14.37

There was no commission charged on the transactions in the above table for the financial years ended 31 December 2023 and 31 December 2022.

Details of shares held in SFC-authorised Funds by Directors of the Company for the financial years ended 31 December 2023 and 31 December 2022 are disclosed in Note 14. Details of fees paid to Directors of the Company for the financial years ended 31 December 2023 and 31 December 2022 are disclosed in Note 13.

Details of the value of the outstanding shares owned by Connected Persons of the Manager, the Investment Advisors and/or Sub-Investment Advisors over 20% of Net Assets of SFC-authorised Funds as at 31 December 2023 and 31 December 2022 are disclosed in Note 14. Details of fees paid to the Manager, the Investment Advisors and/or Sub-Investment Advisors are disclosed in Note 13 and in the Statement of Operations.

Directors and Officers of the Depositary did not hold shares in any of the SFC-authorised Funds for the financial years ended 31 December 2023 and 31 December 2022. As disclosed in Note 13, the fees and expenses of the Depositary are paid by the Manager from the Management Fee, or by the

Investment Advisors. As disclosed in Note 4, all cash at bank balances of the SFC-authorised Funds are held either by State Street Bank and Trust Co., as agent for the Depositary, or directly with a sub-depositary. Interest may be earned or charged to the SFC-authorised Funds by the Depositary on these cash balances.

# 18. SHARE CAPITAL

# (a) Authorised Shares

The authorised share capital of the Company is €38,092 divided into 30,000 subscriber shares at €1.27 each and 500,000,000,000 participating shares at no par value initially designated as unclassified shares.

# (b) Subscriber Shares

All but seven of the original 30,000 subscriber shares have been redeemed. The subscriber shares do not form part of the NAV of the Company and are thus disclosed in the financial statements by way of this note only. In the opinion of the Board, this disclosure reflects the nature of the Company's business as an investment fund.

# (c) Redeemable Participating Shares

The issued participating shares capital is at all times equal to the NAV of the Funds. Redeemable participating shares are redeemable at the shareholders' option and are classified as financial liabilities. The movement in the number of participating shares for the financial years ending 31 December 2023 and 31 December 2022 are as follows (amounts are in thousands):

	As at 31-Dec-2023	As at 31-Dec-2022
		Yield Bond Fund
Institutional:		
Accumulation Issued	51,764	147,409
Issued from reinvestment		
of distributions	(61.500)	(00,000)
Redeemed during the year	(61,598) (9,834)	(90,909) 56,500
Income	(3,03 1)	30,300
Issued	6,997	2,322
Issued from reinvestment of distributions	22	26
Redeemed during the year	(3,978)	(14,441)
	3,041	(12,093)
Institutional AUD (Hedged): Income	24	26 622
Issued Issued from reinvestment	34	26,623
of distributions	361	1,749
Redeemed during the year	(28,747)	(1)
L district Length L D	(28,352)	28,371
Institutional CHF (Hedged): Accumulation Issued	33	56
Issued from reinvestment	33	30
of distributions	0	0
Redeemed during the year	(195)	(3,326)
Insome	(162)	(3,270)
Income Issued	24	64
Issued from reinvestment of distributions	0	0
Redeemed during the year	(43)	(374)
	(19)	(310)
Institutional EUR (Hedged): Accumulation	0.022	42,000
Issued Issued from reinvestment	8,032	42,800
of distributions	0	0
Redeemed during the year	(35,936)	(49,261)
	(27,904)	(6,461)
Income Issued	335	10,911
Issued from reinvestment of distributions	2	50
Redeemed during the year	(1,092)	(15,600)
	(755)	(4,639)
Institutional GBP (Hedged): Accumulation	166	042
Issued Issued from reinvestment	166	942
of distributions	0	0
Redeemed during the year	(317)	(1,102)
	(151)	(160)
Income Issued	1,026	1,996
Issued from reinvestment of distributions	0	1
Redeemed during the year	(1,274)	(5,990)
	(248)	(3,993)

	As at 31-Dec-2023 PIMCO Asia Hi	As at 31-Dec-2022 gh Yield Bond
	Fund (co	ntinued)
Institutional RMB (Hedged): Income	NI/A	0
Issued Issued from reinvestment	N/A	0
of distributions	N/A	0
Redeemed during the year	N/A	(1)
1 (1 (2 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	N/A	(1)
Institutional SGD (Hedged): Income		
Issued	930	52
Issued from reinvestment of distributions	1	1
Redeemed during the year	(25)	(9)
	906	44
Investor: Accumulation		
Issued	133	471
Issued from reinvestment of distributions	0	0
Redeemed during the year	(435)	(1,508)
	(302)	(1,037)
Income		
Issued	308	1,782
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,140)	(23,044)
	(2,832)	(21,262)
Investor AUD (Hedged):		
Income Issued	18	14
Issued from reinvestment of distributions	3	3
Redeemed during the year	0	(39)
	21	(22)
Investor EUR (Hedged): Income		
Issued	29	36
Issued from reinvestment of distributions	5	4
Redeemed during the year	0	(20)
	34	20
Investor RMB (Hedged): Income Issued	0	0
Issued from reinvestment	U	U
of distributions	2	1
Redeemed during the year	(158)	(94)
Investor CCD (Hedred)	(156)	(93)
Investor SGD (Hedged): Income		
Issued	56	94
Issued from reinvestment of distributions	0	0
Redeemed during the year	(180)	(256)
	(124)	(162)
Administrative: Income		
Issued	0	1,522
Issued from reinvestment of distributions	0	0
Redeemed during the year	(549)	(2,214)
	(549)	(692)
E Class:		
Accumulation Issued	454	2,822
Issued from reinvestment		
of distributions	(1.704)	(2.457)
Redeemed during the year	(1,704) (1,250)	(3,457)
	(1,230)	(033)

	As at 31-Dec-2023 As at 31-Dec-2022 PIMCO Asia High Yield Bond Fund (continued)	
Income Issued	1,462	1,198
Issued from reinvestment of distributions	81	74
Redeemed during the year	(2,236)	(4,616)
	(693)	(3,344)
E Class CHF (Hedged): Accumulation Issued	16	143
Issued from reinvestment of distributions	0	0
Redeemed during the year	(54)	(148)
	(38)	(5)
Income Issued	2	4
Issued from reinvestment		·
of distributions	0	0
Redeemed during the year	(5)	0 4
E Class EUR (Hedged): Accumulation		
Issued from reinvestment	432	1,933
of distributions	0	0
Redeemed during the year	(1,192)	(2,255)
Income	(760)	(322)
Issued Issued from reinvestment	449	384
of distributions	15	12
Redeemed during the year	(369)	(333)
E Class HKD (Unhedged):	95	63
Income Issued	23	408
Issued from reinvestment of distributions	4	3
Redeemed during the year	(112)	(30)
E Class SGD (Hedged):	(85)	381
Income		
Issued from reinvestment	289	283
of distributions	29	26
Redeemed during the year	(567) (249)	(1,065) (756)
H Institutional: Accumulation	(243)	(730)
Issued	0	152
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	0	152
Income Issued	0	0
Issued from reinvestment of distributions	6	5
Redeemed during the year	(34)	(6)
	(28)	(1)
M Retail: Income II	1.030	403
Issued from reinvestment	1,020	403
of distributions	32	27
Redeemed during the year	(690)	(477)
	362	(47)

M Retail HKD (Unhedged): Income II   Issued   400   339   Issued from reinvestment of distributions   3   2   Redeemed during the year   (385)   (842)   18   (501)   M Retail SGD (Hedged): Income II   Issued   43   43   43   Issued from reinvestment of distributions   20   16   Redeemed during the year   (206)   (89)   (143)   (30)   (30)		As at 31-Dec-2023 As at 31-Dec-2022 PIMCO Asia High Yield Bond Fund (continued)	
Institutional:	M Retail HKD (Unhedged):	ruilu (coi	itilided)
Saued from reinvestment of distributions   3   2   2   2   2   2   2   2   2   2	Income II	400	220
of distributions         3         2           Redeemed during the year         (385)         (842)           18         (501)           MR Retail SGD (Hedged): Income II Issued         43         43           Issued from reinvestment of distributions         20         16           Redeemed during the year         (206)         (89)           Z Class:		400	339
M Retail SGD (Hedged):		3	2
M Retail SGD (Hedged):	Redeemed during the year		
Income   I   Issued from reinvestment of distributions   20   16   Redeemed during the year   (206)   (88)   (143)   (30)   (143)   (30)   (143)   (30)   (143)   (30)   (143)   (30)   (143)   (30)   (143)   (30)   (143)   (30)   (143)   (30)   (143)   (30)   (143)   (30)   (143)   (30)   (143)   (30)   (143)   (30)   (143)   (143)   (30)   (143)   (143)   (30)   (143)   (143)   (30)   (143)   (144)	M Datail CCD (Hadrad)	18	(501)
Same from reinvestment of distributions   20   16   Redeemed during the year   (206) (89)   (143) (30)   (143) (30)   (143) (30)   (143) (30)   (143) (30)   (143) (30)   (143) (30)   (143) (30)   (143) (30)   (143) (30)   (143) (30)   (143) (30)   (143)   (143) (30)   (143)   (144)	Income II	42	42
of distributions         20         16           Redeemed during the year         (206)         (89)           (143)         (30)           Z Class:		43	43
Z Class:		20	16
Z Class:	Redeemed during the year		
Accumulation   Issued   0		(143)	(30)
of distributions         0         0           Redeemed during the year         (4,959)         (4,918)           (4,959)         (3,296)           Asia Strategic Interest Bond Fund           Institutional:	Accumulation	0	1,622
Redeemed during the year   (4,959) (3,296)   (3,296)   (4,959) (3,296)   (4,959) (3,296)   (4,959) (3,296)   (4,959) (3,296)   (4,959) (3,296)   (4,959) (3,296)   (4,959) (3,296)   (4,959) (3,296)   (4,959) (3,296)   (4,959) (3,296)   (4,959) (3,296)   (4,959) (3,296)   (4,959) (3,296)   (4,959) (3,296)   (4,959)		0	0
Mais Strategic Interest Bond Fund   Institutional:			
Institutional:			
Institutional:		Asia Strategic Int	erest Rond Fund
Issued from reinvestment of distributions         6         N/A           Redeemed during the year         0         N/A           Income         6         N/A           Income         6,874         6,037           Issued from reinvestment of distributions         129         90           Redeemed during the year         (9,473)         (6,309)           Redeemed during the year         1         N/A           Institutional EUR (Hedged): Accumulation         1         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Income         1         N/A           Issued from reinvestment of distributions         0         0           Redeemed during the year         (13,619)         (2,641)           Income         1         1           Institutional GBP (Hedged): Income         1         1           Issued from reinvestment of distributions         1         1           Redeemed during the year         (2)         0           Income         1         1           Income         1         1           Income         1         2	Institutional:	Asia Strategie inc	erest bond rund
Sasued from reinvestment of distributions		6	A1/A
of distributions         0         N/A           Redeemed during the year         0         N/A           Income         6         N/A           Issued         6,874         6,037           Issued from reinvestment of distributions         129         90           Redeemed during the year         (9,473)         (6,309)           Redeemed during the year         (2,470)         (182)           Institutional EUR (Hedged): Accumulation Issued         1         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Income         2,569         4,068           Issued from reinvestment of distributions         0         0           Redeemed during the year         (13,619)         (2,641)           Income         1         1           Issued from reinvestment of distributions         1         1           Redeemed during the year         (2)         0           Income         18         7           Institutional SGD (Hedged): Income         1         1           Issued from reinvestment of distributions         0         0           Redeemed during the year <td< td=""><td></td><td>6</td><td>N/A</td></td<>		6	N/A
Saued   Saue		0	N/A
Income   Issued	Redeemed during the year		
Issued         6,874         6,037           Issued from reinvestment of distributions         129         90           Redeemed during the year         (9,473)         (6,309)           (2,470)         (182)           Institutional EUR (Hedged):		6	N/A
of distributions         129         90           Redeemed during the year         (9,473)         (6,309)           (2,470)         (182)           Institutional EUR (Hedged):		6,874	6,037
(2,470) (182)   Institutional EUR (Hedged): Accumulation   Issued		129	90
Institutional EUR (Hedged): Accumulation Issued 1 1 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A  Income Issued 2,569 4,068 Issued from reinvestment of distributions 0 0 Redeemed during the year (13,619) (2,641) (11,050) 1,427 Institutional GBP (Hedged): Income Issued 19 6 Issued from reinvestment of distributions 1 1 1 Redeemed during the year (2) 0 Institutional SGD (Hedged): Income Issued 1,481 2 Issued from reinvestment of distributions 0 0 Redeemed during the year (14) (101)	Redeemed during the year	(9,473)	(6,309)
Accumulation Issued 1 1 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A  Income Issued 2,569 4,068 Issued from reinvestment of distributions 0 0 Redeemed during the year (13,619) (2,641)  Institutional GBP (Hedged): Income Issued 19 6 Issued from reinvestment of distributions 1 1 1 Redeemed during the year (2) 0 Institutional SGD (Hedged): Income Issued 1,481 2 Issued from reinvestment of distributions 0 0 Redeemed during the year (1,481 2 Issued from reinvestment of distributions 0 0 Redeemed during the year (1,4) (101)		(2,470)	(182)
Issued         1         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Income         1         N/A           Income         2,569         4,068           Issued from reinvestment of distributions         0         0           Redeemed during the year         (13,619)         (2,641)           Income         (11,050)         1,427           Institutional GBP (Hedged): Income         19         6           Issued from reinvestment of distributions         1         1         1           Redeemed during the year         (2)         0         0           Income         18         7           Institutional SGD (Hedged): Income         1,481         2           Issued from reinvestment of distributions         0         0           Redeemed during the year         0         0			
of distributions         0         N/A           Redeemed during the year         0         N/A           1         0           1         0           1         1           1         1           1         1           1         1           1         1           1         1           1         1           1         1           1         1           1         1           1         1           1         1           2         0           0         0           1         2           1         1           1         1           1         1           1         1           1         1           1         1           2         0		1	N/A
Redeemed during the year         0         N/A           Income         1         N/A           Issued         2,569         4,068           Issued from reinvestment of distributions         0         0           Redeemed during the year         (13,619)         (2,641)           (11,050)         1,427           Institutional GBP (Hedged): Income         19         6           Issued from reinvestment of distributions         1         1         1           Redeemed during the year         (2)         0         0           Income Issued         1,481         2         2           Issued from reinvestment of distributions         0         0         0           Redeemed during the year         (14)         (101)		0	N/Δ
Income   Issued   2,569   4,068   Issued from reinvestment of distributions   0   0   0   0   0   0   0   0   0			
Issued         2,569         4,068           Issued from reinvestment of distributions         0         0           Redeemed during the year         (13,619)         (2,641)           (11,050)         1,427           Institutional GBP (Hedged): Income         19         6           Issued from reinvestment of distributions         1         1           Redeemed during the year         (2)         0           Institutional SGD (Hedged): Income         1,481         2           Issued from reinvestment of distributions         0         0           Redeemed during the year         (14)         (101)		1	N/A
of distributions         0         0           Redeemed during the year         (13,619)         (2,641)           (11,050)         1,427           Institutional GBP (Hedged): Income Issued         19         6           Issued from reinvestment of distributions         1         1           Redeemed during the year         (2)         0           Institutional SGD (Hedged): Income Issued         1,481         2           Issued from reinvestment of distributions         0         0           Redeemed during the year         (14)         (101)		2,569	4,068
Redeemed during the year         (13,619)         (2,641)           Institutional GBP (Hedged): Income Issued         19         6           Issued from reinvestment of distributions         1         1           Redeemed during the year         (2)         0           Institutional SGD (Hedged): Income Issued         1,481         2           Issued from reinvestment of distributions         0         0           Redeemed during the year         (14)         (101)		0	0
(11,050)   1,427			
Income   Issued   19			
Issued         19         6           Issued from reinvestment of distributions         1         1           Redeemed during the year         (2)         0           18         7           Institutional SGD (Hedged): Income Issued         1,481         2           Issued from reinvestment of distributions         0         0           Redeemed during the year         (14)         (101)			
Issued from reinvestment of distributions         1         1           Redeemed during the year         (2)         0           18         7           Institutional SGD (Hedged): Income         1,481         2           Issued from reinvestment of distributions         0         0           Redeemed during the year         (14)         (101)		19	6
Redeemed during the year         (2)         0           18         7           Institutional SGD (Hedged): Income Issued           Issued         1,481         2           Issued from reinvestment of distributions         0         0           Redeemed during the year         (14)         (101)	Issued from reinvestment		
187Institutional SGD (Hedged): Income Issued1,4812Issued from reinvestment of distributions00Redeemed during the year(14)(101)			
Institutional SGD (Hedged): Income Issued 1,481 2 Issued from reinvestment of distributions 0 0 Redeemed during the year (14) (101)	neucemen numing the year		
Income Issued 1,481 2 Issued from reinvestment of distributions 0 0 Redeemed during the year (14) (101)	Institutional SGD (Hedged):		
Issued from reinvestment of distributions 0 0 Redeemed during the year (14) (101)	Income	1 //01	2
of distributions 0 0  Redeemed during the year (14) (101)		1,481	2
			0
1,467 (99)	Redeemed during the year		
		1,46/	(99)

Investor:			As at 31-Dec-2023 As at 31-Dec-2022 Asia Strategic Interest Bond Fund (continued)	
Issued         26         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Income         26         N/A           Income         1         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Investor EUR (Hedged):	Investor:	r una (con	illiaeu)	
Issued from reinvestment of distributions   0   N/A		26	NI/A	
Redeemed during the year		20	IVA	
Sued   1				
Income	Redeemed during the year			
Issued from reinvestment of distributions	Income	20	IWA	
of distributions         0         N/A           Redeemed during the year         0         N/A           Investor EUR (Hedged): Accumulation Issued         1         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Income Issued         1         N/A           Issued from reinvestment of distributions         0         N/A           Income Issued         1         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Issued from reinvestment of distributions         0         0           Redeemed during the year         (138)         (4)           Income Issued         446         1,119           Issued from reinvestment of distributions         1         3           Redeemed during the year         (1,386)         (687)           E Class EUR (Hedged): Accumulation         85         217           Issued from reinvestment of distributions         0         0           Redeemed during the year         (57)         (69)           E Class EUR (Unhedged): Income Issued         45         146 <tr< td=""><td></td><td> 1</td><td>N/A</td></tr<>		1	N/A	
Investor EUR (Hedged):   Accumulation   Issued   Investor EUR (Hedged):   Accumulation   Income   In		0	N/A	
Investor EUR (Hedged):	Redeemed during the year			
Accumulation   Susued from reinvestment of distributions   O		1	N/A	
of distributions         0         N/A           Redeemed during the year         0         N/A           Income         1         N/A           Issued         1         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           E Class:	Accumulation	1	N/A	
Redeemed during the year         0         N/A           Income         1         N/A           Issued         1         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           E Class:			N1/4	
Income				
Issued         1         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           E Class:	neacemed during the year	_		
of distributions         0         N/A           Redeemed during the year         0         N/A           E Class: Accumulation Issued         321         97           Issued from reinvestment of distributions         0         0           Redeemed during the year         (138)         (4)           Income         183         93           Income         85         217           Issued from reinvestment of distributions         0         0           Redeemed during the year         (57)         (69)           E Class EUR (Unhedged): Accumulation         0         0           Issued from reinvestment of distributions         0         0           Redeemed during the year		1	N/A	
Redeemed during the year         0         N/A           E Class: Accumulation Issued         321         97           Issued from reinvestment of distributions         0         0           Redeemed during the year         (138)         (4)           Income Issued         446         1,119           Issued from reinvestment of distributions         1         3           Redeemed during the year         (1,386)         (687)           E Class EUR (Hedged): Accumulation Issued         85         217           Issued from reinvestment of distributions         0         0           Redeemed during the year         (57)         (69)           E Class EUR (Unhedged): Accumulation Issued         45         146           Issued from reinvestment of distributions         0         0           Redeemed during the year         (270)         (349)           E Class HKD (Unhedged): Income Issued         0         0           Issued from reinvestment of distributions         10         5           Redeemed during the year         0         0           Issued from reinvestment of distributions         10         5           Redeemed during the year         0         0           E Class SGD		0	NI/A	
1 N/A				
Saued   Saue		_		
Ssued from reinvestment of distributions   0	Accumulation			
of distributions         0         0           Redeemed during the year         (138)         (4)           183         93           Income         183         93           Income         446         1,119           Issued from reinvestment of distributions         1         3           Redeemed during the year         (1,386)         (687)           E Class EUR (Hedged): Accumulation Issued         85         217           Issued from reinvestment of distributions         0         0           Redeemed during the year         (57)         (69)           E Class EUR (Unhedged): Accumulation Issued         45         146           Issued from reinvestment of distributions         0         0         0           Redeemed during the year         (270)         (349)         (225)         (203)           E Class HKD (Unhedged): Income Issued         0		321	9/	
183   93     Income		0	0	
Income   Issued	Redeemed during the year		. ,	
Issued         446         1,119           Issued from reinvestment of distributions         1         3           Redeemed during the year         (1,386)         (687)           (939)         435           E Class EUR (Hedged):	Incomo	183	93	
of distributions         1         3           Redeemed during the year         (1,386)         (687)           E Class EUR (Hedged):		446	1,119	
(939)       435         E Class EUR (Hedged):			3	
E Class EUR (Hedged):	Redeemed during the year			
Accumulation         85         217           Issued from reinvestment of distributions         0         0           Redeemed during the year         (57)         (69)           E Class EUR (Unhedged):         28         148           E Class EUR (Unhedged):         45         146           Issued from reinvestment of distributions         0         0           Redeemed during the year         (270)         (349)           E Class HKD (Unhedged):         (225)         (203)           Income         0         0           Issued from reinvestment of distributions         10         5           Redeemed during the year         0         0           E Class SGD (Hedged):         10         5           Income         397         0           Issued from reinvestment of distributions         5         1           Redeemed during the year         (20)         0	F Class FUR (Hedged):	(939)	433	
Issued from reinvestment of distributions         0         0           Redeemed during the year         (57)         (69)           28         148           E Class EUR (Unhedged):	Accumulation	0.5	247	
of distributions         0         0           Redeemed during the year         (57)         (69)           28         148           E Class EUR (Unhedged):		85	217	
E Class EUR (Unhedged):   Accumulation     Issued		0	0	
E Class EUR (Unhedged):	Redeemed during the year			
Issued         45         146           Issued from reinvestment of distributions         0         0           Redeemed during the year         (270)         (349)           (225)         (203)           E Class HKD (Unhedged): Income Issued         0         0           Issued from reinvestment of distributions         10         5           Redeemed during the year         0         0           E Class SGD (Hedged): Income Issued         397         0           Issued from reinvestment of distributions         5         1           Redeemed during the year         (20)         0		28	148	
of distributions         0         0           Redeemed during the year         (270)         (349)           (225)         (203)           E Class HKD (Unhedged): Income Issued         0         0           Issued from reinvestment of distributions         10         5           Redeemed during the year         0         0           E Class SGD (Hedged): Income Issued         397         0           Issued from reinvestment of distributions         5         1           Redeemed during the year         (20)         0		45	146	
Redeemed during the year         (270)         (349)           (225)         (203)           E Class HKD (Unhedged): Income Issued         0         0           Issued from reinvestment of distributions         10         5           Redeemed during the year         0         0           E Class SGD (Hedged): Income Issued         397         0           Issued from reinvestment of distributions         5         1           Redeemed during the year         (20)         0		0	0	
(225) (203)   E Class HKD (Unhedged):				
E Class HKD (Unhedged):				
Issued         0         0           Issued from reinvestment of distributions         10         5           Redeemed during the year         0         0           E Class SGD (Hedged): Income Issued         397         0           Issued from reinvestment of distributions         5         1           Redeemed during the year         (20)         0				
Issued from reinvestment of distributions         10         5           Redeemed during the year         0         0           E Class SGD (Hedged): Income Issued         397         0           Issued from reinvestment of distributions         5         1           Redeemed during the year         (20)         0		0	0	
E Class SGD (Hedged): Income Issued 397 0 Issued from reinvestment of distributions 5 1 Redeemed during the year (20) 0	Issued from reinvestment			
E Class SGD (Hedged): Income Issued 397 0 Issued from reinvestment of distributions 5 1 Redeemed during the year (20) 0	Redeemed during the year			
Income Issued 397 0 Issued from reinvestment of distributions 5 1 Redeemed during the year (20) 0	C Closs CCD (U-dd)	10	5	
Issued3970Issued from reinvestment of distributions51Redeemed during the year(20)0				
of distributions 5 1 Redeemed during the year (20) 0	Issued	397	0	
Redeemed during the year (20) 0		5	1	
382				
		382	1	

		As at 31-Dec-2023 As at 31-Dec-2022 Asia Strategic Interest Bond Fund (continued)	
M Retail HKD (Unhedged):		<u> </u>	
Income	20	66	
Issued from reinvestment	38	66	
of distributions	0	0	
Redeemed during the year	(382)	(432)	
	(344)	(366)	
Z Class: Accumulation			
Issued	0	0	
Issued from reinvestment			
of distributions	0	0	
Redeemed during the year	(3,548)	(609)	
	(3,548)	(609)	
	PIMCO Balance Growtl		
Institutional:			
Accumulation	10	40	
Issued from reinvestment	13	49	
of distributions	0	0	
Redeemed during the year	(126)	(94)	
	(113)	(45)	
Institutional EUR (Hedged): Accumulation			
Issued	674	3,042	
Issued from reinvestment		.,.	
of distributions	0	0	
Redeemed during the year	(4,550)	(7,884)	
Institutional CDD (Hadrad)	(3,876)	(4,842)	
Institutional GBP (Hedged): Income			
Issued	35	10	
Issued from reinvestment	0	٥	
of distributions  Redeemed during the year	(321)	(24)	
nedecined during the year	(286)	(14)	
Institutional RMB (Hedged):	• •	, ,	
Accumulation	72	NI/A	
Issued from reinvestment	73	N/A	
of distributions	0	N/A	
Redeemed during the year	0	N/A	
	73	N/A	
Income	1	N1/A	
Issued from reinvestment	1	N/A	
of distributions	0	N/A	
Redeemed during the year	0	N/A	
	1	N/A	
Institutional RMB (Unhedged): Accumulation			
Issued	1	N/A	
Issued from reinvestment			
of distributions	0	N/A	
Redeemed during the year	01	N/A	
Income		N/A	
Issued	1	N/A	
Issued from reinvestment			
of distributions	0	N/A	
Redeemed during the year	01	N/A	
	I	N/A	

	As at 31-Dec-2023 PIMCO Balance Growth Fund	d Income and
Investor: Accumulation		
Issued Issued from reinvestment	0	135
of distributions	0	0
Redeemed during the year	(9)	(2)
E Class:	(9)	133
Accumulation Issued	143	254
Issued from reinvestment of distributions	0	0
Redeemed during the year	(399)	(278)
	(256)	(24)
Income Issued	120	520
Issued from reinvestment of distributions	1	1
Redeemed during the year	(267)	(245)
	(146)	276
E Class EUR (Hedged): Accumulation Issued	4,389	5,168
Issued from reinvestment of distributions		
Redeemed during the year	(4,614)	(3,215)
	(225)	1,953
Income Issued	1,008	1,520
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,471)	(1,000)
	(463)	520
H Institutional: Accumulation		
Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	0	1
Income Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	0	1
M Retail: Accumulation Issued	1	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
	1	N/A
Income Issued	1	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
Income II	1	N/A
Issued from reinvestment	1	N/A
of distributions	0	N/A
Redeemed during the year	0	N/A N/A
		IV/A

M Retail HKD (Unhedged):   Accumulation		As at 31-Dec-2023	As at 31-Dec-2023 As at 31-Dec-2022	
M Retail HKD (Unhedged):				
Issued         8         N/A           Issued from reinvestment of distributions         0         N/A           redeemed during the year         0         N/A           Income         8         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Redeemed during the year         0         N/A           Income II         8         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Redeemed during the year         0         N/A           M Retail SGD (Hedged): Accumulation         3         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Redeemed during the year         0         N/A           Income         1         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Redeemed during the year         0         N/A           Issued from reinvestment of distributions         0	M Retail HKD (Unhedged):	Growth Fund	(continued)	
Sesued from reinvestment of distributions   0   N/A		Q	N/Δ	
Redeemed during the year		0	IVA	
Income   I				
Income   Issued   S	Redeemed during the year	_		
Sesued from reinvestment of distributions   0	Income	O	IVA	
Of distributions   Q	Issued	8	N/A	
Redeemed during the year   0		0	Ν/Δ	
Income   I   Issued				
Issued         8         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           M Retail SGD (Hedged): Accumulation         8         N/A           Issued from reinvestment of distributions         0         N/A           Issued from reinvestment of distributions         0         N/A           Income         137         N/A           Issued from reinvestment of distributions         0         N/A           Income II Issued         1         N/A           Income II Issued         1         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Issued from reinvestment of distributions         0         0           Redeemed during the year         (4,471)         (711)           Issued from reinvestment of distributions         0         0           Redeemed during the year         (4,471)         (711)           Income Issued         24,877         26,728 <t< td=""><td></td><td>8</td><td>N/A</td></t<>		8	N/A	
Issued from reinvestment of distributions   0		0	NI/A	
of distributions         0         N/A           Redeemed during the year         0         N/A           8         N/A           M Retail SGD (Hedged):             Accumulation             Issued             Issued from reinvestment             of distributions         0         N/A           Redeemed during the year         0         N/A           Income             Issued from reinvestment             of distributions         0         N/A           Issued from reinvestment              of distributions         0         N/A           Redeemed during the year         0         N/A           Income II             Issued from reinvestment             of distributions         0         N/A           Redeemed during the year         0         N/A           2 Class:             Accumulation             Issued from reinvestment             of distributions         0         N/A           Redeemed during the year         0         0         0           Institutional:              Accumulation             Issued from reinvestment              of distributions         0         0         0           Redeemed during the year         24,877         26,728         1           Issued from reinvestment             of distributions         0         0         0           Redeemed during the year         (34,467)			IV/A	
M Retail SGD (Hedged):		0	N/A	
M Retail SGD (Hedged):   Accumulation   Issued from reinvestment of distributions   0	Redeemed during the year	_	·	
Accumulation   Issued from reinvestment of distributions   0	M Potail SCD (Hadgad):	8	N/A	
Issued from reinvestment of distributions   0	Accumulation			
of distributions         0         N/A           Redeemed during the year         0         N/A           Income         137         N/A           Issued         1         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Income II         Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Accumulation Issued         496         0           Issued from reinvestment of distributions         0         0           Redeemed during the year         (4,471)         (711)           Institutional:	135464	137	N/A	
137   N/A     Income   Issued   1		0	N/A	
Income   Issued   1	Redeemed during the year	0	N/A	
Issued from reinvestment of distributions         1         N/A           Redeemed during the year         0         N/A           Redeemed during the year         0         N/A           Income II         Issued         1         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Z Class:		137	N/A	
Issued from reinvestment of distributions   0		1	Ν/Δ	
Redeemed during the year   0			14/7 (	
1 N/A				
Income   I   Issued	Redeemed during the year	_	·	
Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Z Class:	Income II	'	IV/A	
of distributions         0         N/A           Redeemed during the year         0         N/A           1         N/A           2 Class:		1	N/A	
Redeemed during the year         0         N/A           Z Class:		0	NI/A	
1 N/A     Z Class:				
Accumulation   Issued   A96   O		1	N/A	
Issued         496         0           Issued from reinvestment of distributions         0         0           Redeemed during the year         (4,471)         (711)           PIMCO Capital Securities Fund           Institutional:         Accumulation           Issued         24,877         26,728           Issued from reinvestment of distributions         0         0           Redeemed during the year         (34,467)         (61,431)           (9,590)         (34,703)           Income         5,121         7,801           Issued from reinvestment of distributions         16         18           Redeemed during the year         (25,954)         (30,396)           (20,817)         (22,577)           Income         Income         N/A         0           Issued from reinvestment of distributions         N/A         0           Redeemed during the year         N/A         0				
Same and From reinvestment of distributions	_	496	0	
Redeemed during the year	Issued from reinvestment			
(3,975) (711)				
PIMCO Capital Securities Fund	Redeemed during the year			
Institutional: Accumulation   Issued   24,877   26,728   Issued from reinvestment of distributions   0   0   0   0   0   0   0   0   0		(5,515)	(711)	
Accumulation Issued 24,877 26,728  Issued from reinvestment of distributions 0 0 0  Redeemed during the year (34,467) (61,431)  Income Issued 5,121 7,801  Issued from reinvestment of distributions 16 18  Redeemed during the year (25,954) (30,396)  (20,817) (22,577)  Institutional AUD (Hedged): Income Issued N/A 0  Issued from reinvestment of distributions N/A 0  Redeemed during the year N/A (1)		PIMCO Capital S	Securities Fund	
Issued         24,877         26,728           Issued from reinvestment of distributions         0         0           Redeemed during the year         (34,467)         (61,431)           Income         (9,590)         (34,703)           Issued         5,121         7,801           Issued from reinvestment of distributions         16         18           Redeemed during the year         (25,954)         (30,396)           (20,817)         (22,577)           Institutional AUD (Hedged): Income         N/A         0           Issued from reinvestment of distributions         N/A         0           Redeemed during the year         N/A         (1)				
of distributions         0         0           Redeemed during the year         (34,467)         (61,431)           (9,590)         (34,703)           Income         5,121         7,801           Issued from reinvestment of distributions         16         18           Redeemed during the year         (25,954)         (30,396)           (20,817)         (22,577)           Institutional AUD (Hedged): Income         N/A         0           Issued from reinvestment of distributions         N/A         0           Redeemed during the year         N/A         (1)		24,877	26,728	
Redeemed during the year         (34,467)         (61,431)           Income         (9,590)         (34,703)           Issued         5,121         7,801           Issued from reinvestment of distributions         16         18           Redeemed during the year         (25,954)         (30,396)           (20,817)         (22,577)           Institutional AUD (Hedged): Income         N/A         0           Issued from reinvestment of distributions         N/A         0           Redeemed during the year         N/A         (1)		0	0	
1				
Income   Issued	neacemed during the year			
Issued from reinvestment of distributions     16     18       Redeemed during the year     (25,954)     (30,396)       (20,817)     (22,577)       Institutional AUD (Hedged): Income     N/A     0       Issued from reinvestment of distributions     N/A     0       Redeemed during the year     N/A     (1)				
of distributions         16         18           Redeemed during the year         (25,954)         (30,396)           (20,817)         (22,577)           Institutional AUD (Hedged): Income Issued         N/A         0           Issued from reinvestment of distributions         N/A         0           Redeemed during the year         N/A         (1)		5,121	7,801	
(20,817) (22,577)   Institutional AUD (Hedged):		16	18	
Institutional AUD (Hedged): Income Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1)	Redeemed during the year			
Income Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1)	Institutional AUD /II- I	(20,817)	(22,577)	
Issued     N/A     0       Issued from reinvestment of distributions     N/A     0       Redeemed during the year     N/A     (1)				
of distributions N/A 0 Redeemed during the year N/A (1)	Issued	N/A	0	
Redeemed during the year N/A (1)		N/A	0	
<b>3</b> ,				
	,	N/A		

		As at 31-Dec-2022  PIMCO Capital Securities Fund (continued)	
Institutional BRL (Hedged): Accumulation			
Issued	353	626	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(2,121)	(3,441)	
	(1,768)	(2,815)	
Institutional CHF (Hedged): Accumulation			
Issued	292	862	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(1,444)	(4,292)	
	(1,152)	(3,430)	
Institutional EUR (Hedged): Accumulation			
Issued	30,167	40,278	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(48, 188)	(71,053)	
	(18,021)	(30,775)	
Income Issued	11,212	796	
Issued from reinvestment of distributions	35	20	
Redeemed during the year	(11,801)	(2,261)	
	(554)	(1,445)	
Income II Issued	395	134	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(3,687)	(489)	
Nedeeliled dufflig tile year	(3,292)	(355)	
Institutional GBP (Hedged):	(3,232)	(333)	
Accumulation Issued	2,079	743	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(1,478)	(921)	
	601	(178)	
Income Issued	1,424	1,859	
Issued from reinvestment			
of distributions	(4.075)	6	
Redeemed during the year	(1,875)	(3,868)	
Institutional RMB (Hedged):	(450)	(2,003)	
Income Issued	N/A	0	
Issued from reinvestment	N1/A	0	
of distributions  Redeemed during the year	N/A	0 (1)	
Neueemen during the year	N/A N/A	(1) (1)	
Institutional SGD (Hedged):			
Income Issued	283	17	
Issued from reinvestment			
of distributions	5 (14)	0	
Redeemed during the year	(14) 274	0 17	
Investor:	217	17	
Accumulation Issued	2,959	1,648	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(5,986)	(8,354)	
	(3,027)	(6,706)	
	(5,021)	(0,700)	

	As at 31-Dec-2023 As at 31-Dec-2022 PIMCO Capital Securities Fund (continued)	
Income Issued	728	1,282
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,190)	(15,075)
<u> </u>	(2,462)	(13,793)
Investor AUD (Hedged): Income Issued	193	1,565
Issued from reinvestment of distributions	0	0
Redeemed during the year	(62)	(2,624)
	131	(1,059)
Investor CAD (Hedged): Income Issued	8	0
Issued from reinvestment	2	
of distributions	2	1 0
Redeemed during the year	10	1
Investor EUR (Hedged): Accumulation Issued	195	397
Issued from reinvestment	0	٥
of distributions  Redeemed during the year	(310)	(2,020)
nedectified during the year	(115)	(1,623)
Investor GBP (Hedged): Income Issued	74	61
Issued from reinvestment		
of distributions  Redeemed during the year	(50)	(86)
Redeemed during the year	24	(25)
Investor RMB (Hedged): Income Issued	0	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	(313)	(17)
	(313)	(17)
Investor SGD (Hedged): Income Issued	154	320
Issued from reinvestment of distributions	0	0
Redeemed during the year	(367)	(174)
	(213)	146
Administrative: Accumulation Issued	1,131	2,926
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,771)	(2,384)
	(640)	542
Income	465	527
Issued from reinvestment	465	527
of distributions	20	(2.116)
Redeemed during the year	(2,421) (1,936)	(2,116) (1,576)
Income II	(.,550)	(.,570)
Issued from reinvestment	0	1
of distributions	0	0
Redeemed during the year	0	0
	0	1

	As at 31-Dec-2023 As at 31-Dec-2022 PIMCO Capital Securities	
		ontinued)
Administrative EUR (Hedged): Accumulation	270	<b>C2</b>
Issued from reinvestment	278	62
of distributions	0	0
Redeemed during the year	(467) (189)	(243)
Administrative SGD (Hedged):	(103)	(101)
Income II Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	0	1
E Class: Accumulation		
Issued	3,758	4,440
Issued from reinvestment of distributions	0	0
Redeemed during the year	(8,866)	(7,660)
	(5,108)	(3,220)
Income Issued	1,004	1,173
Issued from reinvestment of distributions	11	15
Redeemed during the year	(1,671)	(3,171)
	(656)	(1,983)
E Class CHF (Hedged): Accumulation Issued	58	100
Issued from reinvestment	36	100
of distributions	0	0
Redeemed during the year	(324)	(247) (147)
E Class EUR (Hedged):	(===)	(****)
Accumulation Issued	8,103	4,671
Issued from reinvestment of distributions	0	0
Redeemed during the year	(9,010)	(6,757)
	(907)	(2,086)
Income Issued	1,322	1,329
Issued from reinvestment of distributions	1	2
Redeemed during the year	(1,352)	(1,068)
	(29)	263
M Retail: Income II		
Issued from reinvestment	3,457	6,498
of distributions	38	43
Redeemed during the year	(5,448)	(10,686)
M Retail HKD (Unhedged):	(1,953)	(4,145)
Income	•	
Issued from reinvestment	0	0
of distributions	0	0
Redeemed during the year	(45) (45)	(1,913) (1,913)
M Retail SGD (Hedged):	(43)	(1,313)
Income II Issued	2,605	2,290
Issued from reinvestment		
of distributions	(2.842)	(4,641)
Redeemed during the year	(2,843)	(4,041)

	As at 31-Dec-2023 As at 31-Dec-2022 PIMCO Capital Securities Fund (continued)	
R Class:		
Income Issued	108	64
Issued from reinvestment of distributions	0	0
Redeemed during the year	(120)	(89)
redeemed daring the year	(12)	(25)
R Class EUR (Hedged): Income Issued	13	23
Issued from reinvestment	0	0
of distributions  Redeemed during the year	(196)	(811)
nedeemed during the year	(183)	(788)
R Class GBP (Hedged): Income Issued	20	29
Issued from reinvestment	20	23
of distributions	0	2
Redeemed during the year	(56)	(280)
T Class:	(36)	(249)
Income Issued	47	199
Issued from reinvestment		
of distributions  Redeemed during the year	(107)	(333)
nedeemed during the year	(52)	(127)
T Class EUR (Hedged): Accumulation	(/	(121)
Issued	736	641
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,236)	(1,335)
Z Class:	(500)	(694)
Income Issued	2,213	95
Issued from reinvestment of distributions	462	463
Redeemed during the year	(3,323)	(3,061)
	(648)	(2,503)
Z Class AUD (Hedged): Income Issued	1,524	1,779
Issued from reinvestment	1,321	1,773
of distributions	485	578
Redeemed during the year	(4,634)	(2,578)
	(2,625)	(221)
	PIMCO Climat	e Bond Fund
Institutional: Accumulation		
Issued	1,358	1,367
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,715)	(359)
	(357)	1,008
Institutional AUD (Hedged): Income Issued	245	N/A
Issued from reinvestment	243	IW/A
of distributions	1 (20)	N/A
Redeemed during the year	(30) 216	N/A N/A
	210	IV/A

	As at 31-Dec-2023 As at 31-Dec-2022 PIMCO Climate Bond Fund (continued)	
Institutional CHF (Hedged): Accumulation		
Issued	11	7
Issued from reinvestment of distributions	0	0
Redeemed during the year	(29)	(6)
	(18)	1
Institutional EUR (Hedged):		
Accumulation Issued	1,064	4,564
Issued from reinvestment	,	,
of distributions	(2.075)	0 (5.270)
Redeemed during the year	(3,975) (2,911)	(5,279) (715)
Income	(2,311)	(713)
Issued	5,036	154
Issued from reinvestment of distributions	0	0
Redeemed during the year	(5,106)	(1,564)
	(70)	(1,410)
Institutional GBP (Hedged): Accumulation		
Accumulation Issued	1,502	1,673
Issued from reinvestment		·
of distributions	(2.210)	(75.2)
Redeemed during the year	(2,218) (716)	(752) 921
Income	(710)	321
Issued	1,982	4,497
Issued from reinvestment of distributions	0	11
Redeemed during the year	(1,005)	(1,602)
+:+-+:  CEIX /U	977	2,906
Institutional SEK (Hedged): Accumulation		
Issued	356	496
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,554)	(29)
	(3,198)	467
Institutional SGD (Hedged): Accumulation Issued	139	203
Issued from reinvestment		200
of distributions	0 (4.72)	0
Redeemed during the year	(172)	(109) 94
Investor:	(33)	31
Accumulation	N1/A	F
Issued Issued from reinvestment	N/A	5
of distributions	N/A	0
Redeemed during the year	N/A	(326)
A council-ti	N/A	(321)
Accumulation Issued	1	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
	1	N/A
Investor EUR (Hedged): Accumulation		
Issued	N/A	0
Issued from reinvestment	<b>.</b>	
of distributions  Redeemed during the year	N/A N/A	(1)
neacemed during the year	N/A	(1)
	14/1	(1)

	As at 31-Dec-2023 PIMCO Clir Fund (co	
Administrative SEK (Hedged): Accumulation	runa (co	nunucu,
Issued	0	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
E Class EUR (Hedged):	0	0
Accumulation Issued	390	629
Issued from reinvestment of distributions	0	0
Redeemed during the year	(422)	(438)
7.0	(32)	191
Z Class: Accumulation Issued	0	0
Issued from reinvestment of distributions		
Redeemed during the year	0	0
, , , , , , , , , , , , , , , , , , ,	0	0
	Commodity Re	al Return Fund
Institutional:		
Accumulation Issued	17,518	40,486
Issued from reinvestment of distributions	0	0
Redeemed during the year	(23,728) (6,210)	(66,747) (26,261)
Institutional EUR (Hedged):	(4)	, , , ,
Accumulation Issued	11,718	27,911
Issued from reinvestment of distributions	0	0
Redeemed during the year	(22,376)	(20,593)
In ation at an all FUD / Unit and and ).	(10,658)	7,318
Institutional EUR (Unhedged): Accumulation Issued	1,128	3,509
Issued from reinvestment		
of distributions  Redeemed during the year	(3,016)	(1,319)
	(1,888)	2,190
Institutional GBP (Hedged): Accumulation	004	2 227
Issued from reinvestment	894	2,237
of distributions	(2.220)	0
Redeemed during the year	(2,320) (1,426)	(2,286)
Institutional GBP (Unhedged):	( ) /	, .,
Issued	872	1,888
Issued from reinvestment of distributions	0	0
Redeemed during the year	(413)	(7)
Investor:	459	1,881
Accumulation Issued	124	5,082
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,273)	(7,606)
	(3,149)	(2,524)

	As at 31-Dec-2023	As at 31-Dec-2022
	Commodity Real Return Fund (continued)	
E Class: Accumulation		
Issued	2,515	25,761
Issued from reinvestment of distributions	0	0
Redeemed during the year	(13,233)	(28,579)
	(10,718)	(2,818)
E Class EUR (Hedged): Accumulation		
Issued	3,150	38,450
Issued from reinvestment of distributions	0	0
Redeemed during the year	(19,021)	(40,323)
	(15,871)	(1,873)
E Class SGD (Hedged): Accumulation		
Issued	73	1,644
Issued from reinvestment of distributions	0	0
Redeemed during the year	(137)	(1,495)
	(64)	149
H Institutional: Accumulation		
Issued	521	428
Issued from reinvestment of distributions	0	0
Redeemed during the year	(162)	(1)
	359	427

	PIMCO Credit Opportunities Bond Fund	
Institutional:		
Accumulation		
Issued	201	191
Issued from reinvestment of distributions	0	0
Redeemed during the year	(238)	(218)
<u> </u>	(37)	(27)
Institutional CHF (Hedged): Accumulation Issued	0	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	(395)	(560)
neaconica daring the year	(395)	(560)
Institutional EUR (Hedged): Accumulation Issued	150	235
Issued from reinvestment of distributions	0	0
Redeemed during the year	(206)	(2,059)
	(56)	(1,824)
E Class: Accumulation Issued	122	231
Issued from reinvestment of distributions	0	0
Redeemed during the year	(185)	(259)
	(63)	(28)
E Class EUR (Hedged): Accumulation	104	C.F.
Issued	104	65
Issued from reinvestment of distributions	0	0
Redeemed during the year	(85)	(248)
	19	(183)

	As at 31-Dec-2023	As at 31-Dec-2022
Institutional:	Diversified	ncome rund
Accumulation		
Issued from reinvestment	2,164	3,884
Issued from reinvestment of distributions	0	0
Redeemed during the year	(12,981)	(13,073)
	(10,817)	(9,189)
Income Issued	1,030	1,885
Issued from reinvestment of distributions	674	574
Redeemed during the year	(6,990)	(18,694)
	(5,286)	(16,235)
Institutional CAD (Hedged): Accumulation		
Issued	2,367	1,524
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,651)	(5,130)
	(1,284)	(3,606)
Institutional CHF (Hedged): Accumulation Issued	150	212
Issued from reinvestment	130	212
of distributions	0	0
Redeemed during the year	(384)	(284)
	(234)	(72)
Income Issued	36	193
Issued from reinvestment of distributions	0	0
Redeemed during the year	(423)	(494)
Institutional CUD (Usdayd).	(387)	(301)
Institutional EUR (Hedged): Accumulation		
Issued	10,183	15,813
Issued from reinvestment of distributions	0	0
Redeemed during the year	(21,072)	(41,537)
	(10,889)	(25,724)
Income Issued	442	25,908
Issued from reinvestment of distributions	110	342
Redeemed during the year	(17,729)	(69,909)
	(17,177)	(43,659)
Institutional GBP (Hedged): Accumulation		
Issued	1,534	1,458
Issued from reinvestment of distributions	0	0
Redeemed during the year	(8,883)	(37,733)
	(7,349)	(36,275)
Income Issued	9,937	16,091
Issued from reinvestment of distributions	407	512
Redeemed during the year	(32,986)	(30,848)
	(22,642)	(14,245)
Institutional MXN (Hedged):		
Accumulation Issued	3,239	3,007
Issued from reinvestment of distributions	0	0
Redeemed during the year	(2,406)	(2,975)
	833	32

	As at 31-Dec-2023 As at 31-Dec-2022	
	Diversified Income	Fund (continued)
Institutional SEK (Hedged): Accumulation		
Issued	16	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	(16)	0
	0	1
Institutional SGD (Hedged): Income		
Issued	423	1,322
Issued from reinvestment of distributions	0	0
Redeemed during the year	(4,807)	(3,829)
	(4,384)	(2,507)
Investor:		
Accumulation Issued	154	1,949
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(1,774)	(3,263)
Income	(1,620)	(1,314)
Issued	1,879	9,350
Issued from reinvestment	40	4.6
of distributions	18 (1,389)	(5,393)
Redeemed during the year	508	3,973
Investor EUR (Hedged):	300	3,373
Accumulation		
Issued	203	177
Issued from reinvestment of distributions	0	0
Redeemed during the year	(509)	(660)
	(306)	(483)
Income Issued	1	317
Issued from reinvestment of distributions	0	0
Redeemed during the year	(160)	(202)
	(159)	115
Administrative:		
Income Issued	314	1,604
Issued from reinvestment	J17	1,004
of distributions	29	25
Redeemed during the year	(2,566)	(4,583)
A 1 AUD /U 1 . D	(2,223)	(2,954)
Administrative AUD (Hedged): Income		
Issued	6	14
Issued from reinvestment of distributions	0	0
Redeemed during the year	(347)	(43)
neacenica dannig are year	(341)	(29)
Administrative EUR (Hedged):		
Accumulation	20	46
Issued Issued from reinvestment	20	46
of distributions	0	0
Redeemed during the year	(109)	(315)
Administrative GBP (Hedged):	(89)	(269)
Income		
Issued	12	50
Issued from reinvestment of distributions	0	0
Redeemed during the year	(114)	(246)
	(102)	(196)
	, ,	, ,,

	As at 31-Dec-2023 As at 31-Dec-2022	
		e Fund (continued)
Administrative JPY (Hedged):		
Accumulation Issued	27	391
Issued from reinvestment	21	331
of distributions	0	0
Redeemed during the year	(24)	0
Administrative CEV (Hadead).	3	391
Administrative SEK (Hedged): Accumulation		
Issued	0	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	0	0
Administrative SGD (Hedged): Income		
Issued from reinvestment	2,496	640
of distributions	29	23
Redeemed during the year	(1,796)	(3,780)
	729	(3,117)
BM Retail: Decumulation		
Issued	1	N/A
Issued from reinvestment		
of distributions	0	N/A
Redeemed during the year	0	N/A N/A
Income II	,	1977 (
Issued	4,067	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	(440)	0
	3,627	1
BN Retail:		
Income II Issued	0	1
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(1)	0
E Class:	(1)	'
Accumulation		
Issued from reinvestment	2,399	4,099
of distributions	0	0
Redeemed during the year	(8,495)	(17,311)
	(6,096)	(13,212)
Income Issued	2,160	5,389
Issued from reinvestment	2,.00	5,505
of distributions	107	93
Redeemed during the year	(9,742)	(17,485) (12,003)
E Class CHF (Hedged):	(7,475)	(12,003)
Accumulation Issued	24	65
Issued from reinvestment		^
of distributions  Redeemed during the year	(279)	(86)
neacemed during the year	(255)	(21)
E Class EUR (Hedged):	, ,	. ,
Accumulation	7.040	15.022
Issued from reinvestment	7,949	15,932
of distributions	0	0
Redeemed during the year	(37,557) (29,608)	(33,142) (17,210)

	As at 31-Dec-2023 Diversified Income	As at 31-Dec-2022 Fund (continued)
Income		
Issued Issued from reinvestment	3,943	4,672
of distributions	3	2
Redeemed during the year	(23,603)	(37,797)
E Class SGD (Hedged):	(19,657)	(33,123)
Income		
Issued from reinvestment	262	22
Issued from reinvestment of distributions	2	1
Redeemed during the year	(943)	(1,940)
II Institutional	(679)	(1,917)
H Institutional: Accumulation		
Issued	30,370	17,461
Issued from reinvestment of distributions	0	0
Redeemed during the year	(28,561)	(66,418)
	1,809	(48,957)
Income Issued	8	13
Issued from reinvestment		13
of distributions	0	0
Redeemed during the year	08	(1)
M Retail:	O O	12
Decumulation	1	N1/A
Issued Issued from reinvestment	1	N/A
of distributions	0	N/A
Redeemed during the year	0	N/A
Income	1	N/A
Issued	1,300	1,664
Issued from reinvestment of distributions	46	38
Redeemed during the year	(4,061)	(6,706)
	(2,715)	(5,004)
Income II	F 200	0.503
Issued Issued from reinvestment	5,300	9,583
of distributions	2	2
Redeemed during the year	(8,314)	(17,798)
M Retail AUD (Hedged):	(3,012)	(8,213)
Income		
Issued	577	942
Issued from reinvestment of distributions	2	1
Redeemed during the year	(1,360)	(2,811)
MD + 1166D (H   1   1)	(781)	(1,868)
M Retail SGD (Hedged): Income II		
Issued	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(1)
	N/A	(1)
N Retail: Income II		
Issued	0	0
Issued from reinvestment	0	0
of distributions  Redeemed during the year	0	0
	0	0

	As at 31-Dec-2023	As at 31-Dec-2022
		Fund (continued)
T Class:		
Accumulation Issued	78	175
Issued from reinvestment	70	173
of distributions	0	0
Redeemed during the year	(357)	(943)
	(279)	(768)
Income Issued	51	44
Issued from reinvestment of distributions	7	5
Redeemed during the year	(150)	(154)
	(92)	(105)
T Class EUR (Hedged):		
Accumulation Issued	444	337
Issued from reinvestment	777	331
of distributions	0	0
Redeemed during the year	(645)	(1,070)
	(201)	(733)
Income Issued	288	129
Issued from reinvestment		
of distributions	0 (404)	0 (400)
Redeemed during the year	(401)	(490)
W Class:	(113)	(501)
Accumulation		
Issued	94	1,342
Issued from reinvestment of distributions	0	0
Redeemed during the year	(4,357)	(5,541)
	(4,263)	(4,199)
Income Issued	98	393
Issued from reinvestment		393
of distributions	0	0
Redeemed during the year	(4,418)	(8,527)
	(4,320)	(8,134)
W Class CAD (Hedged): Accumulation		
Issued	N/A	0
Issued from reinvestment		
of distributions  Redeemed during the year	N/A N/A	0 (1)
Nedeeliled dufflig tile year	N/A	(1)
W Class CHF (Hedged):		(1)
Accumulation	22	45.0
Issued Issued from reinvestment	32	456
of distributions	0	0
Redeemed during the year	(1,175)	(478)
	(1,143)	(22)
Income Issued	9	82
Issued from reinvestment		
of distributions  Redeemed during the year	0 (44)	(153)
neacemed during the year	(35)	(71)
W Class EUR (Hedged):	(55)	(, 1)
Accumulation		607
Issued Issued from reinvestment	22	607
of distributions	0	0
Redeemed during the year	(890)	(675)
	(868)	(68)

	As at 31-Dec-2023  Diversified Income	As at 31-Dec-2022
Income	Diversified income	Tuna (continuca)
Issued	10	146
Issued from reinvestment of distributions	0	0
Redeemed during the year	(311)	(393)
	(301)	(247)
W Class GBP (Hedged):		
Accumulation Issued	0	82
Issued from reinvestment	0	0
of distributions Redeemed during the year	(213)	(68)
neacemed during the year	(213)	14
Income	C1	100
Issued Issued from reinvestment	61	109
of distributions	0	0
Redeemed during the year	(387)	(100)
M Class CCD (Hadrad)	(326)	9
W Class SGD (Hedged): Income		
Issued	0	165
Issued from reinvestment of distributions	0	0
Redeemed during the year	(193)	(257)
	(193)	(92)
	Diversified Inc	ome Duration
	Hedge	d Fund
Institutional: Accumulation		
Issued	235	129
Issued from reinvestment of distributions	0	0
Redeemed during the year	(655)	(2,800)
	(420)	(2,671)
Income Issued	N/A	0
Issued from reinvestment	IN/A	0
of distributions	N/A	0
Redeemed during the year	N/A	(326)
	N/A	(326)
Institutional EUR (Hedged): Accumulation		
Issued	760	2,538
Issued from reinvestment	0	0
of distributions Redeemed during the year	0 (6,619)	(7,903)
	(5,859)	(5,365)
Income II		22
Issued Issued from reinvestment	6	22
of distributions	0	0
Redeemed during the year	(112)	(3,662)
Institutional GBP (Hedged):	(106)	(3,640)
Accumulation		
Issued	161	272
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,121)	(8,534)
	(2,960)	(8,262)
1		
Income	72	0.2
Issued	72	92
	72 0	92
Issued Issued from reinvestment		

	As at 31-Dec-2023		
	Diversified Income Duration Hedged Fund (continued)		
Investor:			
Accumulation Issued	0	4	
Issued from reinvestment			
of distributions	(20)	(454)	
Redeemed during the year	(39)	(454) (450)	
E Class:	(55)	(130)	
Accumulation Issued	147	632	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(726)	(2,383)	
Income	(579)	(1,751)	
Issued	103	436	
Issued from reinvestment of distributions	5	4	
Redeemed during the year	(426)	(669)	
	(318)	(229)	
E Class EUR (Hedged): Accumulation	274	4.463	
Issued from reinvestment	371	1,162	
of distributions	0	0	
Redeemed during the year	(1,783)	(11,254)	
1	(1,412)	(10,092)	
Income Issued	375	99	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(523)	(1,054)	
<i>y</i> ,	(148)	(955)	
	Diversified Inc	ome ESG Fund	
Institutional:	Diversified Inc	ome ESG Fund	
Accumulation			
	Diversified Inc	ome ESG Fund 947	
Accumulation Issued Issued from reinvestment of distributions	0	947 0	
Accumulation Issued Issued from reinvestment	0 0 0	947 0 0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0	947 0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation	0 0 0 0	947 0 0 947	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued	0 0 0	947 0 0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation	0 0 0 0	947 0 0 947	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment	0 0 0 0 0 4,610 0 (577)	947 0 0 947 23 0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 0 0 0 0 4,610	947 0 0 947 23	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation	0 0 0 0 0 4,610 0 (577) 4,033	947 0 0 947 23 0 0 23	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged):	0 0 0 0 0 4,610 0 (577)	947 0 0 947 23 0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions	0 0 0 0 4,610 0 (577) 4,033	947 0 0 947 23 0 0 23 19	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged):     Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional GBP (Hedged):     Accumulation Issued Issued from reinvestment	0 0 0 0 0 4,610 0 (577) 4,033	947 0 0 947 23 0 0 23 19 0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 0 0 0 4,610 0 (577) 4,033	947 0 0 947 23 0 0 23 19	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation	0 0 0 0 0 4,610 0 (577) 4,033	947 0 0 947 23 0 0 23 19 0 0 19	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued	0 0 0 0 0 4,610 0 (577) 4,033	947 0 0 947 23 0 0 23 19 0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged):	0 0 0 0 0 4,610 0 (577) 4,033	947 0 0 947 23 0 0 0 23 19 0 1 0 0 19	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged):	0 0 0 0 0 4,610 0 (577) 4,033	947 0 0 947 23 0 0 0 23 19 0 0 19	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged):     Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged):     Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  E Class:     Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  E Class:     Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 0 0 0 0 4,610 0 (577) 4,033	947 0 0 947 23 0 0 0 23 19 0 1 0 0 19	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged):     Accumulation Issued Issued from reinvestment     of distributions Redeemed during the year  Institutional GBP (Hedged):     Accumulation Issued Issued from reinvestment     of distributions Redeemed during the year  E Class:     Accumulation Issued Issued from reinvestment     of distributions Redeemed during the year  E Class:     Accumulation Issued Issued from reinvestment     of distributions Redeemed during the year  E Class EUR (Hedged):     Accumulation	0 0 0 0 0 4,610 0 (577) 4,033 0 0 0 0 0	947 0 0 947 23 0 0 0 23 19 0 0 19	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged):     Accumulation Issued Issued from reinvestment     of distributions Redeemed during the year  Institutional GBP (Hedged):     Accumulation Issued Issued from reinvestment     of distributions Redeemed during the year  E Class:     Accumulation Issued Issued from reinvestment     of distributions Redeemed during the year  E Class:     Accumulation Issued Issued from reinvestment     of distributions Redeemed during the year  E Class EUR (Hedged):     Accumulation Issued	0 0 0 0 0 4,610 0 (577) 4,033	947 0 0 947 23 0 0 0 947 23 19 0 0 19	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged):     Accumulation Issued Issued from reinvestment     of distributions Redeemed during the year  Institutional GBP (Hedged):     Accumulation Issued Issued from reinvestment     of distributions Redeemed during the year  E Class:     Accumulation Issued Issued from reinvestment     of distributions Redeemed during the year  E Class:     Accumulation Issued Issued from reinvestment     of distributions Redeemed during the year  E Class EUR (Hedged):     Accumulation	0 0 0 0 0 4,610 0 (577) 4,033 0 0 0 0 0	947 0 0 947 23 0 0 0 23 19 0 0 19	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 0 0 0 0 4,610 0 (577) 4,033 0 0 0 0 0	947 0 0 0 947 23 0 0 0 23 19 0 0 19 1	

	As at 31-Dec-2023	As at 31-Dec-2022
Institutional:	Dynamic E	oona runa
Accumulation		
Issued Issued from reinvestment of	7,291	3,696
distributions	0	0
Redeemed during the year	(18,596)	(11,498)
	(11,305)	(7,802)
Income Issued	153	229
Issued from reinvestment of distributions	4	3
Redeemed during the year	(151)	(1,057)
	6	(825)
Institutional CAD (Hedged):		
Accumulation Issued	0	0
Issued from reinvestment of		
distributions	0	0
Redeemed during the year	(187)	(212)
Institutional CHF (Hedged):	(107)	(212)
Accumulation	10	1.024
Issued from reinvestment of	10	1,034
distributions	0	0
Redeemed during the year	(6,804)	(1,834)
The state of the s	(6,794)	(800)
Institutional EUR (Hedged): Accumulation		
Issued	2,249	11,147
Issued from reinvestment of distributions	0	0
Redeemed during the year	(10,648)	(21,791)
	(8,399)	(10,644)
Income Issued	57	570
Issued from reinvestment of distributions	1	0
Redeemed during the year	(693)	(559)
	(635)	11
Institutional GBP (Hedged):		
Accumulation Issued	18,097	100,815
Issued from reinvestment of		
distributions Redeemed during the year	(20,444)	(15,420)
Nedeemed during the year	(2,347)	85,395
Income	V 12 7	,
Issued	416	1,066
Issued from reinvestment of distributions	42	56
Redeemed during the year	(550)	(16,302)
	(92)	(15,180)
Institutional NOK (Hedged): Accumulation		
Issued	0	6
Issued from reinvestment of distributions	0	0
Redeemed during the year	(64)	(9,634)
	(64)	(9,628)
Institutional SEK (Hedged): Accumulation		
Issued	N/A	1
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(238)
	N/A	(237)

	As at 31-Dec-2023 As at 31-Dec-2022  Dynamic Bond Fund (continued)	
Investor: Accumulation		
Issued	257	483
Issued from reinvestment of distributions	0	0
Redeemed during the year	(678)	(951)
	(421)	(468)
Income Issued	2	11
Issued from reinvestment of distributions	5	6
Redeemed during the year	(183)	(94)
Investor FLID (Hadrad)	(176)	(77)
Investor EUR (Hedged): Accumulation Issued	5	0
Issued from reinvestment of		
distributions	0	(24.2)
Redeemed during the year	(10)	(312)
Administrative:	(3)	(312)
Issued	31	61
Issued from reinvestment of distributions	0	0
Redeemed during the year	(569)	(530)
nedectified during the year	(538)	(469)
Administrative EUR (Hedged):		
Accumulation Issued	46	7
Issued from reinvestment of	40	/
distributions	0	0
Redeemed during the year	(68)	(197)
Administrative CEV (Hadrad)	(22)	(190)
Administrative SEK (Hedged): Accumulation		
Issued	17	18
Issued from reinvestment of distributions	0	0
Redeemed during the year	(99)	(139)
	(82)	(121)
E Class: Accumulation Issued	1.040	1 400
Issued from reinvestment of	1,040	1,408
distributions	0	0
Redeemed during the year	(1,587)	(2,734)
	(547)	(1,326)
Income Issued	105	218
Issued from reinvestment of distributions	12	8
Redeemed during the year	(281)	(473)
	(164)	(247)
E Class CHF (Hedged): Accumulation		
Issued	28	99
Issued from reinvestment of distributions	0	0
Redeemed during the year	(178)	(177)
	(150)	(78)
E Class EUR (Hedged): Accumulation		
Issued	456	412
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,298)	(5,226)
	(842)	(4,814)

	As at 31-Dec-2023  Dynamic Bond For	As at 31-Dec-2022 und (continued)
E Class GBP (Hedged):		
Accumulation Issued	7	21
Issued from reinvestment of		
distributions  Dedocrand during the year	(156)	0 (21)
Redeemed during the year	(156) (149)	(31)
G Retail EUR (Hedged):	(1.15)	(10)
Income Issued	14	12
Issued from reinvestment of	14	12
distributions	0	0
Redeemed during the year	(174)	(108)
H Institutional:	(160)	(96)
Accumulation		
Issued	4,672	730
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,749)	(1,272)
	2,923	(542)
Income Issued	0	0
Issued from reinvestment of	0	0
distributions	0	0
Redeemed during the year	(1)	0
R Class:	(1)	0
Accumulation		
Issued	9	38
Issued from reinvestment of distributions	0	0
Redeemed during the year	(178)	(103)
	(169)	(65)
Z Class: Accumulation		
Issued	1,575	0
Issued from reinvestment of	0	0
distributions  Redeemed during the year	0 (724)	(276)
neacemed daming the year	851	(276)
Z Class AUD (Hedged):		
Income Issued	111	145
Issued from reinvestment of		5
distributions	97	101
Redeemed during the year	(1,379) (1,171)	(821) (575)
	(1,171)	(373)
	Dynamic Mult	ti-Asset Fund
Institutional: Accumulation		
Issued	10,113	16,762
Issued from reinvestment of	0	0
distributions  Redeemed during the year	(61,089)	(78,040)
redeemed during the year	(50,976)	(61,278)
Income II		
Issued from reinvestment of	774	971
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,964)	(4,764)
	(3,190)	(3,793)
Institutional CHF (Hedged): Accumulation		
Issued	0	4
Issued from reinvestment of	0	^
distributions  Redeemed during the year	0 (52)	(145)
neacemed during the year	(52)	(141)
	, ,	. ,

	As at 31-Dec-2023 As at 31-Dec-2022  Dynamic Multi-Asset Fund (continued)	
Institutional GBP (Hedged):	Fund (co	ntinued)
Accumulation Issued	9,976	13,616
Issued from reinvestment of distributions	0	0
Redeemed during the year	(21,764)	(9,604)
Troublement during the year	(11,788)	4,012
Income	66	2.247
Issued from reinvestment of	66	2,347
distributions	(2,136)	(659)
Redeemed during the year	(2,070)	1,688
Institutional ILS (Hedged): Accumulation Issued	1,438	423
Issued from reinvestment of		
distributions Redeemed during the year	(193)	0
nedectified duffing the year	1,245	423
Institutional SGD (Hedged): Accumulation		
Issued from reinvestment of	52	9,784
distributions	0	0
Redeemed during the year	(3,235)	0
	(3,183)	9,784
Institutional USD (Hedged): Accumulation Issued	695	2,374
Issued from reinvestment of	055	2,514
distributions	0	0
Redeemed during the year	(3,969)	(9,023)
Income II	(3,274)	(6,649)
Issued Issued from reinvestment of	0	20
distributions	0	0
Redeemed during the year	0	(1)
1 .	0	19
Investor: Accumulation Issued	23	131
Issued from reinvestment of distributions	0	0
Redeemed during the year	(149)	(4)
	(126)	127
Investor USD (Hedged): Accumulation	0	0
Issued from reinvestment of	U	U
distributions	0	0
Redeemed during the year	(1)	0
BM Retail AUD (Hedged):	(1)	0
Issued	39	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	(22)	0
DMD - Hugg (tr. 1)	17	1
BM Retail USD (Hedged): Income II		
Issued	162	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	(96)	0
	66	1

	As at 31-Dec-2023 As at 31-Dec-202  Dynamic Multi-Asset Fund (continued)	
E Class:		
Accumulation Issued	7,284	17,931
Issued from reinvestment of	<u> </u>	· .
distributions Redeemed during the year	(78,046)	0 (71,978)
Nedeemed during the year	(70,762)	(54,047)
Income	X - 17 - 17	( )
Issued	1	67
Issued from reinvestment of distributions	0	0
Redeemed during the year	(146)	(78)
	(145)	(11)
E Class USD (Hedged): Accumulation Issued	646	2,719
Issued from reinvestment of	0.0	2,7.13
distributions	0	0
Redeemed during the year	(6,514)	(6,818)
Income	(5,868)	(4,099)
Issued	0	3
Issued from reinvestment of distributions	0	0
Redeemed during the year	0 (4)	0
nedectified during the year	(4)	3
Income II	0	0
Issued Issued from reinvestment of	0	0
distributions	0	0
Redeemed during the year	(1)	0
11 1	(1)	0
H Institutional USD (Hedged): Accumulation		
Issued	0	1,976
Issued from reinvestment of distributions	0	0
Redeemed during the year	(173)	(2,546)
	(173)	(570)
M Retail AUD (Hedged): Income II		
Issued	24	13
Issued from reinvestment of	1	1
distributions Redeemed during the year	(23)	(32)
nedeemed during the year	2	(18)
M Retail SGD (Hedged):		
Income II Issued	53	93
Issued from reinvestment of	33	33
distributions	4	6
Redeemed during the year	(437)	(234)
M Retail USD (Hedged):	(380)	(135)
Income II		
Issued	88	1,806
Issued from reinvestment of distributions	3	5
Redeemed during the year	(2,215)	(5,705)
T 0	(2,124)	(3,894)
T Class: Accumulation		
Issued	504	616
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,986)	(2,236)
	(1,482)	(1,620)

	As at 31-Dec-2023  Dynamic M Fund (cor	
T Class USD (Hedged): Accumulation		
Issued Issued from reinvestment of	38	349
distributions	0	0
Redeemed during the year	(84)	(13)
Z Class:	(40)	330
Accumulation Issued	40	17
Issued from reinvestment of distributions	0	0
Redeemed during the year	(4,450)	(1,434)
	(4,410)	(1,417)
	Emerging Loca	al Bond Fund
Institutional:		
Accumulation Issued	38,848	44,501
Issued from reinvestment of distributions	0	0
Redeemed during the year	(19,232)	(46,912)
	19,616	(2,411)
Income Issued	2,085	152
Issued from reinvestment of distributions	0	0
Redeemed during the year	(186)	(456)
L C. C. LOUE /U. L. L. N.	1,899	(304)
Institutional CHF (Unhedged): Accumulation Issued	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(44)
	N/A	(44)
Institutional EUR (Unhedged): Accumulation Issued	23,946	7,070
Issued from reinvestment of distributions	0	0
Redeemed during the year	(9,118) 14,828	(12,977) (5,907)
Income	14,020	(3,301)
Issued from reinvestment of	5,342	6,133
distributions	0 (2.530)	(2.050)
Redeemed during the year	(2,538) 2,804	(3,859) 2,274
Institutional GBP (Unhedged): Accumulation	241	
Issued from reinvestment of	241	141
distributions	0 (1.4.4)	(70)
Redeemed during the year	(144) 97	(78) 63
Investor:		
Accumulation Issued	542	232
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,796)	(2,010)
Investor EUR (Unhedged): Accumulation	(1,254)	(1,778)
Issued	2	21
Issued from reinvestment of distributions	0	0
Redeemed during the year	(13) (11)	(276) (255)
	(11)	(233)

	As at 31-Dec-2023 As at 31-Dec-2022	
	Emerging Local Bond Fund (continued)	
E Class:		
Accumulation Issued	3,988	2,431
Issued from reinvestment of	3,366	2,431
distributions	0	0
Redeemed during the year	(3,951)	(2,501)
	37	(70)
Income Issued	405	191
Issued from reinvestment of	403	191
distributions	2	1
Redeemed during the year	(278)	(418)
	129	(226)
E Class EUR (Unhedged): Accumulation		
Issued	2,285	625
Issued from reinvestment of	2,200	025
distributions	0	0
Redeemed during the year	(2,011)	(1,405)
	274	(780)
Income Issued	9	7
Issued from reinvestment of	3	1
distributions	0	0
Redeemed during the year	(10)	(28)
	(1)	(21)
H Institutional:		
Accumulation Issued	67,149	5,708
Issued from reinvestment of	07,143	3,700
distributions	0	0
Redeemed during the year	(54,102)	(293)
	13,047	5,415
Z Class: Income		
Issued	0	0
Issued from reinvestment of		
distributions	252	277
Redeemed during the year	(2,093)	0
	(1,841)	277
	Emerging Local	Bond ESG Fund
Institutional:		
Accumulation		400
Issued from reinvestment of	0	489
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	0	489
Income		
Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
neacemed during the year	0	1
Institutional EUR (Unhedged):	Ü	
Accumulation		
Issued	7,663	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
neacemed during the year	7,663	1
	.,000	
Income		
Income Issued	0	1
Issued Issued from reinvestment of		
Issued Issued from reinvestment of distributions	0	0
Issued Issued from reinvestment of		·

	As at 31-Dec-2023 As at 31-Dec-2022  Emerging Local Bond ESG Fund (continued)	
Institutional GBP (Unhedged):	(3	
Income Issued	1	N/A
Issued from reinvestment of	I	IVA
distributions	0	N/A
Redeemed during the year	0	N/A N/A
Investor:	ı	IV/A
Accumulation		
Issued from reinvestment of	0	1
distributions	0	0
Redeemed during the year	0	0
	0	1
Income Issued	0	1
Issued from reinvestment of		
distributions	0	0
Redeemed during the year	0	0 1
Investor EUR (Unhedged):	Ü	
Accumulation	•	
Issued from reinvestment of	0	1
distributions	0	0
Redeemed during the year	0	0
	0	1
Income Issued	0	1
Issued from reinvestment of		
distributions	0	0
Redeemed during the year	0	0 1
E Class:		<u> </u>
Accumulation Issued	0	1
Issued from reinvestment of		I
distributions	0	0
Redeemed during the year	0	0
Income	0	1
Issued	0	1
Issued from reinvestment of		
distributions  Redeemed during the year	0	0
Nedeeliled during the year	0	1
E Class EUR (Unhedged):		
Accumulation Issued	0	1
Issued from reinvestment of	0	ı
distributions	0	0
Redeemed during the year	0	0
Income	0	1
Issued	0	1
Issued from reinvestment of	2	
distributions  Redeemed during the year	0	0
neacemed during the year	0	1
Z Class:		
Accumulation Issued	0	123
Issued from reinvestment of	U	123
distributions	0	0
Redeemed during the year	0	0
	0	123

	As at 31-Dec-2023	As at 31-Dec-2022 cets Bond Fund
Institutional:	Linerging Warr	cets Bolla Falla
Accumulation	0.074	40.005
Issued from reinvestment of	8,371	10,925
distributions	0	0
Redeemed during the year	(7,515)	(15,619)
	856	(4,694)
Income Issued	2,723	688
Issued from reinvestment of distributions	76	85
Redeemed during the year	(750)	(1,874)
	2,049	(1,101)
Institutional CHF (Hedged): Income		
Issued	271	232
Issued from reinvestment of		
distributions Redeemed during the year	(314)	(57)
Nedeelined during the year	(43)	175
Institutional EUR (Hedged):	(10)	
Accumulation	4.700	40.500
Issued from reinvestment of	4,709	12,568
distributions	0	0
Redeemed during the year	(6,109)	(8,822)
	(1,400)	3,746
Income Issued	11 405	21 500
Issued from reinvestment of	11,405	31,500
distributions	20	90
Redeemed during the year	(7,785)	(68,483)
	3,640	(36,893)
Institutional EUR (Unhedged): Accumulation Issued	6,372	5,590
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,603)	(6,467)
,	2,768	(877)
Institutional GBP (Hedged):		
Accumulation Issued	42	235
Issued from reinvestment of		
distributions Redeemed during the year	0 (239)	(160)
nedecined during the year	(197)	75
Income Issued	3,380	2,143
Issued from reinvestment of distributions		
Redeemed during the year	169 (4,378)	(3,367)
nedecined during the year	(829)	(1,091)
Institutional PLN (Hedged): Income		_
Issued from reinvestment of	N/A	0
Issued from reinvestment of distributions	N/A	1
Redeemed during the year	N/A	(9,928)
	N/A	(9,927)
Institutional SGD (Hedged): Accumulation Issued	658	1,303
Issued from reinvestment of	0.50	1,505
distributions	0	0
Redeemed during the year	(1,619)	(828)
	(961)	475

	As at 31-Dec-2023	As at 31-Dec-2022
	Emerging Ma	arkets Bond
Investor:	Fund (co	ntinuea)
Accumulation Issued	15	7
Issued from reinvestment of distributions	0	0
Redeemed during the year	(14)	(54)
	1	(47)
Investor EUR (Hedged): Accumulation		
Issued	0	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	(8)
	0	(8)
Administrative: Accumulation		
Issued	165	82
Issued from reinvestment of distributions	0	0
Redeemed during the year	(66)	(215)
	99	(133)
BM Retail: Decumulation		
Issued	1	N/A
Issued from reinvestment of	0	NI/A
distributions Redeemed during the year	0	N/A N/A
	1	N/A
Income II Issued	138	1
Issued from reinvestment of		
distributions	0	0
Redeemed during the year	(47) 91	0
E Class:		
Accumulation Issued	1,290	847
Issued from reinvestment of		
distributions Redeemed during the year	0 (1,092)	(1,406)
	198	(559)
Income Issued	5,539	7,933
Issued from reinvestment of distributions	13	12
Redeemed during the year	(5,348)	(10,704)
	204	(2,759)
E Class EUR (Hedged): Accumulation	027	F 4.1
Issued from reinvestment of	827	541
distributions	0	0
Redeemed during the year	(857)	(1,372) (831)
E Class SGD (Hedged):	(50)	(031)
Accumulation Issued	87	79
Issued from reinvestment of distributions	0	0
Redeemed during the year	(109)	(70)
	(22)	9
H Institutional: Accumulation		
Issued	6,142	7,545
Issued from reinvestment of	^	^
distributions Redeemed during the year	0 (4,510)	(6,018)
	1,632	1,527

	As at 31-Dec-2023 Emerging M	As at 31-Dec-2022
	Fund (co	
Income Issued	5	0
Issued from reinvestment of		-
distributions	0	0
Redeemed during the year	5	0
M Retail:		
Decumulation Issued	1	N/A
Issued from reinvestment of		14/7 (
distributions	0	N/A
Redeemed during the year	0	N/A N/A
Income		IWA
Issued	213	112
Issued from reinvestment of distributions	6	5
Redeemed during the year	(298)	(246)
	(79)	(129)
Income II Issued	9,169	16,994
Issued from reinvestment of	5,105	10,554
distributions	(0.035)	0
Redeemed during the year	(9,036)	(16,949) 45
M Retail AUD (Hedged):	133	43
Income	662	4.2
Issued from reinvestment of	662	12
distributions	0	0
Redeemed during the year	(169)	(587)
7 Class	493	(575)
Z Class: Income		
Issued	1,264	0
Issued from reinvestment of distributions	72	31
Redeemed during the year	0	0
	1,336	31
	Emerging Market	s Bond ESG Fund
Institutional:		
Accumulation Issued	0.062	10.259
Issued from reinvestment of	9,063	19,358
distributions	0	0
Redeemed during the year	(8,642)	(11,060)
Income	421	8,298
Issued	6,614	13,168
Issued from reinvestment of distributions	70	178
Redeemed during the year	(12,399)	(3,833)
reactive dailing the year	(5,715)	9,513
Institutional CHF (Hedged):		
Accumulation Issued	31,006	1,769
Issued from reinvestment of		
distributions  Padagmed during the year	(6.680)	(11)
Redeemed during the year	(6,689) 24,317	(11) 1,758
Institutional EUR (Hedged):	2 1,511	1,750
Accumulation	16 906	E6 2F4
Issued from reinvestment of	16,806	56,354
distributions	0	0
Redeemed during the year	(33,770)	(32,858)
	(16,964)	23,496

	As at 31-Dec-2023 As at 31-Dec-2022  Emerging Markets Bond ESG Fund (continued)	
Income Issued	15,413	30,800
Issued from reinvestment of distributions	77	114
Redeemed during the year	(13,847)	(32,730)
Institutional GBP (Hedged):	1,643	(1,816)
Income Issued	4,924	16,488
Issued from reinvestment of		
distributions  Redeemed during the year	(13,019)	2 (2,491)
	(8,093)	13,999
Institutional GBP (Unhedged): Income Issued	410	239
Issued from reinvestment of distributions	0	0
Redeemed during the year	(217)	(138)
	193	101
Investor NOK (Hedged): Accumulation Issued	0	0
Issued from reinvestment of		
distributions  Redeemed during the year	0 (10)	0
neacemed daming the year	(10)	0
Investor SEK (Hedged): Accumulation Issued	159	308
Issued from reinvestment of		
distributions  Redeemed during the year	0 (180)	(105)
reaccined during the year	(21)	203
Administrative: Accumulation Issued	0	0
Issued from reinvestment of		
distributions  Redeemed during the year	0	(22)
neacemed daming the year	0	(22)
Income Issued	0	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	(6)
	0	(6)
Administrative SEK (Hedged): Accumulation		
Issued	3	4
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1)	(4) 0
E Class: Accumulation	2	U
Issued Issued from reinvestment of	354	27
distributions	0	0
Redeemed during the year	(67) 287	(65)
Income Issued	8	32
Issued from reinvestment of distributions	0	0
Redeemed during the year	(35)	(30)
	(27)	2

	As at 31-Dec-2023 As at 31-Dec-2022	
	Emerging Markets Bond ESG Fund (continued)	
E Class EUR (Hedged):	runa (co	intiliueu)
Accumulation	1.001	4.004
Issued from reinvestment of	1,801	4,801
distributions	0	0
Redeemed during the year	(2,163)	(9,874)
	(362)	(5,073)
Z Class: Accumulation		
Issued	467	N/A
Issued from reinvestment of	0	N1/A
distributions  Redeemed during the year	(114)	N/A N/A
neacemed during the year	353	N/A
	Emerging Mark	
Institutional:	Bond	Funa
Accumulation		
Issued	267	792
Issued from reinvestment of distributions	0	0
Redeemed during the year	(69)	(789)
j ,	198	3
Institutional EUR (Hedged):		
Accumulation Issued	28	814
Issued from reinvestment of	20	011
distributions	0	0
Redeemed during the year	(1,229)	(325)
E Class:	(1,201)	489
Accumulation		
Issued	26	192
Issued from reinvestment of distributions	0	0
Redeemed during the year	(438)	(518)
<i>y</i> ,	(412)	(326)
E Class CHF (Hedged):		
Accumulation Issued	10	2
Issued from reinvestment of	10	
distributions	0	0
Redeemed during the year	(163)	(189)
E Class EUR (Hedged):	(153)	(187)
Accumulation		
Issued	87	59
Issued from reinvestment of distributions	0	0
Redeemed during the year	(335)	(352)
<b>J</b>	(248)	(293)
	PIMCO Emero Opportuni	
Institutional:		
Accumulation	4 104	2 220
Issued Issued from reinvestment of	4,184	2,229
distributions	0	0
Redeemed during the year	(1,045)	(4,163)
	3,139	(1,934)
Institutional EUR (Partially Hedged): Accumulation		
Issued	743	1,044
Issued from reinvestment of	•	
distributions  Redeemed during the year	(888)	(13.456)
Redeemed during the year	(145)	(13,456) (12,412)
	(173)	(12,712)

		31 December 2023
	As at 31-Dec-2023	As at 31-Dec-2022
		ging Markets
		und (continued)
Institutional GBP (Partially Hedged): Income		
Issued	0	79
Issued from reinvestment of distributions	4	2
Redeemed during the year	0	0
C Classi	4	81
E Class: Accumulation Issued	1	N/A
Issued from reinvestment of	,	IV/A
distributions	0	N/A
Redeemed during the year	0 1	N/A N/A
Income	ı	IV/A
Issued	1	N/A
Issued from reinvestment of	٥	NI/A
distributions  Redeemed during the year	0	N/A N/A
nedecined during the year	1	N/A
E Class EUR (Partially Hedged):		
Accumulation Issued	74	1
Issued from reinvestment of	7 7	ı
distributions	0	0
Redeemed during the year	0	0
Z Class:	74	1
Accumulation		
Issued	2,385	13,622
Issued from reinvestment of distributions	0	0
Redeemed during the year	(853)	(3,520)
	1,532	10,102
	Emerging Mark	kets Short-Term
	Local Curi	rency Fund
Institutional: Accumulation		
Issued	N/A	0
Issued from reinvestment of distributions	NI/A	0
Redeemed during the year	N/A N/A	0 (8)
	N/A	(8)
Institutional EUR (Unhedged): Accumulation		
Issued	170	451
Issued from reinvestment of distributions	0	0
Redeemed during the year	(199)	(757)
	(29)	(306)
E Class: Accumulation		
Accumulation Issued	30	36
Issued from reinvestment of	_	
distributions  Redeemed during the year	0 (86)	(82)
neaccinea during the year	(56)	(46)
	. ,	, ,

56

0

(170)

(114)

E Class EUR (Unhedged): Accumulation Issued

Issued from reinvestment of distributions

Redeemed during the year

63

0

(215)

(152)

	As at 31-Dec-2023 As at 31-Dec-2022 PIMCO ESG Income Fund	
Institutional:	PIMCO ESG I	ncome Fund
Accumulation		
Issued	5,541	2,231
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,611)	(286)
redeemed during the year	1,930	1,945
Income		
Issued	0	8
Issued from reinvestment of distributions	3	10
Redeemed during the year	(395)	0
nedectified during the year	(392)	18
Institutional AUD (Hedged):	(332)	
Income		
Issued	1,632	6,278
Issued from reinvestment of distributions	149	59
Redeemed during the year	(165)	0
	1,616	6,337
Institutional CHF (Hedged):		
Accumulation		
Issued	183	735
Issued from reinvestment of distributions	0	0
Redeemed during the year	(849)	(1)
<u> </u>	(666)	734
Institutional EUR (Hedged):		
Accumulation	6.262	7.700
Issued from reinvestment of	6,362	7,700
distributions	0	0
Redeemed during the year	(13,304)	(3,366)
	(6,942)	4,334
Income		
Issued	4,618	237
Issued from reinvestment of distributions	0	0
Redeemed during the year	(27)	(42)
	4,591	195
Institutional GBP (Hedged):		
Income Issued	5	3
Issued from reinvestment of	2	3
distributions	1	0
Redeemed during the year	(8)	(7)
	(2)	(4)
Institutional NOK (Hedged):		
Accumulation Issued	2,912	N/A
Issued from reinvestment of	2,312	IV/A
distributions	0	N/A
Redeemed during the year	(144)	N/A
	2,768	N/A
Institutional SEK (Hedged):		
Accumulation Issued	533	563
Issued from reinvestment of	333	303
distributions	0	0
Redeemed during the year	0	0
	533	563
Institutional SGD (Hedged): Income		
Issued	6	3
Issued from reinvestment of		
distributions	1	1
Redeemed during the year	(2) 5	0
		4

	As at 31-Dec-2023	As at 31-Dec-2022
		e Fund (continued)
Administrative SEK (Hedged):	Timeo Ese incom	e runa (continuca)
Accumulation		
Issued	431	826
Issued from reinvestment of distributions	0	0
Redeemed during the year	(724)	(10)
nedecined during the year	(293)	816
E Class:	(233)	0.0
Accumulation		
Issued	148	176
Issued from reinvestment of	0	0
distributions	(54)	(49)
Redeemed during the year	94	127
Income	3⁴	127
Issued	23	44
Issued from reinvestment of		
distributions	0	0
Redeemed during the year	(18)	(3)
	5	41
E Class CHF (Hedged):		
Income Issued	3	0
Issued from reinvestment of		, , ,
distributions	0	0
Redeemed during the year	(3)	0
	0	0
E Class EUR (Hedged):		
Accumulation Issued	257	522
Issued from reinvestment of	231	322
distributions	0	0
Redeemed during the year	(101)	(99)
	156	423
Income		
Issued	206	94
Issued from reinvestment of distributions	0	0
Redeemed during the year	(117)	(5)
neacemen name year	89	89
R Class AUD (Hedged):		
Income		
Issued	0	556
Issued from reinvestment of distributions	0	1
Redeemed during the year	(575)	0
	(575)	557
	, ,	

	Euro Bo	nd Fund
Institutional: Accumulation Issued	14,605	11,908
Issued from reinvestment of distributions	0	0
Redeemed during the year	(30,638)	(21,387)
· · ·	(16,033)	(9,479)
Income Issued	498	651
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,279)	(1,169)
	(2,781)	(518)
Institutional CHF (Hedged): Accumulation Issued	286	901
Issued from reinvestment of distributions	0	0
Redeemed during the year	(400)	(59)
	(114)	842

	As at 31-Dec-2023  Euro Bond Fun	As at 31-Dec-2022
Investor:	Euro Bona Fun	ia (continuca)
Accumulation Issued	147	85
Issued from reinvestment of distributions	0	0
Redeemed during the year	(61)	(200)
	86	(115)
Income Issued	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(15)
	N/A	(15)
Administrative: Accumulation Issued	N/A	0
Issued from reinvestment of	14/7 (	0
distributions	N/A	0
Redeemed during the year	N/A	(110)
	N/A	(110)
E Class: Accumulation Issued	1,693	486
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,050)	(1,701)
	643	(1,215)
Income		
Issued from reinvestment of	415	120
distributions	0	0
Redeemed during the year	(410)	(929)
	5	(809)
	Euro Cre	dit Fund
Institutional: Accumulation		
Issued	4,028	14,117
Issued from reinvestment of		,
	0	
distributions Redeemed during the year	0 (6,155)	0
distributions	0 (6,155) (2,127)	
distributions	(6,155)	0 (33,114)
distributions Redeemed during the year  Income II Issued Issued from reinvestment of	(6,155) (2,127) 520	0 (33,114) (18,997) 9,070
distributions Redeemed during the year  Income II Issued Issued from reinvestment of distributions	(6,155) (2,127) 520	0 (33,114) (18,997) 9,070
distributions Redeemed during the year  Income II Issued Issued from reinvestment of	(6,155) (2,127) 520 0 (1,680)	0 (33,114) (18,997) 9,070 34 (14,528)
distributions Redeemed during the year  Income II Issued Issued from reinvestment of distributions	(6,155) (2,127) 520	0 (33,114) (18,997) 9,070
distributions Redeemed during the year  Income II Issued Issued from reinvestment of distributions Redeemed during the year  E Class: Accumulation	(6,155) (2,127) 520 0 (1,680) (1,160)	0 (33,114) (18,997) 9,070 34 (14,528) (5,424)
distributions Redeemed during the year  Income II Issued Issued from reinvestment of distributions Redeemed during the year  E Class: Accumulation Issued Issued from reinvestment of	(6,155) (2,127) 520 0 (1,680) (1,160)	0 (33,114) (18,997) 9,070 34 (14,528) (5,424)
distributions Redeemed during the year  Income II Issued Issued from reinvestment of distributions Redeemed during the year  E Class:     Accumulation Issued Issued from reinvestment of distributions	(6,155) (2,127) 520 0 (1,680) (1,160) 4,761	0 (33,114) (18,997) 9,070 34 (14,528) (5,424)
distributions Redeemed during the year  Income II Issued Issued from reinvestment of distributions Redeemed during the year  E Class: Accumulation Issued Issued from reinvestment of	(6,155) (2,127) 520 0 (1,680) (1,160) 4,761 0 (2,416)	0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399)
distributions Redeemed during the year  Income II Issued Issued from reinvestment of distributions Redeemed during the year  E Class:     Accumulation Issued Issued from reinvestment of distributions	(6,155) (2,127) 520 0 (1,680) (1,160) 4,761	0 (33,114) (18,997) 9,070 34 (14,528) (5,424)
distributions Redeemed during the year  Income II Issued Issued from reinvestment of distributions Redeemed during the year  E Class:     Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	(6,155) (2,127) 520 0 (1,680) (1,160) 4,761 0 (2,416)	0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399)
distributions Redeemed during the year  Income II Issued Issued from reinvestment of distributions Redeemed during the year  E Class:     Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  H Institutional:     Accumulation Issued Issued from reinvestment of distributions	(6,155) (2,127) 520 0 (1,680) (1,160) 4,761 0 (2,416) 2,345	0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399) (352)
distributions Redeemed during the year  Income II Issued Issued from reinvestment of distributions Redeemed during the year  E Class:     Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  H Institutional:     Accumulation Issued Issued from reinvestment of distributions	(6,155) (2,127) 520 0 (1,680) (1,160) 4,761 0 (2,416) 2,345 1,439 0 (13,470)	0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399) (352) 12,991 0 (2,658)
distributions Redeemed during the year  Income II Issued Issued from reinvestment of distributions Redeemed during the year  E Class:     Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  H Institutional:     Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	(6,155) (2,127) 520 0 (1,680) (1,160) 4,761 0 (2,416) 2,345	0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399) (352)
distributions Redeemed during the year  Income II Issued Issued from reinvestment of distributions Redeemed during the year  E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  H Institutional: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	(6,155) (2,127) 520 0 (1,680) (1,160) 4,761 0 (2,416) 2,345 1,439 0 (13,470)	0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399) (352) 12,991 0 (2,658)
distributions Redeemed during the year  Income II Issued Issued from reinvestment of distributions Redeemed during the year  E Class:     Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  H Institutional:     Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income II Issued Issued from reinvestment of	(6,155) (2,127)  520  0 (1,680) (1,160)  4,761  0 (2,416) 2,345  1,439  0 (13,470) (12,031)	0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399) (352) 12,991 0 (2,658) 10,333
distributions Redeemed during the year  Income II Issued Issued from reinvestment of distributions Redeemed during the year  E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  H Institutional: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	(6,155) (2,127) 520 0 (1,680) (1,160) 4,761 0 (2,416) 2,345 1,439 0 (13,470) (12,031)	0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399) (352) 12,991 0 (2,658) 10,333

	As at 31-Dec-2023	As at 31-Dec-2022
		e Bond Fund
Institutional:		
Accumulation Issued	7,409	8,116
Issued from reinvestment of		
distributions  Dedocrand during the year	(0.064)	(40.863)
Redeemed during the year	(9,964) (2,555)	(40,863)
Income	( ) /	(- / /
Issued	1,293	25,489
Issued from reinvestment of distributions	0	118
Redeemed during the year	(3,121)	(28,907)
	(1,828)	(3,300)
Investor: Accumulation		
Issued	579	31
Issued from reinvestment of distributions	0	0
Redeemed during the year	(179)	(283)
	400	(252)
Income Issued	61	0
Issued from reinvestment of	01	0
distributions	2	2
Redeemed during the year	(151)	(90)
E Class:	(88)	(88)
Accumulation		
Issued from reinvestment of	10,067	2,777
distributions	0	0
Redeemed during the year	(10,698)	(19,331)
	(631)	(16,554)
Income Issued	6,657	1,837
Issued from reinvestment of		
distributions  Redeemed during the year	(6,952)	(13,945)
nedectified during the year	(295)	(12,108)
Income Q		
Issued from reinvestment of	N/A	19
distributions	N/A	0
Redeemed during the year	N/A	(425)
T Class	N/A	(406)
T Class: Accumulation		
Issued	905	268
Issued from reinvestment of distributions	0	0
Redeemed during the year	(532)	(638)
	373	(370)
Income Issued	612	122
Issued from reinvestment of		
distributions	(226)	(270)
Redeemed during the year	(226)	(370)
	Euro Long Average Duration Fun	
Institutional: Accumulation		
Issued	41,030	1,625
Issued from reinvestment of distributions	0	0
Redeemed during the year	(2,711)	(1,265)
	38,319	360

	As at 31-Dec-2023	As at 31-Dec-2022		As at 31-Dec-2023	As at 31-Dec-2022
		erage Duration ontinued)		PIMCO Europe Opportunities F	
E Class:	Tuliu (cc	intiliueu)	Redeemed during the year	(366)	(141)
Accumulation			Academica during the year	349	379
Issued	1	N/A	H Institutional:		
Issued from reinvestment of distributions	0	N/A	Accumulation	4 200	000
Redeemed during the year	0	N/A	Issued Issued from reinvestment of	1,399	903
	1	N/A	distributions	0	0
			Redeemed during the year	(4,122)	(6,802)
	Euro Short	-Term Fund		(2,723)	(5,899)
Institutional: Accumulation				CL LAA	
Issued	5,508	20,374	to esta esta o alla	Global Adva	antage Fund
Issued from reinvestment of			Institutional: Accumulation		
distributions	0	0	Issued	41	36
Redeemed during the year	(20,793)	(43,243)	Issued from reinvestment of	0	٥
E Class:	(15,285)	(22,869)	distributions  Redeemed during the year	(83)	(1,084)
Accumulation			Redeemed during the year	(42)	(1,048)
Issued	2,077	920	Institutional CHF (Partially Hedged):	(42)	(1,040)
Issued from reinvestment of	0	0	Income		
distributions	(910)	0	Issued	0	0
Redeemed during the year	(819) 1,258	(809) 111	Issued from reinvestment of distributions	0	0
	1,230	111	Redeemed during the year	(44)	(336)
	PIMCO Europ	ean High Yield	redeemed during the year	(44)	(336)
	Bond	Fund	Institutional EUR (Partially Hedged):	( ,	(555)
Institutional:			Accumulation		
Accumulation Issued	20,217	3,858	Issued	627	1,723
Issued from reinvestment of		.,	Issued from reinvestment of distributions	0	0
distributions	0	0	Redeemed during the year	(1,187)	(2,551)
Redeemed during the year	(3,749)	(1,638)		(560)	(828)
- al	16,468	2,220	Institutional GBP (Partially Hedged):		
E Class: Accumulation			Accumulation Issued	NI/A	0
Issued	389	1	Issued from reinvestment of	N/A	U
Issued from reinvestment of			distributions	N/A	0
distributions	0	0	Redeemed during the year	N/A	(14)
Redeemed during the year	(30) 359	0		N/A	(14)
Income	333	1	Institutional NOK (Partially Hedged):		
Issued	1	N/A	Accumulation Issued	7	6
Issued from reinvestment of			Issued from reinvestment of	,	
distributions	0	N/A	distributions	0	0
Redeemed during the year	0	N/A	Redeemed during the year	0	0
Z Class:	I	N/A		7	6
Accumulation			E Class EUR (Partially Hedged): Accumulation		
Issued	2,602	0	Issued	31	47
Issued from reinvestment of			Issued from reinvestment of		
distributions	(4.176)	0	distributions	0	0
Redeemed during the year	(4,176) (1,574)	(200)	Redeemed during the year	(98)	(100)
	(1,374)	(200)		(67)	(53)
	PIMCO Europe	an Short-Term		Global B	ond Fund
	Opportun	ities Fund	Institutional:		
Institutional:			Accumulation		
Accumulation Issued	1,510	5,027	Issued	52,900	20,005
Issued from reinvestment of	.,510	5,52,	Issued from reinvestment of distributions	0	0
distributions	0	0	Redeemed during the year	(25,562)	(24,316)
Redeemed during the year	(7,240)	(15,856)	<u> </u>	27,338	(4,311)
F.Cl	(5,730)	(10,829)	Income		
E Class: Accumulation			Issued	3,821	1,853
Issued	715	520	Issued from reinvestment of distributions	59	52
Issued from reinvestment of			Redeemed during the year	(2,358)	(2,143)
distributions	0	0	Academica during the year	1,522	(238)
					(/

	As at 31-Dec-2023 Global Bond Fu	
Institutional (Currency Exposure): Accumulation		
Issued	6,845	3,622
Issued from reinvestment of	0	0
distributions  Pedgemed during the year	(9.166)	(1.972)
Redeemed during the year	(8,166)	(1,873) 1,749
Income	(1,321)	1,749
Issued	11	29
Issued from reinvestment of distributions	0	0
Redeemed during the year	(80)	(127)
1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1	(69)	(98)
Institutional CAD (Hedged): Accumulation		
Issued	43	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	(742)	(914)
	(699)	(914)
Institutional CHF (Hedged): Accumulation		
Issued	730	1,018
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,652)	(2,240)
	(2,922)	(1,222)
Income		
Issued	94	190
Issued from reinvestment of	4	
distributions	(2.006)	(741)
Redeemed during the year	(2,086) (1,991)	(741) (550)
Institutional EUR (Currency Exposure):	(1,551)	(330)
Accumulation Issued	7,439	10,455
Issued from reinvestment of distributions	0	0
Redeemed during the year	(7,838)	(5,337)
	(399)	5,118
Institutional EUR (Hedged):		
Accumulation Issued	20.066	19,257
Issued from reinvestment of	20,966	19,257
distributions	0	0
Redeemed during the year	(24,690)	(25,423)
	(3,724)	(6,166)
Income Issued	11,765	1,488
Issued from reinvestment of distributions	23	20
Redeemed during the year	(7,707)	(2,934)
	4,081	(1,426)
Institutional GBP (Currency Exposure): Accumulation		
Issued	42	16
Issued from reinvestment of distributions	0	0
Redeemed during the year	(152)	(22)
1 0 0 1 000 0 1 0	(110)	(6)
Institutional GBP (Hedged): Accumulation Issued	3,570	2,464
Issued from reinvestment of		
distributions	(2.004)	(2.014)
Redeemed during the year	(2,904)	(3,014)
	666	(550)

	A4 24 D 2022	A+ 24 D 2022
	As at 31-Dec-2023 Global Bond F	As at 31-Dec-2022 und (continued)
Income	Global Bolla I	una (continuca)
Issued	2,512	2,663
Issued from reinvestment of distributions	35	44
Redeemed during the year	(4,163)	(5,377)
nedectified during the year	(1,616)	(2,670)
Institutional ILS (Hedged):	( ) /	( )
Accumulation Issued	N/A	0
Issued from reinvestment of	NI/A	0
distributions Redeemed during the year	N/A N/A	(18)
nedeemed during the year	N/A	(18)
Institutional NOK (Hedged):		(+=)
Accumulation		
Issued	3,086	1,514
Issued from reinvestment of distributions	0	0
Redeemed during the year	(5,880)	(4,987)
	(2,794)	(3,473)
Institutional NZD (Hedged): Income	412	170
Issued from reinvestment of	413	179
distributions	39	42
Redeemed during the year	(1,127)	(2,702)
	(675)	(2,481)
Institutional SEK (Hedged): Accumulation Issued	484	1,489
Issued from reinvestment of	404	1,403
distributions	0	0
Redeemed during the year	(3,984)	(1,203)
	(3,500)	286
Institutional SGD (Hedged): Accumulation Issued	4,910	4,901
Issued from reinvestment of		
distributions  Dedocrand during the year	(4.083)	(1.266)
Redeemed during the year	(4,983) (73)	(1,266) 3,635
Income	(13)	3,033
Issued	12	N/A
Issued from reinvestment of distributions	0	NI/A
Redeemed during the year	0 (1)	N/A N/A
nedectified during the year	11	N/A
Investor:		
Accumulation		
Issued	4,534	654
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,361)	(1,502)
	3,173	(848)
Income Issued	3,170	1,669
Issued from reinvestment of		
distributions  Padagmed during the year	(1.500)	(194)
Redeemed during the year	(1,590) 1,581	(184) 1,486
Investor (Currency Exposure):	1,501	1,400
Accumulation		
Issued	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(71)
	N/A	(71)

	As at 31-Dec-2023	As at 31-Dec-2022
	Global Bond Fu	ınd (continued)
Investor CHF (Hedged):		
Accumulation Issued	409	195
Issued from reinvestment of	103	133
distributions	0	0
Redeemed during the year	(2,456)	(1,649)
	(2,047)	(1,454)
Investor EUR (Hedged):		
Accumulation Issued	852	410
Issued from reinvestment of	032	410
distributions	0	0
Redeemed during the year	(648)	(603)
	204	(193)
Investor GBP (Hedged):		
Accumulation Issued	57	25
Issued from reinvestment of	31	2.5
distributions	0	0
Redeemed during the year	(12)	(9)
	45	16
Investor NOK (Hedged):		
Accumulation	207	22
Issued from reinvestment of	207	22
Issued from reinvestment of distributions	0	0
Redeemed during the year	(23)	(30)
	184	(8)
Administrative:		
Accumulation		
Issued	198	255
Issued from reinvestment of distributions	0	0
Redeemed during the year	(96)	(413)
reacemed during the year	102	(158)
Administrative SEK (Hedged):		(125)
Accumulation		
Issued	889	1,474
Issued from reinvestment of distributions	0	0
Redeemed during the year	(838)	(169)
Academica daring the year	51	1,305
E Class:	5.	.,500
Accumulation		
Issued	4,444	2,644
Issued from reinvestment of	0	0
distributions  Redeemed during the year	(3,754)	(5,612)
Redeemed during the year	690	(2,968)
Income	030	(2,300)
Issued	9,364	7,456
Issued from reinvestment of		
distributions	8	6
Redeemed during the year	(6,684)	(7,519)
- cl /c - :	2,688	(57)
E Class (Currency Exposure): Accumulation		
Issued	1,297	386
Issued from reinvestment of	,	
distributions	0	0
Redeemed during the year	(1,161)	(1,781)
	136	(1,395)
Income	004	356
Issued from reinvestment of	884	256
Issued from reinvestment of distributions	0	0
Redeemed during the year	(283)	(306)
	601	(50)
		. ,

	As at 31-Dec-2023 Global Bond Fu	As at 31-Dec-2022
E Class CHF (Hedged):	Global Bolla Fa	na (continuca)
Accumulation Issued	171	26
Issued from reinvestment of	.,,	20
distributions  Dedocated during the year	(124)	(27)
Redeemed during the year	(124) 47	(37)
E Class EUR (Hedged):		(***)
Accumulation Issued	7,397	5,158
Issued from reinvestment of	1,551	5,150
distributions	0	0
Redeemed during the year	(8,217)	(11,634) (6,476)
Income	(020)	(0,470)
Issued	1,706	741
Issued from reinvestment of distributions	0	0
Redeemed during the year	(788)	(1,225)
	918	(484)
E Class NOK (Hedged): Accumulation		
Issued	N/A	0
Issued from reinvestment of	NI/A	0
distributions  Redeemed during the year	N/A N/A	(1)
neacemed during the year	N/A	(1)
G Retail EUR (Hedged):		
Income Issued	1,467	191
Issued from reinvestment of	.,	
distributions	(1.442)	0
Redeemed during the year	(1,442)	(4,603) (4,412)
H Institutional:	23	(1,112)
Accumulation Issued	10 106	34,334
Issued from reinvestment of	19,106	34,334
distributions	0	0
Redeemed during the year	(21,135)	(33,907)
Income	(2,029)	427
Issued	14	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	(6)	(30)
	8	(30)
H Institutional (Currency Exposure): Accumulation		
Issued	40,012	71,651
Issued from reinvestment of	0	0
distributions  Redeemed during the year	(60,616)	(33,844)
neacemed during the year	(20,604)	37,807
M Retail:		
Income II Issued	1,349	33
Issued from reinvestment of		
distributions  Dedocrand during the year	(1,411)	0 (48)
Redeemed during the year	(1,411)	(48)
M Retail HKD (Unhedged):	(- //	()
Income II Issued	1,451	0
Issued from reinvestment of	1,401	U
distributions	0	0
Redeemed during the year	(13)	(227)
	1,438	(227)

	As at 31-Dec-2023 Global Bond Fu	As at 31-Dec-2022
M Retail SEK (Hedged):	Global Bolla Fa	na (continuea)
Accumulation	A1/A	0
Issued from reinvestment of	N/A	0
distributions	N/A	0
Redeemed during the year	N/A	(1)
	N/A	(1)
M Retail SGD (Hedged): Income II		
Issued	1,470	N/A
Issued from reinvestment of	0	N/A
distributions  Redeemed during the year	(100)	N/A N/A
nedectrica during the year	1,370	N/A
R Class EUR (Hedged): Accumulation Issued	106	161
Issued from reinvestment of		
distributions	0	0
Redeemed during the year	(89) 17	(159)
T Class:	17	2
Accumulation	200	407
Issued from reinvestment of	289	187
distributions	0	0
Redeemed during the year	(265)	(863)
	24	(676)
Income Issued	236	14
Issued from reinvestment of		
distributions	1 (2.1)	1 (7.1)
Redeemed during the year	(34)	(74) (59)
T Class EUR (Hedged):	203	(33)
Accumulation	4 424	202
Issued from reinvestment of	1,431	283
distributions	0	0
Redeemed during the year	(432)	(480)
W.Cl	999	(197)
W Class: Accumulation		
Issued	10,994	1,762
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,518)	(2,003)
	9,476	(241)
Income	5.455	6.45
Issued from reinvestment of	5,155	645
distributions	0	0
Redeemed during the year	(297)	(458)
	4,858	187
Income II Issued	51	N/A
Issued from reinvestment of		
distributions  Pedgemed during the year	0	N/A
Redeemed during the year	0 51	N/A N/A
W Class (Currency Exposure):	31	14/1
Accumulation	NIA	0
Issued from reinvestment of	N/A	0
distributions	N/A	0
Redeemed during the year	N/A	(1)
	N/A	(1)

	As at 31-Dec-2023	As at 31-Dec-2022
		und (continued)
Income		
Issued	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(1)
	N/A	(1)
W Class CHF (Hedged):		
Accumulation Issued	1,336	502
Issued from reinvestment of	·	
distributions	0	0
Redeemed during the year	(529) 807	(970) (468)
Income	007	(400)
Issued	476	36
Issued from reinvestment of	0	0
distributions  Redeemed during the year	(36)	(26)
nedectified during the year	440	10
W Class EUR (Hedged):		
Accumulation	1 766	005
Issued from reinvestment of	1,766	805
distributions	0	0
Redeemed during the year	(337)	(1,199)
	1,429	(394)
Income Issued	394	159
Issued from reinvestment of	334	155
distributions	0	0
Redeemed during the year	(184)	(107)
W.Cl. CDD (II I I)	210	52
W Class GBP (Hedged): Accumulation		
Issued	1,526	206
Issued from reinvestment of distributions	0	0
Redeemed during the year	(51)	(64)
neacemea daming the year	1,475	142
Income		
Issued	546	249
Issued from reinvestment of distributions	0	0
Redeemed during the year	(281)	(478)
	265	(229)
W Class NOK (Hedged): Accumulation		
Issued	77	8
Issued from reinvestment of		
distributions	0	0
Redeemed during the year	(1) 76	0 8
W Class SEK (Hedged):	70	O
Accumulation		
Issued from reinvestment of	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(1)
	N/A	(1)
W Class SGD (Hedged):		
Income II Issued	1,135	N/A
Issued from reinvestment of		
distributions  Dedocrand during the year	0	N/A
Redeemed during the year	(86) 1,049	N/A N/A
	1,043	IWA

	As at 31-Dec-2023	As at 31-Dec-2022
Institutional:	Global Boll	u L3G Fullu
Accumulation Issued	14,597	19,756
Issued from reinvestment of		,
distributions  Redeemed during the year	(17,039)	(10,249)
nedectified during the year	(2,442)	9,507
Income Issued	651	6,056
Issued from reinvestment of distributions	7	1
Redeemed during the year	(2,915)	(1,272)
Institutional CHF (Hedged):	(2,257)	4,785
Accumulation	22.240	F4 024
Issued from reinvestment of	23,218	51,831
distributions	0	0
Redeemed during the year	(9,352)	(4,396)
1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	13,866	47,435
Institutional EUR (Currency Exposure): Accumulation Issued	22	1 410
Issued from reinvestment of	23	1,418
distributions	0	0
Redeemed during the year	(467)	(1,060)
	(444)	358
Institutional EUR (Hedged): Accumulation	44.250	74.024
Issued from reinvestment of	44,250	71,834
distributions	0 (52.147)	(27.204)
Redeemed during the year	(52,147) (7,897)	(27,284) 44,550
Income Issued	1,224	3,526
Issued from reinvestment of distributions	0	0
Redeemed during the year	(6,593)	(3,843)
	(5,369)	(317)
Institutional GBP (Currency Exposure): Income		
Issued	72	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
Institutional GBP (Hedged):	72	1
Accumulation Issued	13,566	670
Issued from reinvestment of	13,300	0/0
distributions	0	0
Redeemed during the year	(3,331)	(2,038)
Income	. 5/255	(1)227
Issued	28,417	4,565
Issued from reinvestment of distributions	7	3
Redeemed during the year	(29,333)	(2,443)
Institutional GBP (Unhedged):	(909)	2,125
Income Issued	701	422
Issued from reinvestment of distributions	0	0
Redeemed during the year	(2,013)	(630)
	(1,312)	(208)

	As at 31-Dec-2023 As at 31-Dec-2022	
	Global Bond ESG	Fund (continued)
Institutional NOK (Hedged): Accumulation		
Issued	101,027	106,405
Issued from reinvestment of		
distributions	(26 508)	(25,026)
Redeemed during the year	(36,508) 64,519	(25,926) 80,479
Institutional NZD (Hedged):	0.1,0.13	00,175
Income	107	453
Issued from reinvestment of	107	152
distributions	122	79
Redeemed during the year	0	(208)
L C L CEIX (II L II)	229	23
Institutional SEK (Hedged): Accumulation		
Issued	4,166	1,625
Issued from reinvestment of distributions	0	0
Redeemed during the year	(6,064)	(1,496)
	(1,898)	129
Investor:		
Accumulation Issued	582	569
Issued from reinvestment of	302	303
distributions	0	0
Redeemed during the year	(198)	(813)
Administrative:	384	(244)
Accumulation		
Issued	N/A	5
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(213)
	N/A	(208)
Income	NIZA	0
Issued from reinvestment of	N/A	0
distributions	N/A	0
Redeemed during the year	N/A	(1)
All the discrete (III III)	N/A	(1)
Administrative SEK (Hedged): Accumulation		
Issued	900	N/A
Issued from reinvestment of distributions	0	N1/A
Redeemed during the year	0 (29)	N/A N/A
nedecined daring the year	871	N/A
E Class:		
Income Issued	98	251
Issued from reinvestment of		231
distributions	0	0
Redeemed during the year	(39) 59	(39)
E Class CHF (Hedged):	59	212
Accumulation		
Issued	168	8
Issued from reinvestment of distributions	0	0
Redeemed during the year	(4)	0
	164	8
E Class EUR (Hedged):		
Accumulation Issued	1,093	744
Issued from reinvestment of		
distributions	0	(1.144)
Redeemed during the year	(869) 224	(1,144)
	224	(400)

	As at 31-Dec-2023	As at 31-Dec-2022
	Global Bond ESG	Fund (continued)
Z Class AUD (Hedged): Income		
Issued from reinvestment of	14,196	18,505
Issued from reinvestment of distributions	1,041	557
Redeemed during the year	(2,947)	(4,344)
	12,290	14,718
	Global Bond	Ex-US Fund
Institutional:		
Accumulation Issued	3,030	2,995
Issued from reinvestment of distributions	0	0
Redeemed during the year	(2,974)	(5,454)
	56	(2,459)
Income Issued	408	31
Issued from reinvestment of	400	31
distributions	43	36
Redeemed during the year	(229) 222	(978) (911)
Institutional EUR (Hedged):		( )
Accumulation Issued	776	1,935
Issued from reinvestment of		
distributions Redeemed during the year	(2,263)	(434)
Nedeemed during the year	(1,487)	1,501
Investor:		
Accumulation Issued	0	11
Issued from reinvestment of		
distributions Redeemed during the year	(21)	(427)
nedeemed during the year	(21)	(416)
Administrative:		
Accumulation Issued	14	14
Issued from reinvestment of	2	
distributions Redeemed during the year	(79)	(35)
	(65)	(21)
E Class: Income		
Issued	4,164	6,630
Issued from reinvestment of distributions	18	8
Redeemed during the year	(3,066)	(8,332)
	1,116	(1,694)
E Class (Currency Exposure): Income		
Issued	187	1,441
Issued from reinvestment of distributions	1	0
Redeemed during the year	(1,583)	(1,725)
111 22 22 1	(1,395)	(284)
H Institutional: Accumulation		
Issued	10,646	8,239
Issued from reinvestment of distributions	0	0
Redeemed during the year	(7,106)	(7,676)
7 Class:	3,540	563
Z Class: Accumulation		
Issued from reinvestment of	0	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	(2,092)
	0	(2,092)

	As at 31-Dec-2023	As at 31-Dec-2022
		ield Bond Fund
Institutional:		
Accumulation Issued	5,375	6,545
Issued from reinvestment of	5,575	0,343
distributions	0	0
Redeemed during the year	(6,119)	(13,417)
Income	(744)	(6,872)
Income Issued	1,357	966
Issued from reinvestment of		
distributions  Padagmed during the year	(2.852)	(14.027)
Redeemed during the year	(2,852)	(14,027) (13,010)
Institutional CHF (Hedged):	(1,137)	(13,010)
Accumulation		
Issued from reinvestment of	23	31
distributions	0	0
Redeemed during the year	(34)	(681)
	(11)	(650)
Income	424	422
Issued from reinvestment of	124	133
distributions	0	0
Redeemed during the year	(106)	(1,560)
	18	(1,427)
Institutional EUR (Hedged):		
Accumulation Issued	6,295	7,994
Issued from reinvestment of	,	, , ,
distributions	0	0
Redeemed during the year	(10,488)	(24,025)
Income	(4,193)	(16,031)
Issued	3,949	9,520
Issued from reinvestment of		
distributions	145	159
Redeemed during the year	(6,642) (2,548)	(4,069) 5,610
Institutional GBP (Hedged):	(2,540)	5,010
Accumulation		
Issued	1,736	1,473
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,117)	(13,780)
	619	(12,307)
Income		22.254
Issued	14,947	22,851
Issued from reinvestment of distributions	53	46
Redeemed during the year	(33,322)	(59,227)
	(18,322)	(36,330)
Investor:		
Accumulation Issued	39	0
Issued from reinvestment of		-
distributions	0	0
Redeemed during the year	(32)	(753)
Income	7	(753)
Issued	1	N/A
Issued from reinvestment of		
distributions	0	N/A
Redeemed during the year	0	N/A N/A
		IWA

	As at 31-Dec-2023 As at 31-Dec-202 Global High Yield Bond Fund (continued)	
Investor EUR (Hedged): Accumulation		
Issued Issued from reinvestment of	62	899
distributions	0	0
Redeemed during the year	(413)	(550) 349
Administrative:		
Accumulation Issued	19	105
Issued from reinvestment of distributions	0	0
Redeemed during the year	(477)	(710)
	(458)	(605)
Income Issued	20	49
Issued from reinvestment of distributions	0	0
Redeemed during the year	(624)	(780)
	(604)	(731)
Administrative EUR (Hedged):		
Issued	N/A	0
Issued from reinvestment of distributions	N/A	1
Redeemed during the year	N/A	(197)
	N/A	(196)
Administrative GBP (Hedged): Income		
Issued	N/A	1
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(107)
	N/A	(106)
BM Retail: Income II Issued	407	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	(84)	0
	323	1
E Class: Accumulation Issued	771	1,171
Issued from reinvestment of	771	1,171
distributions	0	0 (2,002)
Redeemed during the year	(1,608)	(2,802) (1,631)
Income		
Issued from reinvestment of	9,437	14,617
distributions	23	22
Redeemed during the year	(11,547) (2,087)	(16,703) (2,064)
E Class EUR (Hedged): Accumulation		( / / / /
Issued from reinvestment of	1,838	3,171
distributions	0	0
Redeemed during the year	(2,761) (923)	(4,821) (1,650)
Income	(===)	(.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Issued Issued from reinvestment of	411	290
distributions	1	0
Redeemed during the year	(581)	(810)
	(169)	(520)

	As at 31-Dec-2023 As at 31-Dec-202 Global High Yield Bond Fund (continued)	
E Class GBP (Hedged): Income		
Issued from reinvestment of	7	6
distributions  Redeemed during the year	(261)	(29)
Nedeelined during the year	(254)	(23)
E Class SGD (Hedged): Income		
Issued from reinvestment of	392	193
distributions	15	9
Redeemed during the year	(253) 154	(607) (405)
H Institutional: Accumulation Issued	6,200	11,210
Issued from reinvestment of distributions	0	0
Redeemed during the year	(10,385)	(5,391)
	(4,185)	5,819
Income Issued	1,326	165
Issued from reinvestment of		0
distributions  Redeemed during the year	(980)	(767)
	347	(602)
M Retail: Income Issued	101	326
Issued from reinvestment of		
distributions  Redeemed during the year	(302)	(769)
neacemed during the year	(198)	(441)
Income II Issued	16,140	23,666
Issued from reinvestment of distributions	0	0
Redeemed during the year	(16,524)	(30,871)
D.C.	(384)	(7,205)
R Class: Accumulation Issued	7	834
Issued from reinvestment of	0	0
distributions  Redeemed during the year	(39)	(5,248)
	(32)	(4,414)
T Class: Accumulation Issued	57	15
Issued from reinvestment of distributions	0	0
Redeemed during the year	(72)	(121)
	(15)	(106)
Income Issued	101	15
Issued from reinvestment of distributions	0	0
Redeemed during the year	(24)	(42)
T Class EUR (Hedged):	77	(27)
Accumulation Issued	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(130)
	N/A	(130)

		As at 31-Dec-2022 tment Grade : Fund
Institutional:		
Accumulation Issued	63,058	44,338
Issued from reinvestment of		
distributions  Redeemed during the year	(55,616)	(76,437)
Nedeemed during the year	7,442	(32,099)
Income		
Issued	21,079	7,013
Issued from reinvestment of distributions	132	125
Redeemed during the year	(13,586)	(16,764)
Institutional (Currency Evnesure)	7,625	(9,626)
Institutional (Currency Exposure): Accumulation Issued	703	3,744
Issued from reinvestment of		
distributions  Pedeemed during the year	(230)	(1 540)
Redeemed during the year	473	(1,549) 2,195
Income		
Issued from reinvestment of	459	221
distributions	0	0
Redeemed during the year	(1,031)	(735)
	(572)	(514)
Institutional AUD (Hedged): Income		
Issued	170	95
Issued from reinvestment of distributions	0	0
Redeemed during the year	(326)	(7,762)
	(156)	(7,667)
Institutional CAD (Hedged): Income		
Issued	N/A	35
Issued from reinvestment of distributions	N/A	1
Redeemed during the year	N/A	(37)
	N/A	(1)
Institutional CHF (Hedged): Accumulation Issued	4,712	6,544
Issued from reinvestment of	4,712	0,344
distributions	0	0
Redeemed during the year	(14,828)	(7,451) (907)
Income	(10,110)	(307)
Issued	888	521
Issued from reinvestment of distributions	1	1
Redeemed during the year	(1,219)	(1,364)
	(330)	(842)
Institutional CZK (Hedged): Income		
Issued	0	0
Issued from reinvestment of distributions	0	1,556
Redeemed during the year	(19,074)	(176,854)
Institutional EUR (Currency Exposure): Accumulation	(19,074)	(175,298)
Issued	890	1,445
Issued from reinvestment of distributions	0	0
Redeemed during the year	(830)	(741)
	60	704

	As at 31-Dec-2023	As at 31-Dec-2022
		tment Grade (continued)
Institutional EUR (Hedged):	Credit Fund	(continued)
Accumulation	22.662	20.520
Issued from reinvestment of	22,662	28,528
distributions	0	0
Redeemed during the year	(46,697)	(58,533)
	(24,035)	(30,005)
Income Issued	6,707	7,044
Issued from reinvestment of		.,
distributions	0	13
Redeemed during the year	(16,660) (9,953)	(27,790) (20,733)
Institutional GBP (Hedged):	(3,333)	(20,733)
Accumulation		
Issued from reinvestment of	5,236	1,218
distributions	0	0
Redeemed during the year	(5,086)	(6,780)
	150	(5,562)
Income Issued	76 002	12 225
Issued from reinvestment of	26,883	12,235
distributions	46	31
Redeemed during the year	(41,147)	(66,400)
	(14,218)	(54,134)
Institutional HUF (Hedged): Income		
Issued	N/A	509
Issued from reinvestment of		
distributions	N/A	3,701
Redeemed during the year	N/A N/A	(1,029,911) (1,025,701)
Institutional ILS (Hedged):	14/71	(1,023,101)
Accumulation	A1/A	•
Issued from reinvestment of	N/A	0
distributions	N/A	0
Redeemed during the year	N/A	(531)
	N/A	(531)
Institutional NOK (Hedged): Accumulation		
Issued	386	146
Issued from reinvestment of		
distributions	(200)	0
Redeemed during the year	(308)	(898) (752)
Institutional PLN (Hedged):	70	(132)
Income		
Issued	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(11,435)
	N/A	(11,435)
Institutional SEK (Hedged):		
Accumulation Issued	13,501	1,808
Issued from reinvestment of	13,301	1,000
distributions	0	0
Redeemed during the year	(5,706)	(37,339)
	7,795	(35,531)
Institutional SGD (Hedged): Income		
Issued	10,377	938
Issued from reinvestment of	_	
distributions  Redeemed during the year	(884)	(396)
Redeemed during the year	9,494	(396) 542
	5,157	JTZ

	As at 31-Dec-2023	As at 31-Dec-2022
		tment Grade
Investor:	Credit Fund	(continued)
Accumulation		0.4.500
Issued Issued from reinvestment of	10,514	24,529
distributions	0	0
Redeemed during the year	(16,970)	(43,856)
Income	(6,456)	(19,327)
Income Issued	4,619	7,701
Issued from reinvestment of	20	10
distributions  Redeemed during the year	20 (4,216)	(2,854)
neacemed daming and year	423	4,865
Investor AUD (Hedged):		
Income Issued	49	824
Issued from reinvestment of		
distributions  Redeemed during the year	(244)	(122)
Redeemed during the year	(344)	(133) 691
Investor CAD (Hedged):		
Income Issued	N/A	0
Issued from reinvestment of	IN/A	0
distributions	N/A	0
Redeemed during the year	N/A N/A	(175) (175)
Investor CHF (Hedged):	IN/A	(173)
Accumulation		
Issued Issued from reinvestment of	4	11
distributions	0	0
Redeemed during the year	(63)	(94)
Income	(59)	(83)
Issued	39	16
Issued from reinvestment of	0	0
distributions  Redeemed during the year	(156)	(145)
neacemed daming the year	(117)	(129)
Investor EUR (Hedged):		
Accumulation Issued	956	672
Issued from reinvestment of		
distributions  Redeemed during the year	(759)	(1,603)
Nedeemed during the year	197	(931)
Income		
Issued Issued from reinvestment of	34	18
distributions	3	2
Redeemed during the year	(172)	(218)
CDD /U   -   -	(135)	(198)
Investor GBP (Hedged): Income		
Issued	7	17
Issued from reinvestment of distributions	0	0
Redeemed during the year	(17)	(61)
	(10)	(44)
Investor RMB (Hedged): Income		
Issued	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A N/A	(30)
	N/A	(30)

	As at 31-Dec-2023 As at 31-Dec-2022	
	Global Invest	ment Grade
Investor SGD (Hedged):	Credit Fund (	continued)
Income	470	
Issued from reinvestment of	176	288
distributions	0	0
Redeemed during the year	(226)	(151)
Administrative:	(50)	137
Accumulation Issued	1,260	272
Issued from reinvestment of distributions	0	0
Redeemed during the year	(998)	(6,285)
	262	(6,013)
Income Issued	3,001	651
Issued from reinvestment of	3,001	051
distributions	9	9
Redeemed during the year	(1,235)	(3,753)
Administrative CHF (Hedged):	1,775	(3,093)
Accumulation		
Issued	3	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	(27)	(13)
	(24)	(13)
Administrative EUR (Hedged): Accumulation		
Issued	490	215
Issued from reinvestment of distributions	0	0
Redeemed during the year	(361)	(235)
	129	(20)
Income Issued	269	220
Issued from reinvestment of		
distributions  Redeemed during the year	(177)	(180)
neacemed during the year	92	40
Administrative GBP (Hedged): Income		
Issued from reinvestment of	199	71
distributions	1	1
Redeemed during the year	(10)	(176)
Administrative HKD (Unhedged):	190	(104)
Income		
Issued	2,789	4,427
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	(4,427)
Administrative SEK (Hedged):	2,789	0
Accumulation Issued	64,371	72,625
Issued from reinvestment of	0	0
distributions  Redeemed during the year	0 (147,507)	(59,977)
	(83,136)	12,648
Administrative SGD (Hedged):		
Income Issued	1,998	9
Issued from reinvestment of		
distributions  Redeemed during the year	0 (76)	(197)
	1,922	(188)

	As at 31-Dec-2023	As at 31-Dec-2022
	Global Invest Credit Fund	
BM Retail: Decumulation		
Issued	1	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
E Class:	1	N/A
Accumulation	42.004	0.054
Issued Issued from reinvestment of	13,621	9,251
distributions	0	0
Redeemed during the year	(9,666) 3,955	(13,142)
Income	10.025	F 100
Issued from reinvestment of	10,825	5,108
distributions	69	73
Redeemed during the year	(9,159) 1,735	(10,629) (5,448)
E Class CHF (Hedged): Accumulation	·	· · · ·
Issued Issued from reinvestment of	187	265
distributions	0	0
Redeemed during the year	(743)	(1,399)
E Class EUR (Currency Exposure):	(556)	(1,134)
Income Issued	0	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	(140)
- C - FIID (II   1   1)	0	(140)
E Class EUR (Hedged): Accumulation		
Issued from reinvestment of	14,345	12,147
distributions	0	0
Redeemed during the year	(22,720) (8,375)	(16,618) (4,471)
Income	(0,515)	(1, 17 1)
Issued Issued from reinvestment of	945	946
distributions	1	1
Redeemed during the year	(2,371)	(3,458)
E Class GBP (Hedged):	(1,425)	(2,511)
Income Issued	336	134
Issued from reinvestment of		
distributions  Redeemed during the year	(425)	(535)
nedectified during the year	(86)	(398)
E Class SGD (Hedged): Income		
Issued	2,589	862
Issued from reinvestment of distributions	14	4
Redeemed during the year	(723)	(875)
H Institutional:	1,880	(9)
Accumulation	27.005	24 4 4 2
Issued Issued from reinvestment of	37,906	21,140
distributions	0	0
Redeemed during the year	(29,500) 8,406	(13,895) 7,245
	0,700	1,243

	As at 31-Dec-2023  Global Investored Credit Fund	
Income Issued	720	1,741
Issued from reinvestment of distributions	36	33
Redeemed during the year	(766) (10)	(1,125) 649
H Institutional (Currency Exposure): Accumulation Issued	38,276	22,933
Issued from reinvestment of distributions	0	0
Redeemed during the year	(51,448) (13,172)	(84) 22,849
M Retail: Decumulation Issued	1	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A N/A
Income Issued	724	326
Issued from reinvestment of distributions	3	2
Redeemed during the year	(475) 252	(2,065) (1,737)
Income II Issued	10,209	5,726
Issued from reinvestment of distributions	2	1
Redeemed during the year	(10,336) (125)	(7,045) (1,318)
M Retail HKD (Unhedged): Income Issued	116	103
Issued from reinvestment of distributions	0	0
Redeemed during the year	(87) 29	103
R Class: Accumulation Issued	29	143
Issued from reinvestment of distributions	0	0
Redeemed during the year	(534) (505)	(790) (647)
Income Issued	92	30
Issued from reinvestment of distributions	1	0
Redeemed during the year	(149) (56)	(122) (92)
R Class EUR (Hedged): Income Issued	0	3
Issued from reinvestment of distributions	0	0
Redeemed during the year	(86) (86)	(275) (272)
R Class GBP (Hedged): Income Issued	170	285
Issued from reinvestment of distributions	0	0
Redeemed during the year	(450)	(428)
	(280)	(143)

	As at 31-Dec-2023  Global Invest  Credit Fund	
T Class: Accumulation		
Issued from reinvestment	396	333
of distributions  Redeemed during the year	(807)	(985)
nedectified during the year	(411)	(652)
T Class EUR (Hedged): Accumulation		
Issued	234	58
Issued from reinvestment of distributions	0	0
Redeemed during the year	(160)	(111)
W.Cl	74	(53)
W Class: Accumulation Issued	3,701	802
Issued from reinvestment of distributions	0	0
Redeemed during the year	(2,903)	(3,534)
	798	(2,732)
Income Issued	1,506	600
Issued from reinvestment of distributions	0	0
Redeemed during the year	(522)	(1,279)
	984	(679)
W Class CHF (Hedged): Accumulation Issued	301	55
Issued from reinvestment	301	33
of distributions  Redeemed during the year	(379)	0 (893)
Nedeeliled during the year	(78)	(838)
W Class EUR (Hedged): Accumulation Issued	1,164	3,284
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,172)	(16,428)
	(8)	(13,144)
Income Issued	454	32
Issued from reinvestment of distributions	0	0
Redeemed during the year	(47)	(116)
	407	(84)
W Class GBP (Hedged): Accumulation		
Issued	193	378
Issued from reinvestment of distributions	0	0
Redeemed during the year	(182) 11	(44) 334
Income Issued	848	94
Issued from reinvestment		
of distributions  Redeemed during the year	(133)	0 (881)
	715	(787)
W Class SGD (Hedged): Income		
Issued from reinvestment	1,282	561
of distributions	0	0
Redeemed during the year	(65) 1,217	(81) 480
	1,417	100

	As at 31-Dec-2023 As at 31-Dec-2022	
	Global Investme	nt Grade Credit
Institutional:	E5G I	runa
Accumulation		
Issued	1,995	3,548
Issued from reinvestment of distributions	0	0
Redeemed during the year	(2,224)	(835)
• ,	(229)	2,713
Income Issued	12 OE1	582
Issued from reinvestment	13,051	362
of distributions	2	0
Redeemed during the year	(1,188)	(1,240)
Letter Lought Letter	11,865	(658)
Institutional CHF (Hedged): Accumulation		
Issued	2,323	5,476
Issued from reinvestment	•	•
of distributions Redeemed during the year	(3,109)	(1,599)
nedeemed during the year	(786)	3,877
Income		
Issued	130	3
Issued from reinvestment of distributions	0	0
Redeemed during the year	(9)	(54)
g y	121	(51)
Institutional EUR (Hedged):		
Accumulation Issued	37,792	15,414
Issued from reinvestment	31,132	15,414
of distributions	0	0
Redeemed during the year	(7,755)	(12,338)
	30,037	3,076
Income Issued	7,132	46,158
Issued from reinvestment		
of distributions	0	40
Redeemed during the year	(17,617) (10,485)	(10,802) 35,396
Institutional GBP (Hedged):	(10,403)	33,330
Accumulation		
Issued	4,418	2,854
Issued from reinvestment of distributions	0	0
Redeemed during the year	(8,761)	(2,656)
• ,	(4,343)	198
Income	20.227	452
Issued from rainvestment	20,237	452
Issued from reinvestment of distributions	0	0
Redeemed during the year	(564)	(5,089)
	19,673	(4,637)
Institutional SEK (Hedged):		
Accumulation Issued	292	106
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(99) 193	0 106
Investor:	133	100
Accumulation		
Issued	0	11
Issued from reinvestment of distributions	0	0
Redeemed during the year	(11)	0
,	(11)	11

	As at 31-Dec-2023 Global Investme ESG Fund (	
Investor EUR (Hedged): Accumulation	·	·
Issued from reinvestment	1	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A N/A
Income	ı	IV/A
Issued Issued from reinvestment	1	N/A
of distributions	0	N/A
Redeemed during the year	01	N/A N/A
Administrative SEK (Hedged): Accumulation Issued	26,799	30,800
Issued from reinvestment		
of distributions  Redeemed during the year	(11,000)	0 (17,723)
	15,799	13,077
E Class: Accumulation Issued	913	44
Issued from reinvestment		
of distributions  Redeemed during the year	0 (27)	(216)
J	886	(172)
Income Issued	374	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	(8)	(29)
E Class CHF (Hedged):	366	(29)
Accumulation Issued	5	47
Issued from reinvestment of distributions	0	0
Redeemed during the year	(17)	(6)
	(12)	41
Income Issued	0	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
E Class EUR (Hedged): Accumulation	0	0
Issued	3,233	60
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,733)	(363)
Income	1,500	(303)
Issued	38	13
Issued from reinvestment of distributions	0	0
Redeemed during the year	(33)	(29) (16)
E Class GBP (Hedged): Accumulation		
Issued Issued from reinvestment	26	0
of distributions	0	0
Redeemed during the year	0 26	0
	20	U

		51 December 2025
	As at 31-Dec-2023	As at 31-Dec-2022
	Global Investme	ent Grade Credit
	ESG Fund (	(continued)
Income		
Issued	N/A	0
Issued from reinvestment		
of distributions	N/A	0
Redeemed during the year	N/A	(10)
nedecined during the year	N/A	(10)
	IV/A	(10)
Z Class:		
Accumulation	1.40	0
Issued	148	0
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(1,700)	0
	(1,552)	0
	Global Low I	Ouration Real
	Retur	n Fund
Institutional:		
Accumulation		
Issued	807	17,233
Issued from reinvestment		,
of distributions	0	0

	(1,552)	0
	Global Low D	Ouration Real
	Returr	
Institutional:		
Accumulation Issued	807	17,233
Issued from reinvestment	007	,255
of distributions	0	0
Redeemed during the year	(7,582)	(18,259)
Later Length Lan	(6,775)	(1,026)
Institutional CHF (Hedged): Accumulation		
Issued	3,137	282
Issued from reinvestment		_
of distributions	0	0 (4.160)
Redeemed during the year	(1,693) 1,444	(1,169) (887)
Institutional EUR (Hedged):	1,777	(007)
Accumulation		
Issued	1,792	37,827
Issued from reinvestment of distributions	0	0
Redeemed during the year	(25,072)	(38,154)
	(23,280)	(327)
Income Issued	9	67
Issued from reinvestment	<u>J</u>	01
of distributions	0	0
Redeemed during the year	(1,117)	(841)
	(1,108)	(774)
Institutional GBP (Hedged): Accumulation		
Issued	940	3,306
Issued from reinvestment		
of distributions	(2.059)	(3,949)
Redeemed during the year	(3,058)	(643)
Income	(2)::0)	(6.5)
Issued	3,915	3,506
Issued from reinvestment of distributions	1	0
Redeemed during the year	(3,437)	(2,465)
	479	1,041
Institutional SGD (Hedged):		
Accumulation Issued	23,484	34,943
Issued from reinvestment	23,404	34,343
of distributions	0	0
Redeemed during the year	0	0
1 .	23,484	34,943
Investor: Accumulation		
Issued	0	344
Issued from reinvestment	0	0
of distributions  Redeemed during the year	0 (227)	(196)
neacemed during the year	(227)	148
	(-2.)	

	As at 31-Dec-2023 As at 31-Dec-2022  Global Low Duration Real Return Fund (continued)	
E Class: Accumulation		
Issued from reinvestment	354	2,786
of distributions	0	0
Redeemed during the year	(1,415) (1,061)	(1,966) 820
E Class EUR (Hedged):	(.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	020
Accumulation Issued	1,544	10,191
Issued from reinvestment of distributions	0	0
Redeemed during the year	(8,064)	(7,015)
	(6,520)	3,176
	Global Real F	Return Fund
Institutional: Accumulation		
Issued	2,223	4,831
Issued from reinvestment of distributions	0	0
Redeemed during the year	(2,194)	(6,987)
- In service	29	(2,156)
Income Issued	151	129
Issued from reinvestment of distributions	2	5
Redeemed during the year	(576)	(474)
	(423)	(340)
Institutional (Currency Exposure): Accumulation Issued	33	0
Issued from reinvestment	0	0
of distributions Redeemed during the year	(102)	(715)
g a cyan	(69)	(715)
Institutional CHF (Hedged): Accumulation Issued	833	761
Issued from reinvestment		
of distributions Redeemed during the year	(1,127)	(401)
neacemed during the year	(294)	360
Income Issued	119	634
Issued from reinvestment of distributions	0	0
Redeemed during the year	(769)	(174)
L C. C. LEUD (U. L. IV	(650)	460
Institutional EUR (Hedged): Accumulation Issued	8,162	19,760
Issued from reinvestment of distributions	0	0
Redeemed during the year	(17,902)	(22,869)
	(9,740)	(3,109)
Income Issued	196	400
Issued from reinvestment of distributions	95	187
Redeemed during the year	(1,351)	(1,252)
Institutional GBP (Hedged):	(1,060)	(665)
Accumulation	604	1 220
Issued from reinvestment	604	1,338
of distributions Redeemed during the year	(1,113)	(1,217)
	(509)	121

	As at 31-Dec-2023	As at 31-Dec-2022
Income	Global Real Return	r Fund (continued)
Income Issued	7,497	5,537
Issued from reinvestment	26	40
of distributions Redeemed during the year	36 (9,732)	(6,352)
Nedeemed during the year	(2,199)	(766)
Institutional SGD (Hedged):	( ) /	(
Accumulation	61	152
Issued from reinvestment	61	152
of distributions	0	0
Redeemed during the year	(140)	(1,418)
1	(79)	(1,266)
Investor: Accumulation		
Issued	73	900
Issued from reinvestment	0	0
of distributions  Redeemed during the year	0 (1,668)	(1,580)
nedeeliled during the year	(1,595)	(680)
Income	( ) /	(1.5.1)
Issued	234	2
Issued from reinvestment of distributions	25	43
Redeemed during the year	(30)	(1,171)
neaconica dannig the year	229	(1,126)
Investor CHF (Hedged):		
Income Issued	0	7
Issued from reinvestment	0	/
of distributions	0	0
Redeemed during the year	(80)	(135)
	(80)	(128)
Investor EUR (Hedged): Accumulation		
Issued	83	84
Issued from reinvestment of distributions	0	0
Redeemed during the year	0 (270)	(489)
neaconica dannig the year	(187)	(405)
Administrative:		
Accumulation Issued	42	382
Issued from reinvestment	42	382
of distributions	0	0
Redeemed during the year	(460)	(1,192)
5.0	(418)	(810)
E Class: Accumulation		
Issued	1,272	3,430
Issued from reinvestment	0	0
of distributions Redeemed during the year	(3,092)	(5,529)
nedecined during the year	(1,820)	(2,099)
Income		
Issued	166	1,089
Issued from reinvestment of distributions	19	57
Redeemed during the year	(988)	(1,375)
	(803)	(229)
E Class EUR (Hedged):		
Accumulation Issued	3,851	3,812
Issued from reinvestment	5,051	5,012
of distributions	0	0
Redeemed during the year	(5,233)	(5,495)
	(1,382)	(1,683)

	As at 31-Dec-2023 Global Real Return	As at 31-Dec-2022 Fund (continued)
E Class GBP (Hedged):		ana (commoca)
Income ssued	N/A	53
Issued from reinvestment	IN/A	55
of distributions	N/A	1
Redeemed during the year	N/A	(336)
nn ere t	N/A	(282)
H Institutional: Accumulation		
Issued	3,138	2,482
Issued from reinvestment of distributions	0	0
Redeemed during the year	(806)	(4,207)
	2,332	(1,725)
R Class:		
Accumulation Issued	11	13
Issued from reinvestment		13
of distributions	0	0
Redeemed during the year	(70)	(395)
R Class GBP (Hedged):	(59)	(382)
Accumulation		
Issued	62	178
Issued from reinvestment of distributions	0	0
Redeemed during the year	(226)	(375)
, , , , , , , , , , , , , , , , , , ,	(164)	(197)
	Income	- Fund
Institutional:	IIICOIIIC	e ruliu
Accumulation		
Issued	235,764	205,515
Issued from reinvestment of distributions	0	0
Redeemed during the year	(183,589)	(266,612)
	52,175	(61,097)
Income Issued	140,047	134,393
Issued from reinvestment	140,047	134,333
of distributions	2,778	2,459
Redeemed during the year	(113,756)	(143,512)
Institutional ALID (Hadaad):	29,069	(6,660)
Institutional AUD (Hedged): Accumulation		
Issued	1,483	200
Issued from reinvestment of distributions	0	0
Redeemed during the year	(230)	(918)
<u> </u>	1,253	(718)
Income		
Issued Issued from reinvestment	N/A	123
of distributions	N/A	0
Redeemed during the year	N/A	(124)
	N/A	(1)
Income Issued	24	N/A
Issued from reinvestment	24	IV/A
of distributions	0	N/A
Redeemed during the year	^	NI/A
	0	N/A
,	24	N/A N/A
Institutional BRL (Hedged): Accumulation	_	
Institutional BRL (Hedged): Accumulation Issued	_	
Institutional BRL (Hedged): Accumulation Issued Issued from reinvestment	24 5,336	N/A 1,312
Institutional BRL (Hedged): Accumulation Issued	24	N/A

	As at 31-Dec-2023	As at 31-Dec-2022
Institutional CAD (Hedged):	Income Fund	(continued)
Accumulation	4.075	0.50
Issued from reinvestment	1,075	352
of distributions	0	0
Redeemed during the year	(688)	(937)
Income	387	(585)
Issued	739	95
Issued from reinvestment	0	7
of distributions Redeemed during the year	(416)	(492)
	332	(390)
Institutional CHF (Hedged):		
Accumulation Issued	8,128	4,888
Issued from reinvestment		
of distributions  Redeemed during the year	(6,506)	(4,933)
neacemed during the year	1,622	(45)
Income	6.070	2.442
Issued from reinvestment	6,370	2,143
of distributions	0	0
Redeemed during the year	(3,083)	(4,171)
Institutional EUR (Hedged):	3,287	(2,028)
Accumulation		
Issued from reinvestment	237,892	305,996
of distributions	0	0
Redeemed during the year	(223,868)	(373,923)
	14,024	(67,927)
Income Issued	21,017	28,529
Issued from reinvestment	24	264
of distributions  Redeemed during the year	(27,440)	264 (49,457)
neacemed daring the year	(6,392)	(20,664)
Income II	1.622	760
Issued from reinvestment	1,623	768
of distributions	0	0
Redeemed during the year	(558)	(1,351)
Institutional GBP (Hedged):	1,065	(583)
Accumulation		
Issued from reinvestment	7,842	2,926
of distributions	0	0
Redeemed during the year	(2,816)	(5,345)
Income	5,026	(2,419)
Income Issued	27,957	8,905
Issued from reinvestment	27	20
of distributions  Redeemed during the year	(12,646)	38 (5,318)
	15,348	3,625
Institutional HKD (Unhedged):		
Income Issued	19,180	7,384
Issued from reinvestment		
of distributions	(35, 150)	(33.765)
Redeemed during the year	(35,150) (15,942)	(33,765) (26,364)
	,	

Institutional JPY (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Issued from reinvestment of distributions Issued Issue	0 (352) (229) N/A N/A N/A N/A N/A N/A N/A 14,029 0 (2,602) 1,427 0 0 (1)
Issued from reinvestment of distributions N/A Redeemed during the year N/A  Accumulation Issued 3,007 Issued from reinvestment of distributions 0 Redeemed during the year (910)  Institutional NOK (Hedged): Accumulation Issued 2,788 Issued from reinvestment of distributions 0 Redeemed during the year (2,084)  Institutional RMB (Hedged): Accumulation Issued 7,704 Institutional RMB (Hedged): Accumulation Issued N/A Institutional RMB (Hedged): Accumulation Issued from reinvestment of distributions N/A Redeemed during the year N/A  Income Issued 1 Institutional SGD (Hedged): Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year 0  Institutional SGD (Hedged): Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year (1,560) Income Issued 1,560) Income Issued 27,618	0 (352) (229) N/A N/A N/A N/A 4,029 0 (2,602) 1,427
of distributions Redeemed during the year  N/A  Accumulation Issued  Sued from reinvestment of distributions  Redeemed during the year  Institutional NOK (Hedged): Accumulation Issued  Sued from reinvestment of distributions  Redeemed during the year  Institutional RMB (Hedged): Accumulation Issued  Institutional RMB (Hedged): Accumulation Issued  Institutional RMB (Hedged): Accumulation Issued  Insued from reinvestment of distributions  Redeemed during the year  N/A  Income Issued Issued from reinvestment of distributions  Redeemed during the year  Institutional SGD (Hedged): Accumulation Issued  Institutional SGD (Hedged): Accumulation Issued  Source  Total Company Company  Total Compa	(352) (229) N/A N/A N/A N/A 4,029 0 (2,602) 1,427
Redeemed during the year  N/A  Accumulation Issued  Issued from reinvestment of distributions  Redeemed during the year  N/A  Accumulation  Redeemed during the year  Institutional NOK (Hedged): Accumulation Issued  Issued from reinvestment of distributions  Redeemed during the year  Institutional RMB (Hedged): Accumulation Issued  N/A  Institutional RMB (Hedged): Accumulation Issued from reinvestment of distributions  N/A  Institutional RMB (Hedged): Accumulation Issued from reinvestment of distributions  N/A  Income Issued from reinvestment of distributions  Redeemed during the year  1  Institutional SGD (Hedged): Accumulation Issued from reinvestment of distributions  Redeemed during the year  0  Institutional SGD (Hedged): Accumulation Issued from reinvestment of distributions  0  Redeemed during the year  1  Institutional SGD (Hedged): Accumulation Issued from reinvestment of distributions  0  Redeemed during the year  1  Institutional SGD (Hedged): Accumulation Issued from reinvestment of distributions  0  Redeemed during the year  1  Institutional SGD (Hedged): Accumulation Issued from reinvestment of distributions  0  Redeemed during the year  1  Institutional SGD (Hedged): Accumulation Issued from reinvestment of distributions  2  Institutional SGD (Hedged): Accumulation Issued from reinvestment of distributions  1  Institutional SGD (Hedged): Accumulation Issued from reinvestment of distributions  2  Institutional SGD (Hedged): Accumulation Issued from reinvestment of distributions  1  Institutional SGD (Hedged): Accumulation Issued from reinvestment of distributions  2  Institutional SGD (Hedged): Accumulation Issued from reinvestment of distributions  2  Institutional SGD (Hedged): Accumulation Issued from reinvestment of distributions  2  Institutional SGD (Hedged): Accumulation Issued from reinvestment of distributions  2  Institutional SGD (Hedged): Accumulation Issued from reinvestment of distributions	(352) (229) N/A N/A N/A N/A 4,029 0 (2,602) 1,427
Accumulation Issued 3,007 Issued from reinvestment of distributions 0 Redeemed during the year (910)  Institutional NOK (Hedged): Accumulation Issued 2,788 Issued from reinvestment of distributions 0 Redeemed during the year (2,084)  Institutional RMB (Hedged): Accumulation Issued N/A Institutional RMB (Hedged): Accumulation Issued N/A Issued from reinvestment of distributions N/A Income Issued 1 Issued from reinvestment of distributions 0 Redeemed during the year N/A  Income Issued 1 Institutional SGD (Hedged): Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year (1,560) Income Issued 1 Income	(229)  N/A  N/A  N/A  N/A  N/A  4,029  0 (2,602) 1,427
Issued 3,007  Issued from reinvestment of distributions 0 Redeemed during the year (910)  Institutional NOK (Hedged):     Accumulation Issued 2,788  Issued from reinvestment of distributions 0 Redeemed during the year (2,084)  Institutional RMB (Hedged):     Accumulation Issued N/A  Institutional RMB (Hedged):     Accumulation Issued N/A  Issued from reinvestment of distributions N/A  Income Issued 1 Issued from reinvestment of distributions 0 Redeemed during the year N/A  Income Issued 1 Institutional SGD (Hedged):     Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year 1,1 Institutional SGD (Hedged):     Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year (1,560)  Income Issued 1,560)	N/A N/A N/A 4,029 0 (2,602) 1,427
of distributions         0           Redeemed during the year         (910)           2,097         2,097           Institutional NOK (Hedged):	N/A N/A 4,029 0 (2,602) 1,427
Institutional NOK (Hedged): Accumulation Issued 2,788 Issued from reinvestment of distributions 0 Redeemed during the year (2,084)  Institutional RMB (Hedged): Accumulation Issued N/A Issued from reinvestment of distributions N/A Redeemed during the year N/A  Income Issued 1 Issued from reinvestment of distributions 0 Redeemed during the year 0 Institutional SGD (Hedged): Accumulation 5,080 Issued from reinvestment of distributions 0 Redeemed during the year 1 Institutional SGD (Hedged): Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year (1,560) Income Issued 27,618	N/A 4,029 0 (2,602) 1,427 0
Institutional NOK (Hedged):     Accumulation Issued	4,029 0 (2,602) 1,427 0
Accumulation Issued 2,788  Issued from reinvestment of distributions 0 Redeemed during the year (2,084)  Institutional RMB (Hedged):	0 (2,602) 1,427 0
Issued from reinvestment of distributions 0 Redeemed during the year (2,084)  Institutional RMB (Hedged):     Accumulation Issued N/A Issued from reinvestment of distributions N/A Redeemed during the year N/A  Income Issued 1 Issued from reinvestment of distributions 0 Redeemed during the year 0 Institutional SGD (Hedged):     Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year 0 Institutional SGD (Hedged):     Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year (1,560) Income Issued 27,618	0 (2,602) 1,427 0
of distributions         0           Redeemed during the year         (2,084)           704         704           Institutional RMB (Hedged):	(2,602) 1,427 0
Institutional RMB (Hedged): Accumulation Issued  Issued from reinvestment of distributions  Redeemed during the year  Income Issued from reinvestment of distributions  Redeemed during the year  Insued from reinvestment of distributions  Redeemed during the year  Institutional SGD (Hedged): Accumulation Issued from reinvestment of distributions  Redeemed during the year  Institutional SGD (Hedged): Accumulation Issued from reinvestment of distributions  Redeemed during the year  Insued from reinvestment of distributions  Redeemed during the year  Income Issued  Income Issued  27,618	1,427 0 0
Institutional RMB (Hedged):     Accumulation Issued	0
Accumulation Issued N/A  Issued from reinvestment of distributions N/A  Redeemed during the year N/A  Income Issued 1 Issued from reinvestment of distributions 0 Redeemed during the year 0  Institutional SGD (Hedged): Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year 1 Institutional SGD (Hedged): Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year (1,560)  Income Issued 27,618	0
Issued from reinvestment of distributions N/A Redeemed during the year N/A  Income Issued 1 Issued from reinvestment of distributions 0 Redeemed during the year 0 Institutional SGD (Hedged): Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year 1 Institutional SGD (Hedged): Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year (1,560) Income Issued 27,618	0
of distributions N/A  Redeemed during the year N/A  Income Issued 1  Issued from reinvestment of distributions 0  Redeemed during the year 0  Institutional SGD (Hedged): Accumulation Issued 5,080  Issued from reinvestment of distributions 0  Redeemed during the year 1,560)  Redeemed during the year 1,560)  Income Issued 27,618	
Income Issued 1 Issued from reinvestment of distributions 0 Redeemed during the year 0 Institutional SGD (Hedged): Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year (1,560) Income Issued 27,618	(1)
Income Issued 1 Issued from reinvestment of distributions 0 Redeemed during the year 0 Institutional SGD (Hedged): Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year (1,560) Income Issued 27,618	
Issued 1 Issued from reinvestment of distributions 0 Redeemed during the year 0 Institutional SGD (Hedged): Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year (1,560) Income Issued 27,618	(1)
of distributions 0 Redeemed during the year 0  Institutional SGD (Hedged): Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year (1,560)  Income Issued 27,618	N/A
Redeemed during the year 0  Institutional SGD (Hedged):    Accumulation    Issued 5,080  Issued from reinvestment of distributions 0 Redeemed during the year (1,560)  Income Issued 27,618	N/A
Institutional SGD (Hedged): Accumulation Issued 5,080 Issued from reinvestment of distributions 0 Redeemed during the year (1,560) Income Issued 27,618	N/A
Accumulation Issued 5,080  Issued from reinvestment of distributions 0  Redeemed during the year (1,560)  Income Issued 27,618	N/A
Issued from reinvestment of distributions 0 Redeemed during the year (1,560)  Income Issued 27,618	3,501
Redeemed during the year     (1,560)       3,520       Income       Issued     27,618	3,301
3,520 Income Issued 27,618	0
Income Issued 27,618	(2,109)
Issued 27,618	1,392
Issued from reinvestment	7,373
of distributions 150	65
Redeemed during the year (9,147)	(8,523)
18,621	(1,085)
Investor: Accumulation	
Issued 33,434	21,157
Issued from reinvestment of distributions 0	0
Redeemed during the year (40,309)	(74,160)
(6,875)	(53,003)
Income Issued 41,977	36,086
Issued from reinvestment	
of distributions 169	
Redeemed during the year (41,974) 172	161
Investor AUD (Hedged): Income	(44,046)
Issued 2,862	
Issued from reinvestment of distributions 0	(44,046)
Redeemed during the year (542)	(44,046) (7,799) 1,063
2,320	(44,046) (7,799)

	As at 31-Dec-2023	As at 31-Dec-2022
		d (continued)
Investor EUR (Hedged):		
Accumulation Issued	21,322	57,324
Issued from reinvestment of distributions	0	0
Redeemed during the year	(21,229)	(79,974)
	93	(22,650)
Income Issued	3,417	1,522
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,985)	(3,390)
	1,432	(1,868)
Income A Issued	150	161
Issued from reinvestment		_
of distributions Redeemed during the year	0 (754)	(540)
Nedeemed during the year	(604)	(379)
Investor GBP (Hedged):		, ,
Income Issued	234	1,302
Issued from reinvestment of distributions	0	0
Redeemed during the year	(82)	(272)
	152	1,030
Investor HKD (Unhedged): Income		
Issued	8	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A N/A
	8	N/A
Investor JPY (Hedged): Accumulation	,	
Issued from reinvestment	1	N/A
of distributions	0	N/A
Redeemed during the year	0	N/A
Investor RMB (Hedged):	1	N/A
Accumulation Issued	428	0
Issued from reinvestment		
of distributions	(136)	(415)
Redeemed during the year	(136) 292	(415)
Investor SGD (Hedged):		,,
Accumulation Issued	1,031	508
Issued from reinvestment		
of distributions	0	(68)
Redeemed during the year	1,031	(68)
Income Issued	3,988	2,208
Issued from reinvestment		
of distributions	(1.521)	(2.472)
Redeemed during the year	(1,521) 2,471	(3,473) (1,265)
Administrative:	21111	(1,200)
Accumulation	26.270	0.630
Issued from reinvestment	26,278	8,620
of distributions	0	0
Redeemed during the year	(17,485)	(16,949)
	8,793	(8,329)

	As at 31-Dec-2023	
Income Issued	105,546	66,046
Issued from reinvestment of distributions	550	410
Redeemed during the year	(47,552)	(96,953)
neacemed daring the year	58,544	(30,497)
Administrative AUD (Hedged):	36,5	(50) 157)
Income Issued	15,948	5,920
Issued from reinvestment of distributions	118	74
Redeemed during the year	(2,454)	(4,398)
Administrative EUP (Hadgad):	13,612	1,596
Administrative EUR (Hedged): Accumulation		
Issued from reinvestment	5,959	16,413
of distributions	0	0
Redeemed during the year	(7,365)	(23,680)
Income	(1,406)	(7,267)
Issued	10,041	9,626
Issued from reinvestment of distributions	1	0
Redeemed during the year	(4,650)	(9,123)
	5,392	503
Administrative GBP (Hedged): Income		
Issued	4,526	2,145
Issued from reinvestment of distributions	78	58
Redeemed during the year	(1,096)	(3,252)
neacemed during the year	3,508	(1,049)
Administrative HKD (Unhedged): Income Issued	193,297	102,825
Issued from reinvestment of distributions	153	36
Redeemed during the year	(49,337)	(201,758)
	144,113	(98,897)
Administrative JPY (Hedged): Accumulation		
Issued	N/A	713
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(714)
A 1	N/A	(1)
Administrative SGD (Hedged): Income		
Issued	98,323	19,561
Issued from reinvestment of distributions	577	312
Redeemed during the year	(11,233)	(16,816)
	87,667	3,057
E Class: Accumulation		
Issued	119,582	72,634
Issued from reinvestment of distributions	0	0
Redeemed during the year	(82,321)	(124,100)
	37,261	(51,466)
Income Issued	326,240	129,484
Issued from reinvestment of distributions	2,985	2,095
Redeemed during the year	(140,923)	(212,567)
	188,302	(80,988)

	As at 31-Dec-2023 Income Fund	As at 31-Dec-2022
Income Q	meome runa	(continued)
Issued	N/A	142
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(345)
	N/A	(203)
E Class AUD (Hedged): Income		
Issued	31,546	9,508
Issued from reinvestment	F70	247
of distributions  Redeemed during the year	578 (6,850)	(10,371)
neactive auting the year	25,274	(546)
E Class CHF (Hedged):		
Accumulation Issued	1,042	659
Issued from reinvestment	.70 .2	
of distributions	0	0
Redeemed during the year	(2,353)	(1,563)
Income	(1,311)	(304)
Issued	24,880	2,434
Issued from reinvestment of distributions	4	0
Redeemed during the year	(1,889)	(4,987)
	22,995	(2,553)
E Class EUR (Hedged):		
Accumulation Issued	108,725	69,869
Issued from reinvestment	,	,
of distributions	(01.201)	(0.4.130)
Redeemed during the year	(81,381) 27,344	(84,120) (14,251)
Income	2.72	(* 1/20 1/
Issued	97,760	58,606
Issued from reinvestment of distributions	134	67
Redeemed during the year	(89,926)	(90,970)
	7,968	(32,297)
Income II Issued	6,406	3,524
Issued from reinvestment	37.50	3/32 :
of distributions	1 (2.251)	0
Redeemed during the year	(2,361) 4,046	(2,127) 1,397
Income II Q	4,040	1,557
Issued	822	911
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,445)	(1,774)
	(623)	(863)
E Class GBP (Hedged):		
Income Issued	8,061	5,514
Issued from reinvestment		
of distributions  Redeemed during the year	74 (5.107)	46
neacemed during the year	(5,197) 2,938	(4,932) 628
E Class HKD (Unhedged):		
Income Issued	169,278	68,787
Issued from reinvestment	103,270	00,707
of distributions	356	267
Redeemed during the year	(100,430)	(142,484)
	69,204	(73,430)

	As at 31-Dec-2023 Income Fund (	As at 31-Dec-2022
E Class JPY (Hedged): Accumulation		·
Issued	10,306	3,694
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,121)	(138)
neacemed during the year	7,185	3,556
Income		
Issued	57,336	1
Issued from reinvestment of distributions	281	0
Redeemed during the year	(2,275) 55,342	0
E Class RMB (Hedged):	33,342	<u> </u>
Income Issued	5,508	842
Issued from reinvestment	.,	
of distributions	54	26
Redeemed during the year	(821) 4,741	(1,768)
E Class SGD (Hedged):	4,741	(900)
Income Issued	306,460	71,590
Issued from reinvestment		
of distributions  Redeemed during the year	2,526 (50,032)	1,221 (58,744)
Nedeeliled during the year	258,954	14,067
G Retail EUR (Hedged):	.,	,
Income Issued	8,744	291
Issued from reinvestment	0,711	231
of distributions	0	0
Redeemed during the year	(508)	(1,161)
G Retail EUR (Unhedged):	8,236	(870)
Income Issued	N/A	5
Issued from reinvestment	IVA	
of distributions	N/A	0
Redeemed during the year	N/A	(56)
H Institutional:	N/A	(51)
Accumulation Issued	33,408	21,920
Issued from reinvestment	33,100	21,320
of distributions	0	0
Redeemed during the year	(17,389)	(25,642)
Income	16,019	(3,722)
Issued	22,995	8,454
Issued from reinvestment	700	505
of distributions	788	625
Redeemed during the year	(6,594) 17,189	(9,681) (602)
H Institutional EUR (Hedged):	177105	(002)
Accumulation	21/2	444
Issued Issued from reinvestment	N/A	144
of distributions	N/A	0
Redeemed during the year	N/A	(916)
D.C.	N/A	(772)
R Class: Accumulation		
Issued	1,981	2,924
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,345)	(1,290)
g the year	636	1,634
	050	1,057

	As at 31-Dec-2023 Income Fund	As at 31-Dec-2022 (continued)
Income		
Issued Issued from reinvestment	1,425	491
of distributions	18	33
Redeemed during the year	(1,462)	(1,911)
R Class EUR (Hedged):	(19)	(1,387)
Income		0.45
Issued Issued from reinvestment	341	215
of distributions	3	1
Redeemed during the year	(400)	(327)
R Class GBP (Hedged):	(56)	(111)
Income	4.057	005
Issued Issued from reinvestment	1,067	925
of distributions	1	0
Redeemed during the year	(582)	(1,828)
T Class:	486	(903)
Accumulation		
Issued Issued from reinvestment	5,702	3,483
of distributions	0	0
Redeemed during the year	(5,951)	(7,146)
Income	(249)	(3,663)
Issued	2,962	745
Issued from reinvestment of distributions	144	119
Redeemed during the year	(1,622)	(2,127)
	1,484	(1,263)
T Class EUR (Hedged): Accumulation		
Issued	4,898	2,767
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,463)	(4,018)
	1,435	(1,251)
Income Issued	5,296	2,094
Issued from reinvestment	3,290	2,094
of distributions	0	0 (4.622)
Redeemed during the year	(3,815)	(4,633) (2,539)
Z Class:	1,101	(2,333)
Accumulation Issued	0	4,085
Issued from reinvestment	0	4,003
of distributions	0	0
Redeemed during the year	(2,662)	4,085
Z Class AUD (Hedged):	(2,002)	1,003
Income II	13,344	17,238
Issued from reinvestment	13,344	17,236
of distributions	8,510	6,580
Redeemed during the year	(23,545) (1,691)	(16,520) 7,298
	(1,031)	1,230
	Income	Fund II
Institutional: Accumulation		
Issued	0	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	0	0

	As at 31-Dec-2023	As at 31-Dec-2022
		II (continued)
Income Issued	N/A	0
Issued from reinvestment	IV/A	0
of distributions	N/A	0
Redeemed during the year	N/A N/A	(1)
Income	IV/A	(1)
Issued	1	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
	1	N/A
E Class: Income		
Issued	6,709	2,007
Issued from reinvestment of distributions	0	1
Redeemed during the year	(3,648)	(113)
	3,061	1,895
E Class AUD (Hedged): Income	2.670	240
Issued from reinvestment	2,670	210
of distributions	2	2
Redeemed during the year	(1,350)	0
E Class EUR (Hedged):	1,322	212
Income		
Issued from reinvestment	655	362
of distributions	1	1
Redeemed during the year	(383)	(28)
E Class CBD (Hadgad):	273	335
E Class GBP (Hedged): Income		
Issued from reinvestment	1,660	332
Issued from reinvestment of distributions	1	1
Redeemed during the year	(594)	(24)
F.C. 111/D/11 1 1	1,067	309
E Class HKD (Unhedged): Income		
Issued	33,686	8,423
Issued from reinvestment of distributions	1	11
Redeemed during the year	(19,174)	(1,455)
	14,513	6,979
E Class JPY (Hedged): Income		
Issued	38	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
	38	N/A
E Class SGD (Hedged): Income		
Issued	N/A	3
Issued from reinvestment of distributions	N/A	1
Redeemed during the year	N/A	(38)
	N/A	(34)
	Inflation Mu	lti-Asset Fund
Institutional:	MIGHT WITH	
Accumulation Issued	659	3,039
Issued from reinvestment	039	2,039
of distributions	0 (716)	0 (4.224)
Redeemed during the year	(716) (57)	(1,334) 1,705
	(37)	1,705

	As at 31-Dec-2023 As at 31-Dec-2022 Inflation Multi-Asset Fund (continued)	
Institutional EUR (Partially Hedged): Accumulation		
Issued Issued from reinvestment	48	11,234
of distributions	0	0
Redeemed during the year	(5,864)	(2,993) 8,241
Institutional GBP (Partially Hedged):	(5,816)	0,241
Accumulation Issued	155	2,046
Issued from reinvestment of distributions	0	0
Redeemed during the year	(197)	(3,662)
Administrative:	(42)	(1,616)
Income II Issued	0	334
Issued from reinvestment		
of distributions  Redeemed during the year	(122)	(1)
neacemed daining the year	(115)	338
Administrative SGD (Hedged): Income II Issued	38	3,086
Issued from reinvestment		
of distributions  Redeemed during the year	12 (662)	(1,917)
neacemed during the year	(612)	1,197
E Class: Accumulation		
Issued	512	10,246
Issued from reinvestment of distributions	0	0
Redeemed during the year	(4,917)	(2,978)
Income II	(4,405)	7,268
Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
E Class AUD (Partially Hedged): Accumulation	0	1
Issued	0	36
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
E Class EUR (Partially Hedged):	0	36
Accumulation Issued	190	12,001
Issued from reinvestment of distributions	0	0
Redeemed during the year	(5,353)	(3,471)
	(5,163)	8,530
Income Issued	89	1,435
Issued from reinvestment of distributions	0	0
Redeemed during the year	(568)	(731)
E Class GBP (Partially Hedged):	(479)	704
Accumulation Issued	0	1
Issued from reinvestment		
of distributions  Redeemed during the year	0	0
	0	1

	As at 31-Dec-2023 Inflation M Fund (co	
E Class SGD (Partially Hedged): Accumulation		
Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
H Institutional:	U	ı
Accumulation Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
M Retail:	0	1
Income II Issued	22	1
Issued from reinvestment		·
of distributions Redeemed during the year	0	0
	22	1
	Low Average I	Duration Fund
Institutional:		- Laction Fullu
Accumulation Issued	3,685	17,557
Issued from reinvestment of distributions	0	0
Redeemed during the year	(12,944)	(22,086)
Income	(9,259)	(4,529)
Issued	52	3,385
Issued from reinvestment of distributions	48	24
Redeemed during the year	(2,127) (2,027)	(1,191) 2,218
Institutional EUR (Hedged): Accumulation Issued	112	3,251
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,638)	(2,789)
Income	(1,526)	462
Income Issued	269	416
Issued from reinvestment of distributions	1	1
Redeemed during the year	(1,066) (796)	(449)
Institutional GBP (Hedged): Accumulation	(730)	(32)
Issued	2,158	534
Issued from reinvestment of distributions	0	0
Redeemed during the year	(2,176)	(133) 401
Income Issued	7	11
Issued from reinvestment of distributions	4	2
Redeemed during the year	(114)	(85)
	(103)	(72)
Investor: Accumulation Issued	31	1
Issued from reinvestment		
of distributions Redeemed during the year	0 (459)	(229)
	(428)	(228)

	As at 31-Dec-2023	As at 31-Dec-2022
		ge Duration ontinued)
Income Issued	0	33
Issued from reinvestment		
of distributions  Redeemed during the year	(61)	(590)
Redeemed during the year	(60)	(556)
Administrative:	(00)	(330)
Accumulation		
Issued	43	203
Issued from reinvestment of distributions	0	0
Redeemed during the year	(211)	(181)
	(168)	22
E Class: Accumulation		
Issued	562	9,196
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,521)	(9,321)
scamea during the year	(959)	(125)
Income Issued	48	60
Issued from reinvestment	10	30
of distributions	2	1
Redeemed during the year	(185)	(154)
C Class CUD (Undered):	(135)	(93)
E Class EUR (Hedged): Accumulation		
Issued	576	1,475
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,848)	(446)
	(1,272)	1,029
H Institutional:		
Accumulation Issued	11,786	77,194
Issued from reinvestment	11,700	77,131
of distributions	0	0
Redeemed during the year	(18,432)	(76,411)
	(6,646)	783
Income Issued	1	97
Issued from reinvestment		
of distributions	3	3
Redeemed during the year	(32)	(686)
R Class:	(28)	(586)
Accumulation		
Issued	91	250
Issued from reinvestment of distributions	0	0
Redeemed during the year	(308)	(228)
	(217)	22
		lobal Investment
Institutionals	Grade Cr	edit Fund
Institutional: Accumulation		
Issued	14,773	8,468
Issued from reinvestment	0	0
of distributions Redeemed during the year	(4,098)	(5,711)
neacemed during the year	10,675	2,757
Income	, - , -	_,
Issued	75	1,830
Issued from reinvestment of distributions	39	28
Redeemed during the year	(109)	0
	5	1 858

		As at 31-Dec-2022
	Low Duration Global Investment Grade Credit Fund (continued)	
Institutional EUR (Hedged): Accumulation		
Issued	14,067	3,012
Issued from reinvestment	0	0
of distributions  Redeemed during the year	(3,709)	(9,445)
nedeemed during the year	10,358	(6,433)
Income	_	_
Issued Issued from reinvestment	0	2
of distributions	0	0
Redeemed during the year	(6)	(82)
1 ('' (' 1 CDD (II 1 I)	(6)	(80)
Institutional GBP (Hedged): Accumulation		
Issued	280	263
Issued from reinvestment of distributions	0	0
Redeemed during the year	(535)	(166)
	(255)	97
Income	45	453
Issued Issued from reinvestment	15	153
of distributions	0	0
Redeemed during the year	(43)	(1,570)
t that Industrial III	(28)	(1,417)
Institutional NOK (Hedged): Accumulation		
Issued	99	1,345
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,404)	(3,883)
<u> </u>	(1,305)	(2,538)
Institutional SEK (Hedged):		
Accumulation Issued	3,016	N/A
Issued from reinvestment		
of distributions	0	N/A N/A
Redeemed during the year	3,016	N/A
E Class EUR (Hedged):	370.0	
Accumulation	2 522	1.020
Issued Issued from reinvestment	2,533	1,820
of distributions	0	0
Redeemed during the year	(2,518)	(771)
	15	1,049
	Low Duration	Income Fund
Institutional:	Low Duration	Income Fund
Institutional: Accumulation Issued		
Accumulation Issued Issued from reinvestment	Low Duration 8,543	Income Fund 17,232
Accumulation Issued Issued from reinvestment of distributions	8,543 0	17,232 0
Accumulation Issued Issued from reinvestment	8,543 0 (5,740)	17,232 0 (24,502)
Accumulation Issued Issued from reinvestment of distributions	8,543 0	17,232 0
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued	8,543 0 (5,740)	17,232 0 (24,502)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued Issued from reinvestment	8,543 0 (5,740) 2,803 30,340	17,232 0 (24,502) (7,270) 401
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued	8,543 0 (5,740) 2,803	17,232 0 (24,502) (7,270)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions	8,543 0 (5,740) 2,803 30,340	17,232 0 (24,502) (7,270) 401
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged):	8,543 0 (5,740) 2,803 30,340 2 (815)	17,232 0 (24,502) (7,270) 401 2 (479)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year	8,543 0 (5,740) 2,803 30,340 2 (815)	17,232 0 (24,502) (7,270) 401 2 (479)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment	8,543 0 (5,740) 2,803 30,340 2 (815) 29,527	17,232 0 (24,502) (7,270) 401 2 (479) (76)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged): Accumulation Issued	8,543 0 (5,740) 2,803 30,340 2 (815) 29,527	17,232 0 (24,502) (7,270) 401 2 (479) (76)

	As at 31-Dec-2023 As at 31-Dec-2022  Low Duration Income Fund (continued)	
Accumulation		
Issued from reinvestment	5,917	N/A
of distributions	0	N/A
Redeemed during the year	0 5,917	N/A N/A
Institutional EUR (Hedged):	3,317	IN/A
Accumulation		
Issued from reinvestment	8,107	7,973
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,903)	(7,357)
	4,204	616
Income Issued	0	5
Issued from reinvestment	0	<u>J</u>
of distributions	0	0
Redeemed during the year	0	(6,040)
In this time of CDD (II admed).	0	(6,035)
Institutional GBP (Hedged): Accumulation		
Issued	19,164	10
Issued from reinvestment of distributions	0	0
Redeemed during the year	(165)	(169)
	18,999	(159)
Income		
Issued	13,462	51
Issued from reinvestment of distributions	0	0
Redeemed during the year	(6,296)	(7,884)
	7,166	(7,833)
Institutional SGD (Hedged): Accumulation		
Issued	2,108	836
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,885)	(1,153)
	223	(317)
Investor EUR (Hedged): Accumulation		
Issued	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(61)
	N/A	(61)
Income Issued	N/A	0
Issued from reinvestment		
of distributions	N/A	0 (40)
Redeemed during the year	N/A N/A	(48)
E Class:	IVA	(40)
Accumulation		0.00-
Issued from reinvestment	4,023	9,022
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,594)	(7,895)
	2,429	1,127
Income Issued	248	496
Issued from reinvestment	2.3	.50
of distributions	9	4
Redeemed during the year	(340)	(519)
	(03)	(19)

	As at 31-Dec-2023	
	Low Durati	
E Class ELIB (Hadgad):	Fund (co	ntinuea)
E Class EUR (Hedged): Accumulation		
Issued	7,759	5,036
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(2,485)	(3,364)
	5,274	1,672
Income		
Issued	973	291
Issued from reinvestment	0	0
of distributions	(107)	(70)
Redeemed during the year	(107)	(78) 213
F Class CCD (III-da-d):	866	213
E Class SGD (Hedged): Income		
Issued	N/A	4
Issued from reinvestment		
of distributions	N/A	1
Redeemed during the year	N/A	(78)
	N/A	(73)
H Institutional:		, ,
Accumulation		
Issued	914	14,535
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(5,463)	(8,743)
	(4,549)	5,792
Income		
Issued	322	164
Issued from reinvestment	2	•
of distributions	2	0 (110)
Redeemed during the year	(45)	(119)
	279	45
Z Class EUR (Hedged): Accumulation		
Issued	0	0
Issued from reinvestment	0	0
of distributions	0	0
Redeemed during the year	(1)	0
	(1)	0
	Low Duration Op	portunities Fund
Institutional:		
Accumulation		
Issued	9,801	15,819
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(7,363)	(22,277)
	2,438	(6,458)
Income		
Issued	2	9
Issued Issued from reinvestment		
Issued Issued from reinvestment of distributions	0	0
Issued Issued from reinvestment of distributions	0 (938)	0 (505)
Issued Issued from reinvestment of distributions Redeemed during the year	0	0
Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged):	0 (938)	0 (505)
Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation	(938) (936)	0 (505) (496)
Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged): Accumulation Issued	0 (938)	0 (505)
Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged):	(938) (936)	0 (505) (496)
Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions	0 (938) (936) 109	0 (505) (496) 1,940
Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment	0 (938) (936) 109 0 (950)	0 (505) (496) 1,940 0 (3,402)
Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 (938) (936) 109	0 (505) (496) 1,940
Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions	0 (938) (936) 109 0 (950)	0 (505) (496) 1,940 0 (3,402) (1,462)
Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued	0 (938) (936) 109 0 (950) (841)	0 (505) (496) 1,940 0 (3,402)
Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income	0 (938) (936) 109 0 (950) (841)	0 (505) (496) 1,940 0 (3,402) (1,462)
Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued Issued	0 (938) (936) 109 0 (950) (841)	0 (505) (496) 1,940 0 (3,402) (1,462)

	As at 31-Dec-2023	As at 31-Dec-2023 As at 31-Dec-2022	
	Low Duration	Opportunities ontinued)	
Institutional GBP (Hedged):	runa (co	линиси,	
Accumulation Issued	951	39,578	
Issued from reinvestment	951	39,376	
of distributions	0	0	
Redeemed during the year	(48,798)	(125,565)	
Income	(47,847)	(85,987)	
Issued	17,378	7,687	
Issued from reinvestment	407	74	
of distributions Redeemed during the year	197 (21,050)	(20,525)	
nedectrica during the year	(3,475)	(12,767)	
Investor EUR (Hedged):	(-1, -1,	, , , ,	
Accumulation	7	15	
Issued from reinvestment	7	15	
of distributions	0	0	
Redeemed during the year	(176)	(336)	
F Cl FIID (II   1   1)	(169)	(321)	
E Class EUR (Hedged): Accumulation			
Issued	51	67	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	0 (94)	(160)	
nedecined during the year	(43)	(93)	
Z Class:			
Accumulation Issued	0	0	
Issued from reinvestment		0	
of distributions	0	0	
Redeemed during the year	(165)	(135)	
	(165)	(135)	
		Low Duration Opportunities ESG Fund	
Institutional:	ESG	runa	
Accumulation			
Issued from reinvestment	0	446	
of distributions	1	0	
Redeemed during the year	0	0	
	1	446	
Income Issued	0	1	
Issued from reinvestment		'	
of distributions	0	0	
Redeemed during the year	0	0	
Institutional ELID (Hadgad):	0	1	
Institutional EUR (Hedged): Accumulation			
Issued	0	23	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	0	0	
	0	23	
Income			
Issued from reinvestment	0	1	
of distributions	0	0	
Redeemed during the year	0	0	
	0	1	
Institutional GBP (Hedged): Accumulation			
Issued	0	20	
Issued from reinvestment			
of distributions	0	0	
	^	^	
Redeemed during the year	0	0 20	

	As at 31-Dec-2023	As at 31-Dec-2022
	Low Duration Opportunities ESG Fund (continued)	
Income Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	0	1

Redeemed during the year	0	0
	0	1
	PIMCO MIL	P & Energy
	Infrastruc	ture Fund
Institutional:		
Accumulation	0.7	
Issued	27	1,904
Issued from reinvestment of distributions	0	0
Redeemed during the year	(947)	(2,448)
<i>y</i> ,	(920)	(544)
Income		
Issued	5	81
Issued from reinvestment of distributions	0	0
Redeemed during the year	(409)	(4,100)
nedecined during the year	(404)	(4,019)
Institutional EUR (Hedged):	(101)	(1/015)
Accumulation		
Issued	527	3,125
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,461)	(995)
nedeemed during the year	(934)	2,130
Income	()	,
Issued	17	351
Issued from reinvestment		
of distributions	(227)	(101)
Redeemed during the year	(327)	(181) 170
Institutional GBP (Hedged):	(510)	170
Accumulation		
Issued	1	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	(20)	(31)
nedecified during the year	(19)	(31)
Income	(13)	(3.)
Issued	N/A	0
Issued from reinvestment		_
of distributions	N/A	0
Redeemed during the year	N/A N/A	(5) (5)
Investors	IV/A	(5)
Investor: Accumulation		
Issued	N/A	0
Issued from reinvestment		
of distributions	N/A	(117)
Redeemed during the year	N/A	(117)
E Class:	N/A	(117)
Income		
Issued	1,116	5,241
Issued from reinvestment	4	4
of distributions	(2.046)	(2.206)
Redeemed during the year	(2,046) (929)	(3,306) 1,936
Z Class:	(323)	1,330
Accumulation		
Issued	0	0
Issued from reinvestment	0	0
of distributions	(430)	0
Redeemed during the year	(439) (439)	0
	(403)	U

	As at 31-Dec-2023  Mortgage Oppo	As at 31-Dec-2022
Institutional:	Mortgage Oppo	ortunities runa
Accumulation		
Issued	16,015	25,921
Issued from reinvestment of distributions	0	0
Redeemed during the year	(17,693)	(35,398)
	(1,678)	(9,477)
Income Issued	1,398	1,777
Issued from reinvestment of distributions	15	447
Redeemed during the year	(8,116)	(26,696)
	(6,703)	(24,472)
Institutional CAD (Hedged): Accumulation		
Issued from reinvestment	1,674	0
of distributions	0	0
Redeemed during the year	0	0
	1,674	0
Institutional CHF (Hedged): Accumulation		
Issued	87	53
Issued from reinvestment of distributions	0	0
Redeemed during the year	(134)	(263)
	(47)	(210)
Institutional EUR (Hedged):		
Accumulation Issued	16,534	12,444
Issued from reinvestment	10,334	12,777
of distributions	0	0
Redeemed during the year	(11,638) 4,896	(22,004) (9,560)
Income	4,090	(9,300)
Issued	278	134
Issued from reinvestment of distributions	32	43
Redeemed during the year	(981)	(1,207)
	(671)	(1,030)
Institutional GBP (Hedged):		
Accumulation Issued	147	35,235
Issued from reinvestment		
of distributions	(425)	(36,241)
Redeemed during the year	(425) (278)	(1,006)
Income	, ,	( , )
Issued	922	615
Issued from reinvestment of distributions	0	0
Redeemed during the year	(373)	(484)
	549	131
Investor: Accumulation		
Issued	455	155
Issued from reinvestment of distributions	0	0
Redeemed during the year	(614)	(1,077)
	(159)	(922)
Income		
Issued from reinvestment	169	29
of distributions	2	3
Redeemed during the year	(48)	(1,403)
	123	(1,371)

	As at 31-Dec-2023 As at 31-Dec-2022  Mortgage Opportunities Fund (continued)	
Administrative:		
Income Issued	623	0
Issued from reinvestment	023	0
of distributions	0	0
Redeemed during the year	(628)	(49)
	(5)	(49)
E Class: Accumulation		
Issued	2,708	1,235
Issued from reinvestment	,	,
of distributions	0	0
Redeemed during the year	(1,527)	(2,163)
	1,181	(928)
Income Issued	853	51
Issued from reinvestment	033	31
of distributions	5	3
Redeemed during the year	(83)	(575)
	775	(521)
E Class CHF (Hedged):		
Income Issued	10	0
Issued from reinvestment	10	·
of distributions	0	0
Redeemed during the year	(32)	(14)
	(22)	(14)
E Class EUR (Hedged):		
Accumulation Issued	408	270
Issued from reinvestment	400	270
of distributions	0	0
Redeemed during the year	(741)	(446)
	(333)	(176)
Income		
Issued	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(17)
	N/A	(17)
E Class SGD (Hedged):		
Income		
Issued	N/A	0
Issued from reinvestment of distributions	N/A	1
Redeemed during the year	N/A	(169)
	N/A	(168)
H Institutional:		
Accumulation		
Issued	298	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	(7)	(3)
	291	(3)
Income		
Issued	90	N/A
Issued from reinvestment	4	Alra
of distributions	1	N/A
Redeemed during the year	0 91	N/A N/A
Z Class:	31	IN/A
Accumulation		
Issued	1,496	1
Issued from reinvestment	_	
of distributions	0	(10.638)
Redeemed during the year	0 1,496	(19,628) (19,627)
	1,430	(13,027)

	As at 31-Dec-2023	As at 31-Dec-2023 As at 31-Dec-2022	
	Mortgage Opportunities Fund (continued)		
Z Class GBP (Hedged):	runa (co	ntinuea)	
Accumulation /	N/A	0	
Issued from reinvestment	IVA	0	
of distributions Redeemed during the year	N/A N/A	(34,658)	
nedeemed during the year	N/A	(34,658)	
	StocksPLU	ICTM Fund	
Institutional:	Stocksplu	JS*** Fund	
Accumulation Issued	16,148	7,763	
Issued from reinvestment	10,140	7,703	
of distributions	(5,962)	(24.505)	
Redeemed during the year	10,186	(34,505)	
Income	422	4	
Issued Issued from reinvestment	122	1	
of distributions	27	6	
Redeemed during the year	(72) 77	(186)	
Institutional EUR (Hedged):		()	
Accumulation Issued	3,742	5,360	
Issued from reinvestment		·	
of distributions Redeemed during the year	0 (4,545)	(16,644)	
neacenica daring the year	(803)	(11,284)	
Income Issued	N/A	0	
Issued from reinvestment	IV/A	0	
of distributions	N/A N/A	0 (68)	
Redeemed during the year	N/A N/A	(68)	
Institutional GBP (Hedged):			
Accumulation Issued	25	461	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(481)	(23)	
	(456)	438	
Institutional SGD (Hedged): Accumulation			
Issued	23	41	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(61)	(3)	
Investor:	(38)	38	
Accumulation	100	260	
Issued from reinvestment	198	260	
of distributions	(163)	0 (101)	
Redeemed during the year	(162) 36	(191) 69	
BE Retail:			
Accumulation Issued	1,475	1	
Issued from reinvestment		^	
of distributions Redeemed during the year	(888)	0	
	587	1	
E Class: Accumulation			
Issued	1,399	1,702	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(1,261)	(970)	
	138	732	

	As at 31-Dec-2023		
	StocksPLUS™ F	und (continued)	
E Class EUR (Hedged):			
Accumulation Issued	4,883	4,253	
Issued from reinvestment	.,255	.,_55	
of distributions	0	0	
Redeemed during the year	(1,338)	(2,398)	
	3,545	1,855	
H Institutional: Accumulation			
Issued	24,409	16,223	
Issued from reinvestment			
of distributions	0	0	
Redeemed during the year	(21,621)	(46,974)	
T.Cl	2,788	(30,751)	
T Class: Accumulation			
Issued	N/A	0	
Issued from reinvestment			
of distributions	N/A	0	
Redeemed during the year	N/A	(124)	
	N/A	(124)	
	PIMCO StocksP	IUS™ AR Fund	
Institutional:	TIMEO Stocksr	LOS AIRTUIIU	
Accumulation			
Issued	75	89	
Issued from reinvestment	•	0	
of distributions	(112)	0	
Redeemed during the year	(113)	(29) 60	
Institutional EUR (Hedged):	(50)	00	
Accumulation			
Issued	N/A	2	
Issued from reinvestment	21/2	0	
of distributions	N/A	0	
Redeemed during the year	N/A N/A	(26)	
Institutional GBP (Hedged):	IW/A	(24)	
Accumulation			
Issued	59	1	
Issued from reinvestment	•	0	
of distributions	(79)	0	
Redeemed during the year	(78) (19)	0	
E Class:	(13)		
Accumulation			
Issued	N/A	0	
Issued from reinvestment	N1/A	0	
of distributions	N/A	(2)	
Redeemed during the year	N/A N/A	(2)	
	IV/A	(4)	
	Strategic In	come Fund	
Institutional:			
Accumulation	10	7.4	
Issued Issued from reinvestment	16	74	
of distributions	0	0	
Redeemed during the year	(299)	(889)	
	(283)	(815)	
Institutional EUR (Hedged):			
Accumulation	4.000	F 522	
Issued	1,029	5,539	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(3,683)	(7,311)	
	(2,654)	(1,772)	

Strategic Income Fund (continued)		As at 31-Dec-2023	As at 31-Dec-2022
Income   Issued from reinvestment of distributions		Strategic Income	Fund (continued)
Issued         0         21           Issued from reinvestment of distributions         1         0           Redeemed during the year         0         0           E Class:			
of distributions         1         0           Redeemed during the year         0         0           1         21         21           E Class:		0	21
Redeemed during the year         0         0           E Class:			_
E Class: Accumulation   Sisued   280			
Accumulation     280   1,152	Redeemed during the year	_	
Issued         280         1,152           Issued more reinvestment of distributions         0         0           Redeemed during the year         (752)         (875)           Income II         244         760           Issued from reinvestment of distributions         1         1           Redeemed during the year         (396)         (600)           Issued from reinvestment of distributions         592         4,473           Issued from reinvestment of distributions         0         0           Redeemed during the year         (3,080)         (3,943)           Issued from reinvestment of distributions         0         0           Redeemed during the year         (2,000)         (2,014)           Issued from reinvestment of distributions         0         0           Redeemed during the year         (2,000)         (2,014)           Issued from reinvestment of distributions         0         0           Redeemed during the year         (325)         (264)           Issued from reinvestment of distributions         0         0           Redeemed during the year         (325)         (264)           Issued from reinvestment of distributions         0         0           Redeemed during the year	E Class:		
Issued from reinvestment of distributions   0		200	1 150
of distributions         0         0           Redeemed during the year         (752)         (875)           Income II         (472)         277           Income II         244         760           Issued from reinvestment of distributions         1         1           Redeemed during the year         (396)         (600)           E Class EUR (Hedged):         (473)         (600)           Accumulation         592         4,473           Issued from reinvestment of distributions         0         0           Redeemed during the year         (3,080)         (3,943)           Income II         1         1         3           Income II         1         0         0         0           Redeemed during the year         (2,000)         (3,943)         (2,488)         530           Income II         1         1         3         1         3         1         3         1<		200	1,132
(472)   277		0	0
Income   I   Issued	Redeemed during the year		. ,
Issued         244         760           Issued from reinvestment of distributions         1         1           Redeemed during the year         (396)         (600)           E Class EUR (Hedged):	Incomo II	(472)	211
of distributions         1         1           Redeemed during the year         (396)         (600)           (151)         161           E Class EUR (Hedged):		244	760
Redeemed during the year         (396)         (600)           E Class EUR (Hedged):			
Class EUR (Hedged):   Accumulation     Issued   592   4,473     Issued from reinvestment of distributions   0   0     Redeemed during the year   (3,080)   (3,943)     Income II     Issued   668   1,437     Issued from reinvestment of distributions   0   0     Redeemed during the year   (2,000)   (2,014)     Issued from reinvestment of distributions   0   0     Redeemed during the year   (2,000)   (2,014)     Issued from reinvestment of distributions   59   210     Issued from reinvestment of distributions   0   0     Redeemed during the year   (325)   (264)     Income   Issued   122   217     Issued from reinvestment of distributions   0   0     Redeemed during the year   (241)   (126)     Institutional:			
E Class EUR (Hedged):	Redeemed during the year		
Accumulation   Sesued   Sesued from reinvestment of distributions   O	E Class EUR (Hedged):	(131)	101
Ssued from reinvestment of distributions   0   0   0   0   0   0   0   0   0	Accumulation	503	4.470
of distributions         0         0           Redeemed during the year         (3,080)         (3,943)           (2,488)         530           Income II         668         1,437           Issued from reinvestment of distributions         0         0           Redeemed during the year         (2,000)         (2,014)           (1,332)         (577)         T Class EUR (Hedged):         (2,000)         (2,014)           Accumulation         Issued         59         210           Issued from reinvestment of distributions         0         0         0           Redeemed during the year         (325)         (264)           Income Issued         122         217           Issued from reinvestment of distributions         0         0           Redeemed during the year         (241)         (126)           Institutional:         Accumulation         14,082         14,515           Issued from reinvestment of distributions         0         0         0           Redeemed during the year         (10,612)         (12,236)         3,470         2,279           Income         Issued from reinvestment of distributions         181         144         144           Redeemed during the year		592	4,4/3
C2,488   530   Income   Issued   668   1,437   Issued from reinvestment of distributions   0   0   0   0   0   0   0   0   0		0	0
Income   I   Issued	Redeemed during the year		(3,943)
Issued from reinvestment of distributions         0         0           Redeemed during the year         (2,000)         (2,014)           T Class EUR (Hedged):		(2,488)	530
Issued from reinvestment of distributions   0   0   0   0		668	1 /137
Redeemed during the year         (2,000)         (2,014)           (1,332)         (577)           T Class EUR (Hedged):		000	1,757
Class EUR (Hedged):   Accumulation   Ssued   59   210     Issued from reinvestment of distributions   0   0     Redeemed during the year   (325)   (264)     Income   Issued   122   217     Issued from reinvestment of distributions   0   0     Redeemed during the year   (241)   (126)     Institutional:   Accumulation   Ssued   14,082   14,515     Issued from reinvestment of distributions   0   0     Redeemed during the year   (10,612)   (12,236)     Income   Issued   2,187   1,043     Issued from reinvestment of distributions   181   144     Redeemed during the year   (1,719)   (3,382)     Institutional CAD (Hedged):   Income   Income   Institutional CAD (Hedged):   Income		0	
T Class EUR (Hedged):   Accumulation     Issued   59   210     Issued from reinvestment of distributions   0   0     Redeemed during the year   (325)   (264)     (266)   (54)     Income     Issued from reinvestment of distributions   0   0     Redeemed during the year   (241)   (126)     (119)   91     Total Return Bond Fund     Institutional:   Accumulation     Issued from reinvestment of distributions   0   0     Redeemed during the year   (10,612)   (12,236)     Issued from reinvestment of distributions   0   0     Redeemed during the year   (10,612)   (12,236)     Issued from reinvestment of distributions   181   144     Redeemed during the year   (1,719)   (3,382)     Institutional CAD (Hedged):	Redeemed during the year		
Saued   Separate   S	T Class EUD (Hadgad):	(1,332)	(5/7)
Saued from reinvestment of distributions   0			
of distributions         0         0           Redeemed during the year         (325)         (264)           (266)         (54)           Income         122         217           Issued from reinvestment of distributions         0         0           Redeemed during the year         (241)         (126)           Total Return Bond Fund           Institutional:		59	210
Redeemed during the year		0	0
Income   Issued   122   217   Issued from reinvestment of distributions   0   0   0   0   0   0   0   0   0	Redeemed during the year		
Issued         122         217           Issued from reinvestment of distributions         0         0           Redeemed during the year         (241)         (126)           Total Return Bond Fund           Institutional:             Accumulation             Issued from reinvestment of distributions         0         0           Redeemed during the year         (10,612)         (12,236)           Income Issued         2,187         1,043           Issued from reinvestment of distributions         181         144           Redeemed during the year         (1,719)         (3,382)           649         (2,195)           Institutional CAD (Hedged): Income Issued         347         0           Issued from reinvestment of distributions         8         7           Redeemed during the year         (494)         (960)		(266)	(54)
Issued from reinvestment of distributions   0   0   0   0		122	217
of distributions         0         0           Redeemed during the year         (241)         (126)           Total Return Bond Fund           Institutional:             Accumulation             Issued         14,082         14,515           Issued from reinvestment of distributions         0         0           Redeemed during the year         (10,612)         (12,236)           Income         3,470         2,279           Income         2,187         1,043           Issued from reinvestment of distributions         181         144           Redeemed during the year         (1,719)         (3,382)           649         (2,195)           Institutional CAD (Hedged):             Income             Issued from reinvestment of distributions         347         0           Issued from reinvestment of distributions         8         7           Redeemed during the year         (494)         (960)		122	217
Total Return Bond Fund	of distributions	0	0
Total Return Bond Fund	Redeemed during the year		
Institutional:         Accumulation           Issued         14,082         14,515           Issued from reinvestment of distributions         0         0           Redeemed during the year         (10,612)         (12,236)           Income         3,470         2,279           Income         2,187         1,043           Issued from reinvestment of distributions         181         144           Redeemed during the year         (1,719)         (3,382)           649         (2,195)           Institutional CAD (Hedged):         Income           Issued         347         0           Issued from reinvestment of distributions         8         7           Redeemed during the year         (494)         (960)		(119)	91
Accumulation         14,082         14,515           Issued from reinvestment of distributions         0         0           Redeemed during the year         (10,612)         (12,236)           Income         3,470         2,279           Income         2,187         1,043           Issued from reinvestment of distributions         181         144           Redeemed during the year         (1,719)         (3,382)           649         (2,195)           Institutional CAD (Hedged): Income         347         0           Issued from reinvestment of distributions         8         7           Redeemed during the year         (494)         (960)		Total Return	Bond Fund
Issued     14,082     14,515       Issued from reinvestment of distributions     0     0       Redeemed during the year     (10,612)     (12,236)       Income     3,470     2,279       Issued     2,187     1,043       Issued from reinvestment of distributions     181     144       Redeemed during the year     (1,719)     (3,382)       649     (2,195)       Institutional CAD (Hedged): Income     347     0       Issued from reinvestment of distributions     8     7       Redeemed during the year     (494)     (960)			
Issued from reinvestment of distributions         0         0           Redeemed during the year         (10,612)         (12,236)           Income         3,470         2,279           Income         2,187         1,043           Issued from reinvestment of distributions         181         144           Redeemed during the year         (1,719)         (3,382)           649         (2,195)           Institutional CAD (Hedged): Income Issued         347         0           Issued from reinvestment of distributions         8         7           Redeemed during the year         (494)         (960)		14 082	14 515
Redeemed during the year         (10,612)         (12,236)           3,470         2,279           Income         2,187         1,043           Issued from reinvestment of distributions         181         144           Redeemed during the year         (1,719)         (3,382)           649         (2,195)           Institutional CAD (Hedged): Income Issued         347         0           Issued from reinvestment of distributions         8         7           Redeemed during the year         (494)         (960)		14,002	14,515
3,470   2,279     Income			
Income   Issued	Redeemed during the year		
Issued         2,187         1,043           Issued from reinvestment of distributions         181         144           Redeemed during the year         (1,719)         (3,382)           649         (2,195)           Institutional CAD (Hedged): Income Issued         347         0           Issued from reinvestment of distributions         8         7           Redeemed during the year         (494)         (960)	Income	3,470	2,279
of distributions         181         144           Redeemed during the year         (1,719)         (3,382)           649         (2,195)           Institutional CAD (Hedged): Income Issued         347         0           Issued from reinvestment of distributions         8         7           Redeemed during the year         (494)         (960)		2,187	1,043
Redeemed during the year         (1,719)         (3,382)           649         (2,195)           Institutional CAD (Hedged): Income Issued           Issued from reinvestment of distributions         347         0           Issued from reinvestment of distributions         8         7           Redeemed during the year         (494)         (960)		404	
Institutional CAD (Hedged): Income Issued 347 0 Issued from reinvestment of distributions 8 7 Redeemed during the year (494) (960)			
Institutional CAD (Hedged): Income Issued 347 0 Issued from reinvestment of distributions 8 7 Redeemed during the year (494) (960)	neaccined during the year		
Income         347         0           Issued from reinvestment of distributions         8         7           Redeemed during the year         (494)         (960)	Institutional CAD (Hedged):		( , ,
Issued from reinvestment of distributions 8 7 Redeemed during the year (494) (960)	Income	2.47	0
of distributions 8 7 Redeemed during the year (494) (960)		54/	U
	of distributions	8	7
(139) (953)	Redeemed during the year		
		(139)	(953)

	As at 31-Dec-2023 As at 31-Dec-2022	
	Total Return Bond	f Fund (continued)
Institutional CHF (Hedged): Accumulation		
Issued	348	110
Issued from reinvestment of distributions	0	0
Redeemed during the year	(60)	(901)
	288	(791)
Institutional EUR (Hedged): Accumulation		
Issued	8,679	11,822
Issued from reinvestment of distributions	0	0
Redeemed during the year	(9,151)	(7,110)
	(472)	4,712
Income	247	214
Issued Issued from reinvestment	317	214
of distributions	557	398
Redeemed during the year	(692)	(423)
	182	189
Institutional EUR (Unhedged): Accumulation		
Issued	24	1,047
Issued from reinvestment of distributions	0	0
Redeemed during the year	(491)	(799)
neacemed during the year	(467)	248
Institutional GBP (Hedged):	( · · · )	<u> </u>
Accumulation Issued	521	89
Issued from reinvestment		
of distributions	(212)	(172)
Redeemed during the year	(212)	(172)
Income	303	(03)
Issued	750	1,008
Issued from reinvestment	24	20
of distributions  Redeemed during the year	21 (1,967)	(1,840)
Redeemed during the year	(1,196)	(812)
Institutional ILS (Hedged):	(1,130)	(012)
Accumulation		
Issued	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(13)
	N/A	(13)
Institutional SGD (Hedged): Accumulation		
Issued	79	425
Issued from reinvestment of distributions	0	0
Redeemed during the year	(113)	(1,297)
	(34)	(872)
Investor:	(- /	χ. γ
Accumulation Issued	3,154	6,860
Issued from reinvestment	3,13 <del>4</del>	0,000
of distributions	0	0
Redeemed during the year	(6,043)	(3,170)
	(2,889)	3,690
Income		
leguad	444	4.075
Issued from reinvectment	411	4,075
Issued Issued from reinvestment of distributions	411	4,075 6
Issued from reinvestment		

Investor CHF (Hedged):		As at 31-Dec-2023 As at 31-Dec-2022	
Investor CHF (Hedged):			
Accumulation   Susued from reinvestment of distributions   Company	Investor CHF (Hedged):	Total Hotal Hotal	(Johnnaca)
Ssued from reinvestment of distributions   0		<b>C</b> 2	20
of distributions         0         0           Redeemed during the year         (123)         (138)           Investor EUR (Hedged):		02	28
Investor EUR (Hedged):		0	0
Investor EUR (Hedged):	Redeemed during the year	(123)	(138)
Accumulation   Issued from reinvestment of distributions   0		(61)	(110)
Issued         86         441           Issued income reinvestment of distributions         0         0           Redeemed during the year         (215)         (277)           Administrative:			
of distributions         0         0           Redeemed during the year         (215)         (277)           (129)         164           Administrative:         (129)         164           Administrative:         (129)         164           Accumulation         541         1,321           Issued form reinvestment of distributions         0         0           Redeemed during the year         (886)         (1,487)           Income         (1580)         (166)           Income         (1580)         (166)           Income         (1580)         (166)           Income         (1580)         (166)           Income         (1580)         (168)           Income         (1580)         (124)         (1,730)           Redeemed during the year         (124)         (1,730)         (1,730)           Administrative EUR (Hedged):         (124)         (1,730)         (1,730)           Redeemed during the year         (36)         (29)         (29)           Administrative EUR (Hedged):         (1,730)         (1,75)         (2,75)           Accumulation         (1,830)         (2,93)         (2,93)         (2,93)         (2,93) <td< td=""><td></td><td>86</td><td>441</td></td<>		86	441
Redeemed during the year		•	•
Administrative: Accumulation   Issued from reinvestment of distributions   Issued   Issued   Issued from reinvestment of distributions   Issued   Issued from reinvestment of distributions   Issued   Issued from reinvestment of distributions   Issued			
Administrative:	nedeemed during the year		
Issued         541         1,321           Issued from reinvestment of distributions         0         0           Redeemed during the year         (886)         (1,487)           Income         (345)         (166)           Income         1         1           Issued from reinvestment of distributions         0         0           Redeemed during the year         (124)         (1,730)           Administrative EUR (Hedged):	Administrative:	(1-1)	
Sasued from reinvestment of distributions   0   0   0   0		5.44	4 224
of distributions         0         0           Redeemed during the year         (886)         (1,487)           Income         (345)         (166)           Income         (345)         (166)           Issued         4,905         2,212           Issued from reinvestment of distributions         0         0           Redeemed during the year         (124)         (1,730)           Accumulation         4,781         482           Administrative EUR (Hedged):         9         154           Issued         9         154           Issued from reinvestment of distributions         0         0           Redeemed during the year         (36)         (29)           Income         1         N/A           Issued         1         N/A           Redeemed during the year         0         N/A           Redeemed during the year         0         N/A           Issued from reinvestment of distributions         0         0           Redeemed during the year         (3,323)         (3,718)           Income         1         1,023         1,010           Issued from reinvestment of distributions         44         33         3		541	1,321
Saved   Save		0	0
Income   Issued   4,905   2,212	Redeemed during the year	(886)	(1,487)
Issued         4,905         2,212           Issued from reinvestment of distributions of distributions         0         0           Redeemed during the year         (124)         (1,730)           Accumulation         4,781         482           Administrative EUR (Hedged): Accumulation         9         154           Issued from reinvestment of distributions         0         0           Redeemed during the year         (36)         (29)           (27)         125           Administrative SGD (Hedged): Income         1         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           Redeemed during the year         0         N/A           E Class: Accumulation Issued         3,590         2,883           Issued from reinvestment of distributions         0         0           Redeemed during the year         (3,323)         (3,718)           Income         1,023         1,010           Issued from reinvestment of distributions         44         33           Redeemed during the year         (2,492)         (2,318)           (1,425)         (1,275)           E Class CHF (Hedged): Accumulation		(345)	(166)
Sasued from reinvestment of distributions   0   0   0   0		4.005	2.242
of distributions         0         0           Redeemed during the year         (124)         (1,730)           4,781         482           Administrative EUR (Hedged):		4,905	2,212
Administrative EUR (Hedged):   Accumulation     Issued   9		0	0
Administrative EUR (Hedged):			(1,730)
Accumulation   Issued   9		4,781	482
Issued from reinvestment of distributions         0         0           Redeemed during the year         (36)         (29)           Administrative SGD (Hedged): Income         (27)         125           Administrative SGD (Hedged): Income         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           E Class: Accumulation Issued         3,590         2,883           Issued from reinvestment of distributions         0         0           Redeemed during the year         (3,323)         (3,718)           Income         1,023         1,010           Issued from reinvestment of distributions         44         33           Redeemed during the year         (2,492)         (2,318)           (1,425)         (1,275)           E Class CHF (Hedged): Accumulation Issued         508         744           Issued from reinvestment of distributions         0         0           Redeemed during the year         (424)         (131)           E Class EUR (Hedged): Accumulation Issued         1,737         2,661           Issued from reinvestment of distributions         0         0           Redeemed during the year         (424)         (1			
Issued from reinvestment of distributions         0         0           Redeemed during the year         (36)         (29)           (27)         125           Administrative SGD (Hedged): Income Issued         1         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           E Class: Accumulation Issued         3,590         2,883           Issued from reinvestment of distributions         0         0         0           Redeemed during the year         (3,323)         (3,718)         267         (835)           Income Issued         1,023         1,010         1,01		Q	15/
of distributions         0         0           Redeemed during the year         (36)         (29)           (27)         125           Administrative SGD (Hedged): Income Issued         1         N/A           Issued from reinvestment of distributions         0         N/A           Redeemed during the year         0         N/A           E Class:         Accumulation         1         N/A           Issued from reinvestment of distributions         0         0         0           Redeemed during the year         (3,323)         (3,718)         0           Income         1,023         1,010         1           Issued from reinvestment of distributions         44         33         3         3,718)         3         1,010         1         3         1,010         1		9	134
C27)   125		0	0
Administrative SGD (Hedged):	Redeemed during the year	(36)	(29)
Income   Issued   1		(27)	125
Issued from reinvestment of distributions         1         N/A           Redeemed during the year         0         N/A           E Class:			
of distributions         0         N/A           Redeemed during the year         0         N/A           E Class:		1	N/A
Redeemed during the year         0         N/A           E Class:			
1 N/A			
E Class:	Redeemed during the year		
Accumulation Issued 3,590 2,883  Issued from reinvestment of distributions 0 0 0  Redeemed during the year (3,323) (3,718)  Income Issued 1,023 1,010  Issued from reinvestment of distributions 44 33  Redeemed during the year (2,492) (2,318)  E Class CHF (Hedged):	E Class.	I	IV/A
Issued from reinvestment of distributions         0         0           Redeemed during the year         (3,323)         (3,718)           267         (835)           Income         3,323         1,010           Issued         1,023         1,010           Issued from reinvestment of distributions         44         33           Redeemed during the year         (2,492)         (2,318)           E Class CHF (Hedged):			
of distributions         0         0           Redeemed during the year         (3,323)         (3,718)           267         (835)           Income         1,023         1,010           Issued from reinvestment of distributions         44         33           Redeemed during the year         (2,492)         (2,318)           E Class CHF (Hedged):		3,590	2,883
Redeemed during the year         (3,323)         (3,718)           Income         267         (835)           Income         1,023         1,010           Issued from reinvestment of distributions         44         33           Redeemed during the year         (2,492)         (2,318)           E Class CHF (Hedged):		0	0
December   Same   Sam			
Income   Issued	nedecined during the year		
Issued from reinvestment of distributions	Income		, ,
of distributions         44         33           Redeemed during the year         (2,492)         (2,318)           (1,425)         (1,275)           E Class CHF (Hedged):		1,023	1,010
Redeemed during the year         (2,492)         (2,318)           (1,425)         (1,275)           E Class CHF (Hedged):		4.4	22
Class CHF (Hedged):   Accumulation     Issued   508			
E Class CHF (Hedged):	nedectified during the year		
Accumulation         508         744           Issued         508         744           Issued from reinvestment of distributions         0         0           Redeemed during the year         (424)         (131)           84         613           E Class EUR (Hedged):	E Class CHF (Hedged):	( ) - /	( ) /
Issued from reinvestment of distributions         0         0           Redeemed during the year         (424)         (131)           E Class EUR (Hedged):	Accumulation	500	74.
of distributions         0         0           Redeemed during the year         (424)         (131)           84         613           E Class EUR (Hedged):		508	/44
Redeemed during the year         (424)         (131)           84         613           E Class EUR (Hedged):		0	0
E Class EUR (Hedged): Accumulation Issued 1,737 2,661 Issued from reinvestment of distributions 0 0 Redeemed during the year (4,728) (5,090)			
Accumulation Issued 1,737 2,661  Issued from reinvestment of distributions 0 0  Redeemed during the year (4,728) (5,090)		84	
Issued1,7372,661Issued from reinvestment of distributions00Redeemed during the year(4,728)(5,090)			
Issued from reinvestment of distributions 0 0 0 Redeemed during the year (4,728) (5,090)		1 737	2 661
of distributions 0 0  Redeemed during the year (4,728) (5,090)		1,737	2,001
3 /		0	0
(2,991) (2,429)	Redeemed during the year		
		(2,991)	(2,429)

	As at 31-Dec-2023 Total Return Bond	As at 31-Dec-2022 Fund (continued)
Income		
Issued from reinvestment	191	431
of distributions	(025)	0
Redeemed during the year	(925) (734)	(909) (478)
E Class EUR (Unhedged):	(134)	(470)
Accumulation Issued	21	19
Issued from reinvestment of distributions	0	0
Redeemed during the year	(72)	(35)
E Class HKD (Unhedged):	(51)	(16)
Accumulation Issued	10	82
Issued from reinvestment	10	02
of distributions	(165)	(106)
Redeemed during the year	(165)	(186)
E Class SGD (Hedged): Accumulation	(133)	(101)
Issued	221	97
Issued from reinvestment of distributions	0	0
Redeemed during the year	(175)	(163)
	46	(66)
H Institutional: Accumulation	4.562	0.470
Issued Issued from reinvestment	4,562	8,179
of distributions	0	0 (40,005)
Redeemed during the year	(2,035) 2,527	(10,096) (1,917)
Income Issued	344	182
Issued from reinvestment of distributions		
Redeemed during the year	(173)	(822)
	183	(631)
M Retail HKD (Unhedged): Income		
Issued	658	99
Issued from reinvestment of distributions	0	0
Redeemed during the year	(10)	(29)
D. Class FUD / Undend/v	648	70
R Class EUR (Hedged): Accumulation Issued	3	128
Issued from reinvestment		
of distributions  Redeemed during the year	0 (75)	(355)
neacemed during the year	(72)	(227)
T Class: Accumulation		
Issued	22	96
Issued from reinvestment of distributions	0	0
Redeemed during the year	(107)	(616)
T Class EUR (Hedged):	(85)	(520)
Accumulation		
Issued Issued from reinvestment	121	200
of distributions	0	0
Redeemed during the year	(90)	(119)
	31	81

	As at 31-Dec-2023	As at 31-Dec-2023 As at 31-Dec-2022	
	PIMCO TRENDS Managed Futures Strategy Fund		
Institutional:	Strateg	y i uiiu	
Accumulation Issued	2 006	12 /157	
Issued from reinvestment	3,086	12,457	
of distributions	0	0	
Redeemed during the year	(9,946) (6,860)	(4,248) 8,209	
Institutional EUR (Hedged):	(0,800)	0,209	
Accumulation Issued	393	10,855	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(10,603)	(1,198)	
	(10,210)	9,657	
Institutional GBP (Hedged): Accumulation Issued	31	1	
Issued from reinvestment	31		
of distributions	0	0	
Redeemed during the year	(6)	0	
Income	25	1	
Issued	5,546	3,333	
Issued from reinvestment of distributions	1	0	
Redeemed during the year	(3,502)	0	
reaccined dailing the year	2,045	3,333	
Investor:			
Accumulation Issued	556	1	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(34)	0	
	522	1	
Investor EUR (Hedged): Accumulation			
Issued from reinvestment	0	1	
of distributions	0	0	
Redeemed during the year	0	0	
T. C.	0	1	
E Class: Accumulation Issued	719	3,403	
Issued from reinvestment	713	3,403	
of distributions	0	0	
Redeemed during the year	(582) 137	(2,731) 672	
E Class EUR (Hedged):	137	072	
Accumulation	400		
Issued from reinvestment	402	1,900	
of distributions	0	0	
Redeemed during the year	(777)	(402)	
II Institution-It	(375)	1,498	
H Institutional: Accumulation Issued	100	4	
Issued from reinvestment	. 30		
of distributions	0 (1.4)	0	
Redeemed during the year	(14)	0 4	
Z Class:	30	4	
Accumulation		2.55	
Issued from reinvestment	474	3,659	
of distributions	0	0	
Redeemed during the year	(898)	0	
	(424)	3,659	

	As at 31-Dec-2023	As at 31-Dec-2023 As at 31-Dec-2022	
	UK Corpora	te Bond Fund	
Institutional:			
Accumulation Issued	400	653	
Issued from reinvestment			
of distributions	(722)	(1, 460)	
Redeemed during the year	(722)	(1,469) (816)	
Income	(322)	(010)	
Issued	8,171	8,201	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(13,386)	(16,638)	
	(5,215)	(8,437)	
Z Class: Accumulation			
Issued	0	0	
Issued from reinvestment			
of distributions Redeemed during the year	0	0	
nedeemed during the year	0	0	
r as a l	UK Long Term Co	rporate Bond Fund	
Institutional: Accumulation			
Issued	351	5,022	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(1,486)	(3,722)	
neaconica daring the year	(1,135)	1,300	
Income			
Issued Issued from reinvestment	80	183	
of distributions	0	0	
Redeemed during the year	(508)	(105)	
	(428)	78	
	(428)		
Institutional:	(428)	78 ld Bond Fund	
Accumulation	(428) US High Yie	ld Bond Fund	
	(428)		
Accumulation Issued Issued from reinvestment of distributions	(428)  US High Yie  2,581	<b>Id Bond Fund</b> 4,125	
Accumulation Issued Issued from reinvestment	(428)  US High Yie  2,581  0 (7,506)	4,125 0 (23,143)	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	(428)  US High Yie  2,581	<b>Id Bond Fund</b> 4,125	
Accumulation Issued Issued from reinvestment of distributions	(428)  US High Yie  2,581  0 (7,506)	4,125 0 (23,143)	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued Issued from reinvestment	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued Issued from reinvestment	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged):	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127 (5,453)	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227  158 (13,176)	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127 (5,453)	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227  158 (13,176)	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127 (5,453) (3,700)  N/A	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227  158 (13,176) (11,791)	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127 (5,453) (3,700)  N/A  N/A	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227  158 (13,176) (11,791)  22  0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127 (5,453) (3,700)  N/A  N/A  N/A	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227  158 (13,176) (11,791)  22  0 (244)	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127 (5,453) (3,700)  N/A  N/A	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227  158 (13,176) (11,791)  22  0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127 (5,453) (3,700)  N/A  N/A  N/A  N/A  N/A	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227  158 (13,176) (11,791)  22  0 (244) (222)	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EHR (Hedged): Accumulation Issued Institutional EUR (Hedged): Accumulation Issued	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127 (5,453) (3,700)  N/A  N/A  N/A	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227  158 (13,176) (11,791)  22  0 (244)	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127 (5,453) (3,700)  N/A  N/A  N/A  N/A  N/A	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227  158 (13,176) (11,791)  22  0 (244) (222)	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged): Accumulation Issued Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127 (5,453) (3,700)  N/A  N/A  N/A  N/A  N/A  1,357  0 (2,883)	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227  158 (13,176) (11,791)  22  0 (244) (222)  2,175  0 (8,534)	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged): Accumulation Issued Institutional EUR (Hedged): Accumulation Issued Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127 (5,453) (3,700)  N/A  N/A  N/A  N/A  N/A  1,357	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227  158 (13,176) (11,791)  22  0 (244) (222)  2,175 0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged): Accumulation Issued Issued From reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127 (5,453) (3,700)  N/A  N/A  N/A  N/A  N/A  1,357  0 (2,883)	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227  158 (13,176) (11,791)  22  0 (244) (222)  2,175  0 (8,534)	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127 (5,453) (3,700)  N/A  N/A  N/A  N/A  N/A  1,357  0 (2,883) (1,526)	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227  158 (13,176) (11,791)  22  0 (244) (222)  2,175  0 (8,534) (6,359)  669	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127 (5,453) (3,700)  N/A  N/A  N/A  N/A  N/A  1,357  0 (2,883) (1,526)  122  138	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227  158 (13,176) (11,791)  22  0 (244) (222)  2,175  0 (8,534) (6,359)  669 303	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127 (5,453) (3,700)  N/A  N/A  N/A  N/A  N/A  1,357  0 (2,883) (1,526)	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227  158 (13,176) (11,791)  22  0 (244) (222)  2,175  0 (8,534) (6,359)	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Income Issued Issued from reinvestment of distributions Redeemed during the year  Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year  Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	(428)  US High Yie  2,581  0 (7,506) (4,925)  1,626  127 (5,453) (3,700)  N/A  N/A  N/A  N/A  N/A  1,357  0 (2,883) (1,526)	1d Bond Fund  4,125  0 (23,143) (19,018)  1,227  158 (13,176) (11,791)  22  0 (244) (222)  2,175  0 (8,534) (6,359) 669	

	As at 31-Dec-2023 As at 31-Dec-2022	
	US High Yield Bond	
Institutional GBP (Hedged):		
Accumulation	200	405
Issued Issued from reinvestment	288	196
of distributions	0	0
Redeemed during the year	(907)	(292)
	(619)	(96)
Income	0.40	
Issued Issued from reinvestment	213	63
of distributions	0	0
Redeemed during the year	(82)	(447)
	131	(384)
Institutional SGD (Hedged):		
Accumulation Issued	N/A	15
Issued from reinvestment	IV/A	15
of distributions	N/A	0
Redeemed during the year	N/A	(52)
	N/A	(37)
Investor: Accumulation		
Issued	582	485
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(1,306)	(4,966)
Income	(724)	(4,481)
Income Issued	135	448
Issued from reinvestment		
of distributions	21	31
Redeemed during the year	(873)	(1,987)
lavorata a FUD (U.s.da.s.d).	(717)	(1,508)
Investor EUR (Hedged): Accumulation		
Issued	14	495
Issued from reinvestment	0	0
of distributions Redeemed during the year	(20)	(495)
nedeemed during the year	(6)	(493)
E Class:	(6)	
Accumulation		
Issued	658	853
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,163)	(2,926)
	(505)	(2,073)
Income		
Issued	6,012	5,181
Issued from reinvestment of distributions	79	70
Redeemed during the year	(5,501)	(10,275)
	590	(5,024)
E Class EUR (Hedged):		
Accumulation Issued	169	1 162
Issued from reinvestment	109	1,163
of distributions	0	0
Redeemed during the year	(607)	(1,564)
	(438)	(401)
H Institutional:		
Accumulation Issued	3,014	6,232
Issued from reinvestment	-,	-,-32
of distributions	0	0
Redeemed during the year	(2,636)	(7,216)
	378	(984)

		As at 31-Dec-2022
	US High Yield Bon	d Fund (continued)
Income Issued	342	31
Issued from reinvestment		-
of distributions	(17)	(70)
Redeemed during the year	326	(38)
M Retail:	320	(50)
Income Issued	6,557	12,039
Issued from reinvestment	0,551	12,033
of distributions	1	1
Redeemed during the year	(6,222) 336	(11,070) 970
R Class:	330	370
Accumulation		240
Issued from reinvestment	4	319
of distributions	0	0
Redeemed during the year	(133)	(236)
7 Classi	(129)	83
Z Class: Accumulation		
Issued	218	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	218	0
	IIS Investment (	Grade Corporate
	US Investment Grade Corporate Bond Fund	
Institutional:		
Accumulation Issued	12,595	10,490
Issued from reinvestment		
of distributions  Redeemed during the year	(6,673)	(6,644)
nedecined daring the year	5,922	3,846
Income		
Issued from reinvestment	3,527	2,630
of distributions	5	3
Redeemed during the year	(3,341)	(1,431)
Institutional FLID (Hadrad).	191	1,202
Institutional EUR (Hedged): Accumulation		
Issued	2,845	6,790
Issued from reinvestment of distributions	0	0
Redeemed during the year	(8,104)	(12,251)
	(5,259)	(5,461)
Institutional GBP (Hedged): Income II		
Issued	3,019	840
Issued from reinvestment of distributions	1	283
Redeemed during the year	(1,337)	(30,818)
	1,683	(29,695)
E Class: Accumulation		
Issued	3,380	1,086
Issued from reinvestment	2	^
of distributions Redeemed during the year	(641)	(249)
	2,739	837
Income		
Issued from reinvestment	313	111
of distributions	1	1
Redeemed during the year	(46)	(279)
	268	(167)

	As at 31-Dec-2023 US Investment G Bond Fund	
H Institutional: Accumulation		
Issued	204	6
Issued from reinvestment of distributions	0	0
Redeemed during the year	(6)	0
	198	6
	US Short-1	erm Fund
Institutional:		
Accumulation Issued	20,663	73,837
Issued from reinvestment of distributions	0	0
Redeemed during the year	(49,119)	(71,198)
	(28,456)	2,639
Income Issued	330	3,299
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,235)	(264)
	(905)	3,035
Institutional EUR (Hedged): Accumulation Issued	3,114	16,072
Issued from reinvestment		
of distributions  Redeemed during the year	(16,925)	(18,694)
neacemed daming the year	(13,811)	(2,622)
Institutional GBP (Hedged): Income		
Issued Issued from reinvestment	22	N/A
of distributions	1	N/A
Redeemed during the year	(2)	N/A
Investor:	21	N/A
Accumulation Issued	310	174
Issued from reinvestment of distributions	0	0
Redeemed during the year	(841)	(681)
	(531)	(507)
E Class: Accumulation Issued	20,879	15,967
Issued from reinvestment	20,013	15,507
of distributions	(22,020)	(20.780)
Redeemed during the year	(22,829) (1,950)	(20,780) (4,813)
E Class EUR (Hedged):	( ) /	( / /
Accumulation Issued	2,965	4,393
Issued from reinvestment		
of distributions  Redeemed during the year	0 (5,797)	(681)
neucenica during the year	(2,832)	3,712
H Institutional: Accumulation	F47	040
Issued Issued from reinvestment	517	840
of distributions	0	0
Redeemed during the year	(1,030) (513)	(1,943)
Z Class:	(313)	(1,103)
Income Issued	500	690
Issued from reinvestment		
of distributions  Redeemed during the year	2,896 (2,172)	1,338 (32,194)
	1,224	(30,166)
	1,224	(30,100)

## **19. NET ASSET VALUES**

Each Fund's net assets attributable to redeemable participating shareholders, shares issued and outstanding and NAV per share for the last three financial years are as follows (amounts are in thousands, except per share amounts). The NAV per share disclosed in these financial statements may include adjustments required by FRS 102, which may cause shareholders' NAVs or total returns to differ from those disclosed in these financial statements. Net Assets divided by shares issued and outstanding may not equal the NAV per share due to rounding:

	24	As at As at 31-Dec-2023 31-Dec-2022			As at 31-Dec-2021		
	31-			gh Yield B			
Net Assets	\$	2,434,728		2,981,392		3,411,923	
Institutional: Accumulation	\$	1,472,296		1,552,047		1,221,240	
Shares issued		, ,		, , .			
and outstanding		164,619		174,453		117,953	
NAV per share	\$	8.94	\$	8.90		10.35	
Income	\$	125,117	\$	113,734	\$	248,734	
Shares issued and outstanding	_	19,073	_	16,032	_	28,125	
NAV per share	\$	6.56	\$	7.09	\$	8.84	
Institutional AUD (Hedged): Income	AUD	128	AUD	203,422	AUD	12	
Shares issued and outstanding		20		28,372		1	
NAV per share	AUD		AUD		AUD	9.00	
Institutional CHF (Hedged):	7.00	0.50	7.00	,,,,	7.00	3.00	
Accumulation Shares issued	CHF	2,735	CHF	4,094	CHF	35,166	
and outstanding		365		527		3,797	
NAV per share	CHF	7.49	CHF	7.77	CHF	9.26	
Income	CHF	1,582	CHF	1,912	CHF	5,135	
Shares issued		262		201		F0.1	
and outstanding  NAV per share	CHF	262 6.04	CHE	281 6.81	CHE	591 8.69	
Institutional EUR (Hedged):	CIII	0.04	CIII	0.01	CIII	0.09	
Accumulation Shares issued	€	275,717	€	498,977	€	653,189	
and outstanding		35,835		63,739		70,200	
NAV per share	€	7.69	€	7.83	€	9.30	
Income	€	20,415	€	27,728	€	75,650	
Shares issued							
and outstanding	C	3,301		4,056	C	8,695	
NAV per share	€	6.18	€	6.84	€	8.70	
Institutional GBP (Hedged): Accumulation	£	13,169	£	14,369	£	18,246	
Shares issued and outstanding		1,685		1,836		1,996	
NAV per share	£	7.82	£	7.83	£	9.14	
Income	£	17,555		20,785		59,979	
Shares issued		,		.,			
and outstanding		2,820		3,068		7,061	
NAV per share	£	6.22	£	6.77	£	8.50	
Institutional RMB (Hedged): Income		N/A		N/A	CNH	61	
Shares issued and outstanding		N/A		N/A		1	
NAV per share		N/A			CNH	91.17	
Institutional SGD (Hedged): Income	SGD	6,313	SCD		SGD	85	
Shares issued	300		300		300		
and outstanding  NAV per share	SGD	959 6.58	SCD	53 7.23	SGD	9.01	
Investor:	200	0.30	200	1.23	200	3.01	
Accumulation Shares issued	\$	6,472	\$	8,727	\$	19,282	
and outstanding		862		1,164		2,201	
NAV per share	\$	7.51	\$	7.50	\$	8.76	

		ls at ec-2023	31-D	As at ec-2022	31-0	As at Dec-2021
		PIMCO	Asia	High Yi continu	eld Bo	ond
Income	\$	48,069		71,688		273,632
Shares issued and outstanding		7,472		10,304		31,566
NAV per share	\$	6.43	\$	6.96	\$	8.67
Investor AUD (Hedged): Income	AUD	3,657	AUD	3,889	AUD	5,081
Shares issued and outstanding		578		557		579
NAV per share	AUD	6.33	AUD	6.99	AUD	8.77
Investor EUR (Hedged): Income	€	996	€	873	€	935
Shares issued and outstanding		164		130		110
NAV per share	€	6.05	€	6.69	€	8.52
Investor RMB (Hedged): Income	CNH	1,683	CNH	13,234	CNH	24,873
Shares issued and outstanding		26		182		275
NAV per share	CNH	65.29	CNH	72.74	CNH	90.46
Investor SGD (Hedged):	CCD	2,963	CCD	1 112	CCD	6 5 2 0
Income Shares issued and outstanding	SGD	467	שטכ	4,112 591	עטנ	6,528 753
NAV per share	SGD		SGD		SGD	8.67
Administrative:						
Income	\$	22,518	\$	28,245	\$	41,320
Shares issued and outstanding NAV per share	\$	3,431 6.56	¢	3,980 7.10	¢	4,672 8.84
E Class:	Þ	0.30	Þ	7.10	Þ	0.04
Accumulation	\$	51,171	\$	61,585	\$	78,405
Shares issued and outstanding		6,290		7,540		8,175
NAV per share	\$	8.14	<u>'</u>	8.17		9.59
Income	\$	47,824	\$	56,633	\$	100,159
Shares issued and outstanding  NAV per share	\$	7,288 6.56	¢	7,981 7.10	¢	11,325 8.84
E Class CHF (Hedged):	Ą	0.50	Ą	7.10	Ą	0.04
Accumulation Shares issued and outstanding	CHF	690 95	CHF	1,012 133	CHF	1,263 138
NAV per share	CHF		CHF		CHF	9.16
Income	CHF		CHF		CHF	280
Shares issued and outstanding		33		36		32
NAV per share	CHF	6.04	CHF	6.81	CHF	8.69
E Class EUR (Hedged):	C	44.027		40.077	C	64 500
Accumulation Shares issued and outstanding	€	41,927 5,605	€	48,877 6,365	€	61,580
NAV per share	€	7.48	€	7.68	€	9.21
Income	€	8,111	€	8,314	€	10,041
Shares issued and outstanding		1,312		1,217		1,154
NAV per share	€	6.18	€	6.83	€	8.70
E Class HKD (Unhedged): Income	HKD	5,306	HKD	6,334	HKD	4,540
Shares issued and outstanding	TIND	812	TIND	897	TIKU	516
NAV per share	HKD		HKD		HKD	8.79
E Class SGD (Hedged):	SGD	12,291	SGD	15,239	SGD	25,623
Shares issued and outstanding	300	1,919	JUD	2,168		2,924
NAV per share	SGD		SGD		SGD	8.76
H Institutional: Accumulation	\$	1,327	\$	1,323	\$	182
Shares issued and outstanding	7	172	7	172		20
NAV per share	\$	7.71	\$	7.69	\$	8.96
Income	\$	328	\$	547	\$	686
Shares issued and outstanding	¢	51	ď	79	¢	80
NAV per share	\$	6.38	<b>\$</b>	6.90	\$	8.60
M Retail: Income II	\$	18,245	\$	17,613	\$	22,700
Shares issued and outstanding		2,999		2,637		2,684
NAV per share	\$	6.08	\$	6.68	\$	8.46

		As at 31-Dec-2023		As at Dec-2022	As at 2 31-Dec-202	
		PIMCO /	Asia I	High Yie	ld Bo	
M Retail HKD (Unhedged):		Fu	na (c	ontinue	a)	
Income II	HKD	1,741	HKD	1,797	HKD	6,482
Shares issued and outstanding		288		270		771
NAV per share	HKD	6.05	HKD	6.65	HKD	8.41
M Retail SGD (Hedged): Income II	SGD	7,118	SCD	Q QQ1	SCD	11,492
Shares issued and outstanding	300	1,199	JUD	1,342	JUD	1,372
NAV per share	SGD		SGD	6.62	SGD	8.38
Z Class:						
Accumulation	\$	187,047	\$	230,136	\$	300,885
Shares issued and outstanding		20,248	_	25,207		28,503
NAV per share	\$	9.24	\$	9.13	\$	10.56
	Asi	a Strate	aic I	nterest	Bond	Fund
Net Assets	\$	177,208		313,987		361,011
Institutional:						
Accumulation	\$	64		N/A		N/A
Shares issued and outstanding	¢	10.26		N/A		N/A
NAV per share	\$	10.26	¢	N/A	¢	N/A
Income  Shares issued and outstanding	\$	34,211	>	54,459	>	64,997
Shares issued and outstanding NAV per share	\$	4,306 7.94	\$	6,776 8.04	\$	6,958 9.34
Institutional EUR (Hedged):	Ψ	7.54	Ψ	0.04	Ų	5.54
Accumulation	€	10		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	€	10.13		N/A		N/A
Income	€	10,955	€	97,916	€	102,975
Shares issued and outstanding		1,445		12,495		11,068
NAV per share	€	7.58	€	7.84	€	9.30
Institutional GBP (Hedged): Income	£	351	£	205	f	174
Shares issued and outstanding		44	_	26	_	19
NAV per share	£	7.89	£	8.04	£	9.41
Institutional SGD (Hedged):						
Income	SGD	15,313	SGD		SGD	5,354
Shares issued and outstanding	CCD	1,934	CCD	467	CCD	566 9.46
NAV per share	SGD	7.92	SGD	8.13	SGD	9.40
Investor: Accumulation	\$	265		N/A		N/A
Shares issued and outstanding		26		N/A		N/A
NAV per share	\$	10.25		N/A		N/A
Income	\$	10		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	\$	10.11		N/A		N/A
Investor EUR (Hedged):						
Accumulation	€	10		N/A		N/A
Shares issued and outstanding NAV per share	€	10.11		N/A N/A		N/A N/A
· · · · · · · · · · · · · · · · · · ·	€					
Income Shares issued and outstanding	€	9		N/A N/A		N/A N/A
NAV per share	€	10.03		N/A		N/A
E Class:	u	. 5.05		14// (		14//1
Accumulation	\$	2,472	\$	806	\$	12
Shares issued and outstanding		277		94		1
NAV per share	\$	8.93	\$	8.62	\$	9.69
Income	\$	17,469	\$	24,409	\$	24,934
Shares issued and outstanding		2,511		3,450		3,015
NAV per share	\$	6.96	\$	7.08	\$	8.27
E Class EUR (Hedged):	E	5 055	c	5 6 40	c	5 060
Accumulation Shares issued and outstanding	€	5,955 708	€	5,640 680	€	5,060 532
NAV per share	€	8.41	€	8.29	€	9.51
	Τ.	0.4	C	0.29	C	5.51

		As at Dec-2023		As at ec-2022	31-	As at Dec-2021
	316	Asia St	rateg	ic Intere	est B	
		Ft	ınd (	continue	ed)	
E Class EUR (Unhedged): Accumulation	€	18,078	€	21,244	€	25,443
Shares issued and outstanding	C	1,275	u	1,500	C	1,703
NAV per share	€	14.18	€	14.17	€	14.94
E Class HKD (Unhedged):						
Income	HKD	2,994	HKD	2,973	HKD	3,401
Shares issued and outstanding NAV per share	HKD	377 7.95	HKD	367 8 ng	HKD	362 9.40
E Class SGD (Hedged):	TIND	1.33	TIND	0.03	TIKD	9.40
Income	SGD	3,298	SGD	300	SGD	337
Shares issued and outstanding		419		37		36
NAV per share	SGD	7.87	SGD	8.13	SGD	9.46
M Retail HKD (Unhedged):	HIVD	20.205	HIND	21.070	HIND	20.057
Income Shares issued and outstanding	HKD	4.830	HKD	31,879 5,174	HKD	39,857 5,540
NAV per share	HKD	,	HKD	6.16	HKD	7.19
Z Class:						
Accumulation	\$	65,348	\$	93,351	\$	109,270
Shares issued and outstanding		7,062		10,610		11,219
NAV per share	\$	9.25	\$	8.80	\$	9.74
		PIMCO	Ralar	ced Inc	ome	and
		Timeo		vth Fund		unu
Net Assets	\$	670,116	\$	750,076	\$	1,035,021
Institutional:	¢	21.070	ŕ	20.140	ŕ	27 200
Accumulation Shares issued and outstanding	\$	31,079 1,413	\$	30,140 1,526	\$	37,389 1,571
NAV per share	\$	22.00	\$	19.74	\$	23.80
Institutional EUR (Hedged):			•		•	
Accumulation	€	148,956	€ :	204,979	€	352,099
Shares issued and outstanding		7,756		11,632		16,474
NAV per share	€	19.21	€	17.62	€	21.37
Institutional GBP (Hedged): Income	£	477	f	3,301	f	4,301
Shares issued and outstanding	_	45	_	331	_	345
NAV per share	£	10.60	£	9.99	£	12.45
Institutional RMB (Hedged):						
Accumulation	CNH	7,574		N/A		N/A
Shares issued and outstanding NAV per share	CNH	73 103.47		N/A N/A		N/A N/A
Income	CNH	76		N/A		N/A
Shares issued and outstanding	CIVIT	1		N/A		N/A
NAV per share	CNH	102.34		N/A		N/A
Institutional RMB (Unhedged):						
Accumulation	CNH	76		N/A		N/A
Shares issued and outstanding	CNIII	102.02		N/A		N/A
NAV per share	CNH	103.83		N/A		N/A
Income Shares issued and outstanding	CNH	76 1		N/A N/A		N/A N/A
NAV per share	CNH	102.71		N/A		N/A
Investor:						
Accumulation	\$	11,288	\$	10,303	\$	10,116
Shares issued and outstanding		695		704		571
NAV per share	\$	16.24	\$	14.63	\$	17.70
E Class: Accumulation	\$	31,174	\$	32,627	\$	40,303
Shares issued and outstanding	Ψ	1,686	Ų	1,942	Ψ	1,966
NAV per share	\$	18.49	\$	16.80	\$	20.50
Income	\$	12,347		13,011		13,372
Shares issued and outstanding		1,302		1,448		1,172
NAV per share	\$	9.48	\$	8.98	\$	11.41

		As at Dec-2023	31	As at -Dec-2022	31	As at -Dec-2021
		PIMCO E	Bala	anced Inc	ome	and
C Clara FUD (U. danad).		Growt	h F	und (con	tinu	ed)
E Class EUR (Hedged): Accumulation	€	230,322	€	217,239	€	230,733
Shares issued and outstanding		14,269		14,494		12,541
NAV per share	€	16.14	€	14.99	€	18.40
Income	€	47,057	€	49,389	€	57,708
Shares issued and outstanding		5,608		6,071		5,55
NAV per share	€	8.39	€	8.14	€	10.40
H Institutional: Accumulation	\$	10	¢	9		N/A
Shares issued and outstanding	Þ	10	Þ	1		N/A
NAV per share	\$	10.49	\$	9.43		N/A
Income	\$	10	\$	9		N/A
Shares issued and outstanding	7	1	_	1		N/A
NAV per share	\$	9.79	\$	9.18		N/A
M Retail:						
Accumulation	\$	10		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	\$	10.41		N/A		N/A
Income	\$	10		N/A		N/A
Shares issued and outstanding	¢	10.27		N/A		N/A
NAV per share	\$	10.37		N/A		N/A
Income II	\$	10		N/A		N/A
Shares issued and outstanding	\$	10.35		N/A N/A		N/A N/A
NAV per share	Þ	10.55		IV/A		IN/F
M Retail HKD (Unhedged): Accumulation	HKD	81		N/A		N/A
Shares issued and outstanding	71110	8		N/A		N/A
NAV per share	HKD	10.40		N/A		N/A
Income	HKD	81		N/A		N/A
Shares issued and outstanding		8		N/A		N/A
NAV per share	HKD	10.37		N/A		N/A
Income II	HKD	81		N/A		N/A
Shares issued and outstanding		8		N/A		N/A
NAV per share	HKD	10.34		N/A		N/A
M Retail SGD (Hedged):						
Accumulation	SGD	1,420		N/A		N/A
Shares issued and outstanding	SGD	137		N/A N/A		N/A N/A
NAV per share						
Income Shares issued and outstanding	SGD	14		N/A N/A		N/A N/A
NAV per share	SGD	10.33		N/A		N/A
Income II	SGD	14		N/A		N/A
Shares issued and outstanding	300	1		N/A		N/A
NAV per share	SGD	10.31		N/A		N/A
Z Class:						
Accumulation	\$	110,390	\$	156,684	\$	199,594
Shares issued and outstanding		6,669		10,644		11,355
NAV per share	\$	16.55	\$	14.72	\$	17.58
N A	<b>*</b>	PIMCO C				
Net Assets Institutional:	\$ !	5,137,886	\$5	5,/21,591	\$	9,110,409
Accumulation	\$	1,271,099	\$1	1.352.729	\$	2,296,596
Shares issued and outstanding	Ψ	59,553		69,143	7	103,846
NAV per share	\$	21.34		19.56	\$	22.12
Income	\$	194,714		393,584		728,260
Shares issued and outstanding		19,008		39,825		62,402
NAV per share	\$	10.24		9.88	\$	11.67
Institutional AUD (Hedged):						
Income		N/A		N/A	AUI	D 14
Shares issued and outstanding NAV per share		N/A N/A		N/A	AUI	1

	As at 31-Dec-2023		21	As at Dec-2022	As at 31-Dec-2021		
	31-			pital Secu			
				(continue			
Institutional BRL (Hedged): Accumulation	\$	13,282	\$	25,163	\$	47,342	
Shares issued and outstanding		1,272		3,040		5,855	
NAV per share	\$	10.44	\$	8.28	\$	8.09	
Institutional CHF (Hedged): Accumulation	CHF	36,703	CHF	52,485	CHF	120,911	
Shares issued and outstanding		2,326		3,478		6,908	
NAV per share	CHF	15.78	CHF	15.09	CHF	17.50	
Institutional EUR (Hedged): Accumulation	€	1,018,876	€	1,198,101	€	1,868,333	
Shares issued and outstanding		70,150		88,171		118,946	
NAV per share	€	14.52	€	13.59	€	15.71	
Income	€	384,027	€	383,951	€	481,884	
Shares issued and outstanding		36,374		36,928		38,373	
NAV per share	€	10.56		10.40		12.56	
Income II Shares issued	€	5,467	€	31,417	€	41,671	
and outstanding		687		3,979		4,334	
NAV per share	€	7.96	€	7.89	€	9.61	
Institutional GBP (Hedged): Accumulation Shares issued	£	47,691	£	35,494	£	43,301	
and outstanding		3,119		2,518		2,696	
NAV per share	£	15.29	£	14.10	£	16.06	
Income	£	64,345	£	67,663	£	106,976	
Shares issued and outstanding		5,682		6,132		8,135	
NAV per share	£	11.32	£	11.03	£	13.15	
Institutional RMB (Hedged): Income		N/A		N/A	CNH	66	
Shares issued and outstanding		N/A		N/A		1	
NAV per share		N/A		N/A	CNH	100.31	
Institutional SGD (Hedged): Income	SGD	2,530	SGD	178	SGD	39	
Shares issued		205		21		4	
and outstanding  NAV per share	SGD	295 8.56	SGD	8.38	SGD	9.91	
Investor:	300	0.50	300	0.50	300	3.31	
Accumulation Shares issued	\$	190,106	\$	215,127	\$	345,234	
and outstanding		13,146		16,173		22,879	
NAV per share	\$	14.46		13.30		15.09	
Income Shares issued	\$	50,228	\$	72,649	\$	245,968	
and outstanding  NAV per share	\$	4,925 10.20	\$	7,387 9.84	\$	21,180	
Investor AUD (Hedged):							
Income Shares issued	AUD	•	AUD		AUD		
and outstanding  NAV per share	AUD	1,568 9.21	AUD	1,437	AUD	2,496 10.79	
Investor CAD (Hedged):	CAD						
Shares issued	CAD	•	CAD		CAD		
and outstanding  NAV per share	CAD	9.63	CAD	432 9.35	CAD	431 11.08	
Investor EUR (Hedged): Accumulation	€	23,439		23,367		49,337	
Shares issued and outstanding		1,863		1,978			
NAV per share	€	12.58	€	11.81	€	3,601 13.70	

	As at 31-Dec-2023			As at Dec-2022	As at 31-Dec-2021	
	PIMC		0 Ca	pital Sec		
		ŀ	und (	continue	d)	
Investor GBP (Hedged): Income	£	2,992	f	2,695	f	3,470
Shares issued and outstanding	_	343		319	L	344
NAV per share	£	8.72	£	8.46	£	10.08
Investor RMB (Hedged):						
Income			CNH	31,763	CNH	39,482
Shares issued and outstanding		N/A	CNIII	313	CNIII	330
NAV per share		N/A	CNH	101.51	CIVH	119.51
Investor SGD (Hedged): Income	SGD	- /	SGD	5,849	SGD	5,321
Shares issued and outstanding	CCD	417	CCD	630	CCD	484
NAV per share	SGD	9.49	SGD	9.29	SGD	10.99
Administrative: Accumulation	\$	140,565	\$	141,400	\$	149,168
Shares issued and outstanding	Ψ	6,959	Ψ	7,599	Ψ	7,057
NAV per share	\$	20.20	\$	18.61	\$	21.14
Income	\$	75,290	\$	98,383	\$	140,861
Shares issued and outstanding		5,466		7,402		8,978
NAV per share	\$	13.77	\$	13.29	\$	15.69
Income II	\$	11	\$	10		N/A
Shares issued and outstanding		1		1		N/A
NAV per share	\$	9.82	\$	9.60		N/A
Administrative EUR (Hedged): Accumulation	€	11 000	C	12 //0	C	10 066
Shares issued and outstanding	€	11,090 654	C	13,449	C	18,966
NAV per share	€	16.96	€	15.95	€	18.53
Administrative SGD (Hedged):						
Income II	SGD	15	SGD	14		N/A
Shares issued and outstanding		1		1		N/A
NAV per share	SGD	9.67	SGD	9.59		N/A
E Class: Accumulation	\$	305,773	\$	352,622	\$	452,418
Shares issued and outstanding	Ψ	20,690	Ψ	25,798	Ψ	29,018
NAV per share	\$	14.78	\$	13.67	\$	15.59
Income	\$	60,223	\$	64,556	\$	99,264
Shares issued and outstanding		5,900		6,556		8,539
NAV per share	\$	10.21	\$	9.85	\$	11.62
E Class CHF (Hedged): Accumulation	CHF	5,686	CHF	8,252	CHE	11,446
Shares issued and outstanding	CIII	527	CIII	793	CIII	940
NAV per share	CHF	10.78	CHF	10.41	CHF	12.18
E Class EUR (Hedged):						
Accumulation	€	414,817	€	402,295	€	497,935
Shares issued and outstanding	~	33,239	_	34,146	~	36,232
NAV per share	€	12.48		11.78		13.74
Income	€	63,510	€	62,789	€	73,090
Shares issued and outstanding NAV per share	€	7,303 8.70	£	7,332 8.56	£	7,069
M Retail:	C	0.70	C	0.50	C	10.54
Income II	\$	205,669	\$	218,883	\$	306,306
Shares issued and outstanding		22,969		24,922		29,067
NAV per share	\$	8.95	\$	8.78	\$	10.54
M Retail HKD (Unhedged):						
Income	HKD		HKD	2,801	HKD	24,499
Shares issued and outstanding	LIIVE	253	LIVE	298	HIND	2,211
NAV per share	HKD	9./6	HKD	9.40	HKD	11.08
M Retail SGD (Hedged): Income II	SGD	99,440	SGD	100,715	SGD	145,278
Shares issued and outstanding	300	11,442	300	11,653	300	13,981
NAV per share	SGD		SGD		SGD	10.39
·						

		s at		As at		As at
	31-D	ec-2023 DIM <i>o</i>		ec-2022 pital Secu		ec-2021
				continue		
R Class:						6 4
Income	\$	5,033	\$	4,980	\$	6,177
Shares issued and outstanding	\$	489 10.30	¢	501 9.94	¢	526
NAV per share	Þ	10.30	Þ	9.94	Þ	11.73
R Class EUR (Hedged): Income	€	2,214	€	3,708	€	12,422
Shares issued and outstanding	C	262	C	445	C	1,233
NAV per share	€	8.47	€	8.33	€	10.07
R Class GBP (Hedged):	u	0.17	u	0.55	u	10.07
Income	£	2,544	£	2,795	£	5,957
Shares issued and outstanding		279		315		564
NAV per share	£	9.13	£	8.86	£	10.56
T Class:						
Income	\$	8,281	\$	8,517	\$	11,570
Shares issued and outstanding		787		839		966
NAV per share	\$	10.52	\$	10.15	\$	11.98
T Class EUR (Hedged):						
Accumulation	€	63,046	€	65,092	€	84,896
Shares issued and outstanding		5,606		6,106		6,800
NAV per share	€	11.25	€	10.66	€	12.48
Z Class:	*	72 770	<i>*</i>	70 202	<b>.</b>	424 505
Income	\$	73,778	\$	78,203	\$	124,585
Shares issued and outstanding	ď	6,554	ŕ	7,202	¢	9,705
NAV per share	\$	11.26	\$	10.86	\$	12.84
Z Class AUD (Hedged): Income	VIID	01 250	VIID	104 700	VIID	127 724
Shares issued and outstanding	AUD	81,358 8,377	AUD	104,790	AUD	127,724
NAV per share	AUD		AUD		AUD	11.38
TWW per share	7100	3.71	7100	3.32	7100	11.50
		PIMC	0 Clin	nate Bon	d Fun	d
Net Assets	\$	PIMC 262,316		nate Bon 292,655		d 328,081
Institutional:		262,316	\$	292,655	\$	328,081
Institutional: Accumulation	\$	262,316 26,436	\$	292,655 27,502	\$	328,081 21,317
Institutional: Accumulation Shares issued and outstanding	\$	262,316 26,436 2,759	\$	292,655 27,502 3,116	\$	328,081 21,317 2,108
Institutional: Accumulation Shares issued and outstanding NAV per share		262,316 26,436	\$	292,655 27,502	\$	328,081 21,317
Institutional:    Accumulation    Shares issued and outstanding    NAV per share Institutional AUD (Hedged):	\$	262,316 26,436 2,759 9.58	\$	292,655 27,502 3,116 8.83	\$	21,317 2,108 10.11
Institutional:     Accumulation     Shares issued and outstanding     NAV per share Institutional AUD (Hedged):     Income	\$	262,316 26,436 2,759 9.58 2,219	\$	292,655 27,502 3,116 8.83 N/A	\$	328,081 21,317 2,108 10.11 N/A
Institutional:     Accumulation     Shares issued and outstanding     NAV per share Institutional AUD (Hedged):     Income     Shares issued and outstanding	\$ \$ AUD	262,316 26,436 2,759 9.58 2,219 216	\$	292,655 27,502 3,116 8.83 N/A N/A	\$	328,081 21,317 2,108 10.11 N/A N/A
Institutional:    Accumulation    Shares issued and outstanding    NAV per share  Institutional AUD (Hedged):    Income    Shares issued and outstanding    NAV per share	\$	262,316 26,436 2,759 9.58 2,219	\$	292,655 27,502 3,116 8.83 N/A	\$	328,081 21,317 2,108 10.11 N/A
Institutional:    Accumulation    Shares issued and outstanding    NAV per share  Institutional AUD (Hedged):    Income    Shares issued and outstanding    NAV per share  Institutional CHF (Hedged):	\$ AUD AUD	262,316 26,436 2,759 9.58 2,219 216 10.28	\$	292,655 27,502 3,116 8.83 N/A N/A N/A	\$	328,081 21,317 2,108 10.11 N/A N/A N/A
Institutional:     Accumulation     Shares issued and outstanding     NAV per share  Institutional AUD (Hedged):     Income     Shares issued and outstanding     NAV per share  Institutional CHF (Hedged):     Accumulation	\$ \$ AUD	262,316 26,436 2,759 9.58 2,219 216 10.28	\$	292,655 27,502 3,116 8.83 N/A N/A N/A	\$	328,081 21,317 2,108 10.11 N/A N/A N/A
Institutional:    Accumulation    Shares issued and outstanding    NAV per share  Institutional AUD (Hedged):    Income    Shares issued and outstanding    NAV per share  Institutional CHF (Hedged):    Accumulation    Shares issued and outstanding	\$ AUD AUD CHF	262,316 26,436 2,759 9.58 2,219 216 10.28	\$ \$ CHF	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112	\$ \$ CHF	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111
Institutional:    Accumulation    Shares issued and outstanding    NAV per share  Institutional AUD (Hedged):    Income    Shares issued and outstanding    NAV per share  Institutional CHF (Hedged):    Accumulation    Shares issued and outstanding    NAV per share	\$ AUD AUD	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94	\$ \$ CHF	292,655 27,502 3,116 8.83 N/A N/A N/A	\$ \$ CHF	328,081 21,317 2,108 10.11 N/A N/A N/A
Institutional:    Accumulation    Shares issued and outstanding    NAV per share  Institutional AUD (Hedged):    Income    Shares issued and outstanding    NAV per share  Institutional CHF (Hedged):    Accumulation    Shares issued and outstanding	\$ AUD AUD CHF	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94	\$ \$ CHF	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112	\$ \$ CHF	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111
Institutional:     Accumulation     Shares issued and outstanding     NAV per share  Institutional AUD (Hedged):     Income     Shares issued and outstanding     NAV per share  Institutional CHF (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Institutional EUR (Hedged):	\$ AUD AUD CHF	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76	\$ \$ CHF	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42	\$ \$ CHF	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91
Institutional:     Accumulation     Shares issued and outstanding     NAV per share  Institutional AUD (Hedged):     Income     Shares issued and outstanding     NAV per share  Institutional CHF (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Institutional EUR (Hedged):     Accumulation	\$ AUD AUD CHF	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76	\$ \$ CHF CHF	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42	\$ \$ CHF CHF	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91
Institutional:     Accumulation     Shares issued and outstanding     NAV per share  Institutional AUD (Hedged):     Income     Shares issued and outstanding     NAV per share  Institutional CHF (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share	\$ AUD AUD CHF CHF	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440	\$ \$ CHF CHF €	292,655 27,502 3,116 8.83 N/A N/A N/A 112 8.42 62,757 7,351	\$ \$ CHF CHF €	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066
Institutional:    Accumulation    Shares issued and outstanding    NAV per share  Institutional AUD (Hedged):    Income    Shares issued and outstanding    NAV per share  Institutional CHF (Hedged):    Accumulation    Shares issued and outstanding    NAV per share  Institutional EUR (Hedged):    Accumulation    Shares issued and outstanding    NAV per share	$\begin{array}{c} \$ \\ \$ \\ \text{AUD} \\ \text{CHF} \\ \hline \ensuremath{\epsilon} \\ \hline \ensuremath{\epsilon} \end{array}$	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08	\$ \$ CHF CHF €	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54	\$ \$ CHF CHF €	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00
Institutional:     Accumulation     Shares issued and outstanding     NAV per share Institutional AUD (Hedged):     Income     Shares issued and outstanding     NAV per share Institutional CHF (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Income	$\begin{array}{c} \$ \\ \$ \\ \text{AUD} \\ \text{CHF} \\ \hline \ensuremath{\epsilon} \\ \hline \ensuremath{\epsilon} \end{array}$	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831	\$ \$  CHF  CHF  €	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780	\$ \$ \$ CHF CHF €	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819
Institutional:    Accumulation    Shares issued and outstanding    NAV per share  Institutional AUD (Hedged):    Income    Shares issued and outstanding    NAV per share  Institutional CHF (Hedged):    Accumulation    Shares issued and outstanding    NAV per share  Institutional EUR (Hedged):    Accumulation    Shares issued and outstanding    NAV per share  Income    Shares issued and outstanding    NAV per share  Income    Shares issued and outstanding    NAV per share	$\begin{array}{c} \$ \\ \$ \\ \text{AUD} \\ \text{AUD} \\ \text{CHF} \\ \hline \ensuremath{\epsilon} \\ \hline \ensure$	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881	\$ \$  CHF  CHF  €	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951	\$ \$ \$ CHF CHF €	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361
Institutional:     Accumulation     Shares issued and outstanding     NAV per share Institutional AUD (Hedged):     Income     Shares issued and outstanding     NAV per share Institutional CHF (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Income     Shares issued and outstanding     NAV per share Institutional GBP (Hedged):     Accumulation	$\begin{array}{c} \$ \\ \$ \\ \text{AUD} \\ \text{AUD} \\ \text{CHF} \\ \hline \ensuremath{\epsilon} \\ \hline \ensure$	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881	\$ \$ \$ CHF  CHF  €	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24	\$ \$ \$ CHF  € €	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83 28,217
Institutional:     Accumulation     Shares issued and outstanding     NAV per share  Institutional AUD (Hedged):     Income     Shares issued and outstanding     NAV per share  Institutional CHF (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Institutional GBP (Hedged):     Accumulation     Shares issued and outstanding     NAV per share	$\begin{array}{c} \$ \\ \$ \\ \text{AUD} \\ \text{CHF} \\ \hline \ensuremath{\epsilon} \\$	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54 28,218 3,004	\$ \$ \$ CHF CHF € € €	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24	\$ \$ \$ CHF CHF € € €	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83
Institutional:     Accumulation     Shares issued and outstanding     NAV per share Institutional AUD (Hedged):     Income     Shares issued and outstanding     NAV per share Institutional CHF (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Income     Shares issued and outstanding     NAV per share Institutional GBP (Hedged):     Accumulation	$\begin{array}{c} \$ \\ \$ \\ \text{AUD} \\ \text{AUD} \\ \text{CHF} \\ \hline $\epsilon$ \\ \hline $\epsilon$ \\ \hline $\epsilon$ \\ \end{array}$	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54	\$ \$ \$ CHF CHF € € €	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24	\$ \$ \$ CHF CHF € € €	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83 28,217
Institutional:     Accumulation     Shares issued and outstanding     NAV per share Institutional AUD (Hedged):     Income     Shares issued and outstanding     NAV per share Institutional CHF (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Income     Shares issued and outstanding     NAV per share Institutional GBP (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Institutional GBP (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Income	$\begin{array}{c} \$ \\ \$ \\ \text{AUD} \\ \text{CHF} \\ \hline \ensuremath{\epsilon} \\$	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54 28,218 3,004	\$ \$ \$ CHF  CHF  € € € £	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24	\$ \$ \$ CHF CHF € € € £	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83 28,217 2,799
Institutional:     Accumulation     Shares issued and outstanding     NAV per share  Institutional AUD (Hedged):     Income     Shares issued and outstanding     NAV per share  Institutional CHF (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Institutional GBP (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding	\$ AUD AUD CHF $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54 28,218 3,004 9.39	\$ \$ \$ CHF  CHF  € € € £	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24 32,441 3,720 8.72	\$ \$ \$ CHF CHF € € € £	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83 28,217 2,799 10.08
Institutional:     Accumulation     Shares issued and outstanding     NAV per share Institutional AUD (Hedged):     Income     Shares issued and outstanding     NAV per share Institutional CHF (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Income     Shares issued and outstanding     NAV per share Institutional GBP (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Institutional GBP (Hedged):     Accumulation     Shares issued and outstanding     NAV per share Income	\$ AUD AUD CHF $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54 28,218 3,004 9.39 35,033	\$ \$ \$ CHF  CHF $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24 32,441 3,720 8,72 25,204	\$ \$ CHF  CHF $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83 28,217 2,799 10.08 715
Institutional:     Accumulation     Shares issued and outstanding     NAV per share  Institutional AUD (Hedged):     Income     Shares issued and outstanding     NAV per share  Institutional CHF (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Institutional GBP (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Institutional GBP (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Institutional SEK (Hedged):	$ \begin{array}{c} \$ \\ \\ \text{AUD} \\ \\ \text{CHF} \\ \\ \hline \\ \epsilon \\ \\ \hline \\ \epsilon \\ \\ \\ \hline \\ \epsilon \\ \\ \\ \\$	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54 28,218 3,004 9.39 35,033 3,955 8.86	\$ \$ \$ CHF  CHF  € €  £ £ £	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24 32,441 3,720 8.72 25,204 2,978 8.46	\$ \$ \$ CHF  CHF  € €  £ £ £	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83 28,217 2,799 10.08 715 72 9.97
Institutional:     Accumulation     Shares issued and outstanding     NAV per share  Institutional AUD (Hedged):     Income     Shares issued and outstanding     NAV per share  Institutional CHF (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Institutional GBP (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Institutional GBP (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Institutional SEK (Hedged):     Accumulation	\$ AUD  CHF  CHF $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54 28,218 3,004 9.39 35,033 3,955 8.86	\$ \$ \$ CHF  CHF  € €  £ £ £	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24 32,441 3,720 8,72 25,204 2,978 8,46	\$ \$ \$ CHF  CHF  € €  £ £ £	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83 28,217 2,799 10.08 715 72 9.97
Institutional:     Accumulation     Shares issued and outstanding     NAV per share  Institutional AUD (Hedged):     Income     Shares issued and outstanding     NAV per share  Institutional CHF (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Institutional EUR (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Institutional GBP (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Institutional GBP (Hedged):     Accumulation     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Institutional SEK (Hedged):	$ \begin{array}{c} \$ \\ \\ \text{AUD} \\ \\ \text{CHF} \\ \\ \hline \\ \epsilon \\ \\ \hline \\ \epsilon \\ \\ \\ \hline \\ \epsilon \\ \\ \\ \\$	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54 28,218 3,004 9.39 35,033 3,955 8.86	\$ \$ \$ CHF  CHF  €  €  £ £ £ £ £ £ £ £	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24 32,441 3,720 8.72 25,204 2,978 8.46	\$ \$ \$ CHF  CHF  €  €  £ £ £ £ £ £ £ £	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83 28,217 2,799 10.08 715 72 9.97

		As at Dec-2023	31-	As at Dec-2022	As at 31-Dec-2021		
	PI	MCO Cli	nate	Bond Fund	l (cor	rtinued)	
Institutional SGD (Hedged): Accumulation	SGD	5,652	SGD	5,576	SGD	5,453	
Shares issued and outstanding		602		635		541	
NAV per share	SGD	9.39	SGD	8.78	SGD	10.08	
Investor: Accumulation		N/A		N/A	\$	3,214	
Shares issued							
and outstanding		N/A		N/A		321	
NAV per share		N/A		N/A	\$	10.00	
Accumulation	\$	11		N/A		N/A	
Shares issued		1		N/A		N/A	
and outstanding  NAV per share	\$	10.72		N/A N/A		N/A	
•	Ą	10.72		IVA		IN/A	
Investor EUR (Hedged): Accumulation Shares issued		N/A		N/A	€	8	
and outstanding		N/A		N/A		1	
NAV per share		N/A		N/A	€	9.92	
Administrative SEK (Hedged):							
Accumulation	SEK	77	SEK	73	SEK	86	
Shares issued							
and outstanding	CEI	1 00 71	CEIV	04.04	CEIV	1	
NAV per share	SEK	89.71	2FK	84.84	2FK	99.39	
E Class EUR (Hedged): Accumulation	€	16,552	€	15,976	€	16,979	
Shares issued and outstanding		1,877		1,909		1,718	
NAV per share	€	8.82	€	8.37	€	9.88	
Z Class:							
Accumulation	\$	10	\$	9	\$	10	
Shares issued							
and outstanding	¢	1	¢	1	<b>.</b>	10.10	
NAV per share	\$	9.75	<b>)</b>	8.93	<b>&gt;</b>	10.18	
		Comm	oditv	Real Retu	ırn Fı	ınd	
Net Assets	\$	858,902		1,369,877		1,444,182	
Institutional: Accumulation	\$	311,581		397,781		587,333	
Shares issued and outstanding		35,010		41,220		67,481	
NAV per share	\$	8.90	\$	9.65		8.70	
Institutional EUR (Hedged): Accumulation	€	112,842	€	225,302	€	144,220	
Shares issued	C .	112,072	u	223,302	u	144,220	
and outstanding		13,338		23,996		16,678	
NAV per share	€	8.46	€	9.39	€	8.65	
Institutional EUR (Unhedged): Accumulation	€	55,160	€	87,086	€	48,990	
Shares issued		4.636		6.535		4 227	
and outstanding	£	4,639	€	6,527	€	4,337	
NAV per share	€	11.89	C	13.34	C	11.29	
·							
Institutional GBP (Hedged): Accumulation	£	18,532	£	39,019	£	36,172	
Institutional GBP (Hedged): Accumulation Shares issued	£		£		£		
Institutional GBP (Hedged): Accumulation	£	18,532 1,537 12.06		39,019 2,963 13.17			
Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share		1,537	£	2,963		3,012 12.01	
Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional GBP (Unhedged):	£	1,537 12.06	£	2,963 13.17		3,012 12.01	
Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional GBP (Unhedged): Income Shares issued and outstanding	£	1,537 12.06 18,467 2,340	£	2,963 13.17 17,587		3,012 12.01 N/A	
Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional GBP (Unhedged): Income Shares issued	£	1,537 12.06 18,467	£	2,963 13.17 17,587		3,012 12.01 N/A	
Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional GBP (Unhedged): Income Shares issued and outstanding NAV per share Investor: Accumulation	£	1,537 12.06 18,467 2,340	f f	2,963 13.17 17,587	£	3,012 12.01 N/A N/A	
Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional GBP (Unhedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued	f f	1,537 12.06 18,467 2,340 7.89 21,974	f f	2,963 13.17 17,587 1,881 9.35 50,111	£	3,012 12.01 N/A N/A N/A 64,377	
Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional GBP (Unhedged): Income Shares issued and outstanding NAV per share Investor: Accumulation	f f	1,537 12.06 18,467 2,340 7.89	£ £ £	2,963 13.17 17,587 1,881 9.35	£ \$	36,172 3,012 12.01 N/A N/A N/A 64,377 8,546 7.53	

		As at Dec-2023		As at Dec-2022	31.	As at Dec-2021
						ontinued)
E Class:						
Accumulation	\$	162,379	\$	260,353	\$	256,747
Shares issued and outstanding		23,016		33,734		36,552
NAV per share	\$	7.06	\$	7.72	\$	7.02
E Class EUR (Hedged): Accumulation	€	111,508	€	238,920	€	234,570
Shares issued		47.000		22.254		25.425
and outstanding  NAV per share	€	17,383	£	33,254 7.18	£	35,127 6.68
E Class SGD (Hedged):	€	0.41	ŧ	7.10	E	0.00
Accumulation	SGD	1,207	SGD	2,069	SGD	352
Shares issued		440		400		2.4
and outstanding  NAV per share	SGD	119	CCD	183	CCD	10.32
H Institutional:	300	10.16	עטנ	11.30	עטנ	10.32
Accumulation Shares issued	\$	6,125	\$	3,614		N/A
and outstanding		786		427		N/A
NAV per share	\$	7.79	\$	8.46		N/A
	DIA	160 Curr	it O.		D-	and Count
Net Assets	\$	MCO Cred 100.063		97,153		139,704
Institutional:	Ą	100,003	Ą	37,133	Ą	133,704
Accumulation	\$	48,421	\$	44,986	\$	47,099
Shares issued		2 201		2 210		2 2/15
and outstanding  NAV per share	\$	3,281 14.76	\$	3,318 13.56	\$	3,345 14.07
Institutional CHF (Hedged):	4	11.70	Ψ	13.30	Ψ	11.07
Accumulation Shares issued	CHF	11,825	CHF	15,367	CHF	22,488
and outstanding		1,105		1,500		2,060
NAV per share	CHF	10.71	CHF	10.24	CHF	10.92
Institutional EUR (Hedged): Accumulation	€	15,758	€	15,443	€	39,139
Shares issued and outstanding		1,256		1,312		3,136
NAV per share	€	12.54	€	11.77	€	12.48
E Class:						
Accumulation	\$	8,932	\$	8,985	\$	9,740
Shares issued and outstanding		740		803		831
NAV per share	\$	12.08	\$	11.20	\$	11.73
E Class EUR (Hedged): Accumulation	€	10,187	€	9,455	€	12,026
Shares issued				074		
and outstanding  NAV per share	€	990	€	971 9.74	€	1,154 10.42
NAV per snare	C	10.23	C	3.74	C	10.42
		Dive	rsifie	d Income	Fund	l
Net Assets	\$ 7	7,439,798	\$ 8	3,751,796	\$	16,447,733
Institutional: Accumulation	\$	624,037	\$	824,847	\$	1,243,637
Shares issued and outstanding		24,230		35,047		44,236
NAV per share	\$	25.76		23.54		28.11
Income Characteristical	\$	297,569	\$	352,231	\$	692,397
Shares issued and outstanding		22,611		27,897		44,132
NAV per share	\$	13.16	\$	12.63	\$	15.69
Institutional CAD (Hedged): Accumulation	CAD	465,402	CAD	441,412	CAD	571,190
Shares issued		42.024		45.240		40.024
and outstanding  NAV per share	CAD	43,934 10.59	CAD	45,218 9.76	CAD	48,824 11.70
INAV per strate	CAD	10.33	CAD	9.10	CAD	11.70

		As at 31-Dec-2023		As at Dec-2022	As at 31-Dec-2021		
		versified					
Institutional CHF (Hedged): Accumulation	CHF	13,431	CHF	15,646	CHF	20,277	
Shares issued and outstanding	Cili	1,065	CIII	1,299	CIII	1,371	
NAV per share	CHF	12.61	CHF	12.04	CHF	14.79	
Income	CHF	5,215	CHF	8,022	CHF	13,028	
Shares issued and outstanding		724		1,111		1,412	
NAV per share	CHF	7.20	CHF	7.22	CHF	9.23	
Institutional EUR (Hedged): Accumulation	€	889,868	€	998,452	€	1,703,682	
Shares issued and outstanding		54,327		65,216		90,940	
NAV per share	€	16.38	€	15.31	€	18.73	
Income	€	201,004	€	330,342	€	852,032	
Shares issued and outstanding		25,470		42,647		86,306	
NAV per share	€	7.89	€	7.75	€	9.87	
Institutional GBP (Hedged): Accumulation	£	519,724	£	572,158	£	1,248,141	
Shares issued		27.644		44.002		01 260	
and outstanding  NAV per share	£	37,644 13.81	£	44,993 12.72	t	81,268 15.36	
Income	£	267,079		391,080		601,893	
Shares issued and outstanding		44,733	L	67,375	L	81,620	
NAV per share	£	5.97	£	5.80	£	7.37	
Institutional MXN (Hedged): Accumulation	MXN	407,573	MXN	270,310	MXN	299,232	
Shares issued		2.000		2.062		2.024	
and outstanding  NAV per share	MXN	3,696 110.27	MVNI	2,863 94.40	MVNI	2,831 105.70	
Institutional SEK (Hedged): Accumulation	SEK	180,061		168,340		205,009	
Shares issued and outstanding	JER	1,058	JEIK	1,058	JLIK	1,057	
NAV per share	SEK	170.25	SEK	159.10	SEK	193.88	
Institutional SGD (Hedged): Income	SGD	8,210	SGD	43,716	SGD	79,938	
Shares issued							
and outstanding	CCD	982	CCD	5,366	CCD	7,873	
NAV per share	SGD	8.30	SGD	8.15	טטט	10.15	
Investor: Accumulation Shares issued	\$	37,372	\$	53,597	\$	83,045	
and outstanding		2,872		4,492		5,806	
NAV per share	\$	13.01	\$	11.93	\$	14.30	
Income	\$	97,875	\$	89,559	\$	69,026	
Shares issued		11 000		10.405		6 522	
and outstanding  NAV per share	\$	11,003 8.89	¢	10,495 8.53	¢	6,522 10.58	
Investor EUR (Hedged):							
Accumulation Shares issued	€	18,112	€	21,418	€	34,903	
and outstanding  NAV per share	€	1,171 15.46	€	1,477 14.50	€	1,960 17.81	
Income	€	9,072		10,066		11,743	
Shares issued and outstanding	C	1,216	C	1,375	C	1,260	
NAV per share	€	7.46	€	7.32	€	9.32	
iti ii pei siiare							
Administrative: Income	\$	70,001	\$	87,885	\$	143,334	
Administrative:	\$	70,001 7,208	\$	9,431	\$	143,334 12,385	

			As at	24	As at	
				Dec-2022 ome Fund		Dec-2021 tinued)
Administrative AUD (Hedged):						
Income Shares issued and outstanding		N/A N/A	AUD	2,794 341	AUD	3,812
NAV per share			AUD		AUD	
Administrative EUR (Hedged):						
Accumulation	€	3,265	€	4,330	€	10,014
Shares issued and outstanding NAV per share	€	217 15.08	€	306 14.16	€	575 17.42
Administrative GBP (Hedged):	C	13.00	C	14.10	C	17.72
Income	£	7,739	£	8,358	£	12,610
Shares issued and outstanding		870		972		1,168
NAV per share	£	8.89	£	8.60	£	10.80
Administrative JPY (Hedged): Accumulation	¥	367,541	¥	354,957	¥	47,222
Shares issued and outstanding		441		438	V/	47
NAV per share	¥	833.00	¥	811.00	¥	1,002.00
Administrative SEK (Hedged): Accumulation	SEK		SEK		SEK	84
Shares issued and outstanding	CEN	1	CEN	1	CEN	1 00.04
NAV per share Administrative SGD (Hedged):	SEK	86.00	SEK	80.78	SEK	98.94
Income	SGD	63,405	SGD	55,693	SGD	101,850
Shares issued and outstanding		7,369		6,640		9,757
NAV per share	SGD	8.60	SGD	8.39	SGD	10.44
BM Retail: Decumulation	\$	10		N/A		N/A
Shares issued and outstanding	Ą	10		N/A		N/A
NAV per share	\$	9.95		N/A		N/A
Income II	\$	33,787	\$	9		N/A
Shares issued and outstanding		3,628		1		N/A
NAV per share	\$	9.31	\$	9.17		N/A
BN Retail: Income II		N/A	\$	9		N/A
Shares issued and outstanding		N/A		1		N/A
NAV per share		N/A	\$	9.17		N/A
E Class: Accumulation	\$	577,044	¢	655,637	¢	1,113,069
Shares issued and outstanding	Þ	26,246	Þ	32,342	Þ	45,554
NAV per share	\$	21.99	\$	20.27	\$	24.43
Income	\$	300,411	\$	372,507	\$	630,798
Shares issued and outstanding		25,563		33,038		45,041
NAV per share	\$	11.75	\$	11.28	\$	14.01
E Class CHF (Hedged): Accumulation	CHF	5,734	CHF	7,655	CHF	9,701
Shares issued and outstanding	CIII	663	CIII	918	CIII	939
NAV per share	CHF	8.65	CHF	8.34	CHF	10.33
E Class EUR (Hedged): Accumulation	€	949,425	€	1,292,425	€	1,880,735
Shares issued and outstanding	-	66,761		96,369		113,579
NAV per share	€	14.22	€	13.41	€	16.56
Income	€	618,912	€	781,155	€	1,366,978
Shares issued and outstanding	C	68,720	C	88,377		121,500
NAV per share	€	9.01	€	8.84	€	11.25
E Class SGD (Hedged): Income	SGD	17,307	SGD	22,377	SGD	
Shares issued and outstanding	CCD	2,078	500	2,757		4,674
NAV per share	SGD	8.33	SGD	8.12	SGD	10.11
H Institutional: Accumulation	\$	456,350	\$	385,630	\$	1,501,526
Shares issued and outstanding		23,526		21,717	,	70,674
NAV per share	\$	19.40	\$	17.76	\$	21.25
Income	\$	197	\$	118	\$	26
Shares issued and outstanding	¢	22	¢	14	¢	2
NAV per share	\$	8.98	<b>)</b>	8.61	<b>)</b>	10.70

	31-[			2022	31-De			31-0		31-D		As at I-Dec-2021
M Retail:	Div	ersified I	ncome	Fund (	contir	nued)	W Class GBP (Hedged):	Div	ersified	Incor	me Fund (c	ontinued)
Decumulation	\$	10		N/A		N/A	Accumulation	£	281	£	2,089 £	2,371
Shares issued and outstanding		1		N/A		N/A	Shares issued and outstanding		30		243	229
NAV per share	\$	9.95		N/A		N/A	NAV per share	£	9.34	£	8.59 £	10.36
Income	\$	129,257	\$ 15	0,260 \$	\$ 24	46,412	Income	£	334	£	2,895 £	3,547
Shares issued and outstanding		12,858		5,573		20,577	Shares issued and outstanding		41		367	358
NAV per share	\$	10.05	\$	9.65 \$	\$	11.98	NAV per share	£	8.16	£	7.89 £	9.92
Income II	\$	164,458	\$ 18.	3,635 \$	\$ 3	11,977	W Class SGD (Hedged):					
Shares issued and outstanding		20,705		3,717		31,930	Income	SGD	1,574	SGD	3,079 SGI	D 4,762
NAV per share	\$	7.94	\$	7.74 \$	\$	9.77	Shares issued and outstanding		192		385	477
M Retail AUD (Hedged):							NAV per share	SGD	8.21	SGD	8.00 SGI	D 9.97
Income	AUD	43,631	AUD 4	9,591 <i>A</i>	AUD 8	83,307						
Shares issued and outstanding		4,793		5,574		7,442			Divers		ncome Dur	ation
NAV per share	AUD	9.10	AUD	8.90 A	AUD	11.19	Net Assets	ď.	412.020		ged Fund	1 205 265
M Retail SGD (Hedged):							Net Assets Institutional:	\$	412,839	<b>&gt;</b> 5	564,684 \$	1,305,365
Income II		N/A		N/A S	SGD	13	Accumulation	\$	18,800	\$	23,243 \$	64,311
Shares issued and outstanding		N/A		N/A		1	Shares issued and outstanding		1,197	Ψ	1,617	4,288
NAV per share		N/A		N/A S	SGD	9.82	NAV per share	\$	15.70	\$	14.38 \$	15.00
N Retail:						4.0	Income	· ·	N/A	-	N/A \$	3,462
Income II	\$	9	\$	9 \$	\$	10	Shares issued and outstanding		N/A		N/A	326
Shares issued and outstanding	ė.	9.34	r	1	r	10.20	NAV per share		N/A		N/A \$	10.63
NAV per share	\$	9.34	<b>)</b>	8.61 \$	<b>&gt;</b>	10.38	Institutional EUR (Hedged):					
T Class: Accumulation	\$	24,098	¢ ɔ	5,356 \$	t .	40,854	Accumulation	€	13,663	€	87,225 €	165,664
Shares issued and outstanding	Þ	2,039		2,318	<b>Þ</b>	3,086	Shares issued and outstanding		1,004		6,863	12,228
NAV per share	\$	11.82		2,316 10.94 \$	ţ	13.24	NAV per share	€	13.61	€	12.71 €	13.55
	\$		-				Income II	€	9,164	€	9,995 €	40,816
Income	<b>&gt;</b>	6,268 679	<b>)</b>	6,829 \$ 771	<b>&gt;</b>	9,630 876	Shares issued and outstanding		1,266		1,372	5,012
Shares issued and outstanding NAV per share	\$	9.23	¢	8.85 \$	t	11.00	NAV per share	€	7.24		7.29 €	8.14
	Þ	9.23	Þ	0.00 1	Þ	11.00	Institutional GBP (Hedged):					
T Class EUR (Hedged): Accumulation	€	36,498	<b>€</b> 3	6,445 €	£ I	53,705	Accumulation	£	153,980	£ 1	182,935 £	312,905
Shares issued and outstanding		3,682		3,883	<b>.</b>	4,616	Shares issued and outstanding		10,174		13,134	21,396
NAV per share	€	9.91		9.38 €	£	11.63	NAV per share	£	15.14	£	13.93 £	14.62
Income	€	18,999		9,507 €		28,295	Income	£	41,868	£	63,760 £	176,678
Shares issued and outstanding	C	2,463		2,576	С.	2,937	Shares issued and outstanding		5,208		7,894	19,855
NAV per share	€	7.71		2,370 7.57 €	F	9.63	NAV per share	£	8.04	£	8.08 £	8.90
<u> </u>	C	7.71	C .	7.57	u .	3.03	Investor:					
W Class: Accumulation	\$	29,812	\$ 6	4,400 \$	\$ 1	20,525	Accumulation	\$	5,078	\$	5,125 \$	11,010
Shares issued and outstanding	- 4	3,117		7,380		11,579	Shares issued and outstanding		389		428	878
NAV per share	\$	9.56		8.73 \$		10.41	NAV per share	\$	13.04	\$	11.98 \$	12.54
Income	\$	11,290		5,458 \$		37,527	E Class:					
Shares issued and outstanding	Ψ	1,352		5,672		13,806	Accumulation	\$	18,689	\$	24,033 \$	46,891
NAV per share	\$	8.35		8.01 \$		9.96	Shares issued and outstanding		1,475		2,054	3,805
W Class CAD (Hedged):	4	0.00	<del>-</del>	0.0. 4	7	3.30	NAV per share	\$	12.67	\$	11.70 \$	12.32
Accumulation		N/A		N/A (	CAD	14	Income	\$	30,961	\$	33,306 \$	38,488
Shares issued and outstanding		N/A		N/A		1	Shares issued and outstanding		3,261		3,579	3,808
NAV per share		N/A		N/A C	CAD	10.38	NAV per share	\$	9.49	\$	9.30 \$	10.11
W Class CHF (Hedged):							E Class EUR (Hedged):					
Accumulation	CHF	1,522	CHF 1	0,994 (	CHF	13,719	Accumulation	€	40,505		54,593 €	184,920
Shares issued and outstanding		174		1,317		1,339	Shares issued and outstanding		3,284		4,696	14,788
NAV per share	CHF	8.76	CHF	8.35 (	CHF	10.24	NAV per share	€	12.34		11.63 €	12.50
Income	CHF	428	CHF	699 (	CHF	1,588	Income	€	17,818	€	18,931 €	29,006
Shares issued and outstanding		56		91		162	Shares issued and outstanding		2,363		2,511	3,466
NAV per share	CHF	7.65	CHF	7.67	CHF	9.80	NAV per share	€	7.54	€	7.54 €	8.37
W Class EUR (Hedged):												
Accumulation	€	4,968	€ 1	1,937 €	€	15,286					ncome ESG	Fund
Shares issued and outstanding		552		1,420		1,488	Net Assets	\$	57,563	\$	9,854	
NAV per share	€	9.01	€	8.40 €	€	10.27	Institutional:	\$	10.200	¢	0.267	NI/A
Income	€	1,078	€ .	3,382 €	€	6,737	Accumulation Shares issued and outstanding	Þ	10,289 947	Þ	9,367	N/A N/A
Shares issued and outstanding		137		438		685	NAV per share	\$	10.87	¢	9.89	N/A
NAV per share	€	7.87	€	7.72 €	£	9.83	IVAV pei silale	Þ	10.07	Ą	3.03	IV/A

31-	As at Dec-2023	31-	As at Dec-2022	31-	As at Dec-2021
€	42,539	€	226		N/A
	4.056		23		N/A
€		€	9.76		N/A
f	205	f	188		N/A
_	203	_			1071
	19		19		N/A
£	10.71	£	9.83		N/A
¢	11	¢	10		N/A
Ţ		¥			N/A
\$		\$			N/A
					N/A
C		C			
€		€	9.73		N/A N/A
		-			
			ic Bond Fu	nd	
\$	3,445,573	\$	3,483,601	\$	3,277,997
\$	339,706	\$	470,460	\$	626,628
	23 366		34 671		42,473
\$		\$		\$	14.75
\$					100,397
4	0.,00	4	0.1,777	Ť	100/337
	8,063		8,057		8,882
\$	10.49	\$	10.15	\$	11.30
CAD	10,727	CAD	11,952	CAD	15,351
	999		1 186		1,398
CAD		CAD		CAD	10.98
CHF	2.845	CHF	70.173	CHF	87,168
					,
	279		7,073		7,873
CHF	10.20	CHF	9.92	CHF	11.07
€	92,451	€	187,622	€	348,406
	7,438		15,837		26,481
€		€		€	13.16
€	5,783	€	11,318	€	12,768
	6.40		4 202		4 272
£		€		€	1,272
E	0.93	E	0.02	E	10.04
£	1,929,593	£	1,840,373	£	887,562
	150,264		152,611		67,216
£	150,264 12.84	£	152,611 12.06	£	67,216 13.20
£					
	12.84		12.06		13.20
	12.84 95,339	f	12.06 94,155	£	13.20 253,262
£	12.84 95,339 10,814	£	12.06 94,155 10,906	£	13.20 253,262 26,086
£	12.84 95,339 10,814 8.82	£	12.06 94,155 10,906 8.63	£	13.20 253,262 26,086 9.71
	$\begin{array}{c} \mathbf{Di} \\ \mathbf{\epsilon} \\ \mathbf{\epsilon} \\ \mathbf{\epsilon} \\ \mathbf{f} \\ \mathbf{s} \\ \mathbf{\epsilon} \\ \mathbf{s} \\ \mathbf{s} \\ \mathbf{s} \\ \mathbf{c} \\ \mathbf$	€ 42,539  4,056 € 10.49  £ 205  19 £ 10.71  \$ 11  1 \$ 10.73  € 10  1 € 10.36  Dy \$ 3,445,573  \$ 339,706  23,366 \$ 14.54  \$ 84,564  8,063 \$ 10.49  CAD 10,727  999 CAD 10,727  999 CAD 10,737  CHF 2,845  279 CHF 10.20  € 92,451  7,438 € 5,783  648	Diversified Income         €       42,539 €         4,056       €         €       10.49 €         £       10.49 €         £       10.71 £         \$       11 \$         \$       10.73 \$         €       10 €         \$       10.36 €         Dynam         \$       3,445,573 \$         \$       339,706 \$         \$       23,366         \$       14.54 \$         \$       84,564 \$         8,063 \$       10.49 \$         CAD       10,727 CAD         999       CAD       10.73 CAD         CHF       2,845 CHF         279       CHF       10.20 CHF         €       92,451 €         7,438 €       12.43 €         €       5,783 €         648	Diversified Income ESG Fund         €       42,539 €       226         4,056       23         €       10.49 €       9.76         £       205 £       188         19       19         £       10.71 £       9.83         \$       11 \$       10         \$       10.73 \$       9.85         €       10 €       9         \$       10.36 €       9.73         Dynamic Bond Full         \$       3,445,573 \$       3,483,601         \$       339,706 \$       470,460         23,366 34,671       34,671       34,671         \$       14.54 \$       13.57         \$       84,564 \$       81,771         8,063 8,057       \$       10.15         CAD 10,727 CAD 11,952       999 1,186         CAD 10,727 CAD 110.08       10.08         CHF 2,845 CHF 70,173       7,073         CHF 10.20 CHF 9.92       992         € 92,451 € 187,622       7,438 15,837         € 12.43 € 11.85       €         € 5,783 € 11,318         648 1,283	Diversified Income ESG Fund (core         €       42,539 €       226         4,056       23         €       10.49 €       9.76         £       205 £       188         19       19       19         £       10.71 £       9.83         \$       11 \$       10         1       1       1         \$       10.73 \$       9.85         €       10 €       9         1       1       1         €       10.36 €       9.73         Dynamic Bond Fund         \$ 3,445,573 \$       3,483,601 \$         \$ 339,706 \$       470,460 \$         \$ 339,706 \$       470,460 \$         \$ 34,671 \$       \$         \$ 14.54 \$       13.57 \$         \$ 84,564 \$       81,771 \$         8,063 \$       8,057 \$         \$ 10.49 \$       10.15 \$         CAD       10,727 CAD       11,952 CAD         999 1,186 \$       10.08 CAD         CHF       2,845 CHF       70,173 CHF         €       92,451 €       187,622 €         7,438 15,837 €       11,318 €         €       5,783 € </td

As at a star   As at at at a star   As at at at a star   As at at a star   As at a star   As at a star   As at a star   As at a star   As at at at a star   As at at a star   As at at a star   As at at at a star   As at at a star
Institutional SEK (Hedged):
Accumulation N/A N/A SEK 24,94: Shares issued and outstanding N/A N/A SEK 105.1'  Investor: Accumulation \$ 44,681 \$ 46,677 \$ 56,791 Shares issued and outstanding 3,648 4,069 4,53' NAV per share \$ 12.25 \$ 11.47 \$ 12.5' Income \$ 1,272 \$ 2,830 \$ 3,93: Shares issued and outstanding 136 312 38! NAV per share \$ 9,38 \$ 9,08 \$ 10.1'  Investor EUR (Hedged): Accumulation € 2,053 € 2,013 € 5,74* Shares issued and outstanding 195 200 51: NAV per share € 10.54 € 10.08 € 11.2: Administrative: Accumulation \$ 15,191 \$ 21,094 \$ 29,56: Shares issued and outstanding 1,121 1,659 2,126: NAV per share \$ 13.56 \$ 12.72 \$ 13.91  Administrative EUR (Hedged): Accumulation \$ 15,191 \$ 21,094 \$ 29,56: Shares issued and outstanding 1,121 1,659 2,126: Administrative EUR (Hedged): Accumulation \$ 15,191 \$ 21,094 \$ 29,56: Shares issued and outstanding 1,121 1,659 2,126: Administrative EUR (Hedged): Accumulation \$ 15,191 \$ 21,094 \$ 29,56: Shares issued and outstanding 83 105 229: NAV per share € 11.60 € 11.11 € 12.44  Administrative SEK (Hedged): Accumulation \$ 5K 55,239 \$ 5EK 61,257 \$ 5EK 81,744  Shares issued and outstanding 5,807 6,354 7,68t NAV per share \$ 11.70 \$ 11.01 \$ 12.00  Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,615 1,86: Shares issued and outstanding 1,451 1,655 € 11.6!  E Class EUR
Shares issued and outstanding NAV per share         N/A         N/A         SEK 105.1°           Investor:
NAV per share         N/A         N/A         SEK         105.1'           Investor:             Accumulation             \$ 44,681             \$ 46,677             \$ 56,791                 NAV per share             \$ 12.25             \$ 11.47             \$ 12.5;                 Income               \$ 1,272             \$ 2,830             \$ 3,93                 Shares issued and outstanding             136             312             388                 NAV per share             \$ 9.38             \$ 9.08             \$ 10.1                 Investor EUR (Hedged): Accumulation             € 2,053             € 2,013             € 5,74                 Administrative: Accumulation               € 10.54             € 10.08              € 11.22                 Administrative: Accumulation               \$ 15,191             \$ 21,094             \$ 29,56                 Shares issued and outstanding               1,121             1,659             2,122                 Administrative EUR (Hedged): Accumulation               € 959             € 1,170             € 3,659                 Accumulation               \$ 15,191             € 1,170             € 3,659                       Shares issued and outstanding               515             597 </td
Investor:
Shares issued and outstanding NAV per share         3,648         4,069         4,53           Income         \$ 12.25         \$ 11.47         \$ 12.55           Income         \$ 1,272         \$ 2,830         \$ 3,933           Shares issued and outstanding NAV per share         \$ 9.38         \$ 9.08         \$ 10.1           Investor EUR (Hedged):
NAV per share
Income
Shares issued and outstanding NAV per share         \$ 9.38 \$ 9.08 \$ 10.1           Investor EUR (Hedged): Accumulation         € 2,053 € 2,013 € 5,74           Shares issued and outstanding NAV per share         € 10.54 € 10.08 € 11.2           Administrative: Accumulation         \$ 15,191 \$ 21,094 \$ 29,56           Administrative: Accumulation         \$ 13.56 \$ 12.72 \$ 13.9           NAV per share         \$ 13.56 \$ 12.72 \$ 13.9           Administrative EUR (Hedged): Accumulation         € 959 € 1,170 € 3,659           Administrative EUR (Hedged): Accumulation         € 959 € 11.10 € 12.4           Administrative SEK (Hedged): Accumulation         \$ 11.60 € 11.11 € 12.4           Administrative SEK (Hedged): Accumulation         \$ 55,239 \$ SEK 61,257 \$ SEK 81,74           Administrative SEK (Hedged): Accumulation         \$ 58,07 \$ 5,539 \$ SEK 61,257 \$ SEK 81,74           Administrative SEK (Hedged): Accumulation         \$ 67,914 \$ 69,989 \$ 9.28 \$ 1,74           Administrative SEK (Hedged): Accumulation         \$ 67,914 \$ 69,989 \$ 9.28 \$ 1,74           Administrative SEK (Hedged): Accumulation         \$ 67,914 \$ 69,989 \$ 9.28 \$ 1,74           ANA per share         \$ 11.70 \$ 11.01 \$ 1.20           E Class: Accumulation         \$ 67,914 \$ 69,989 \$ 9.28 \$ 1.03           Shares issued and outstanding NAV per share         \$ 11.75 \$ 1.01 \$ 1.01 \$ 1.00           E Class CHF (Hedged): Accumulation         <
NAV per share   \$ 9.38 \$ 9.08 \$ 10.1
Investor EUR (Hedged):   Accumulation
Accumulation         €         2,053         €         2,013         €         5,74           Shares issued and outstanding         195         200         51.           NAV per share         €         10.54         €         10.08         €         11.2.           Administrative: Accumulation         \$         15,191         \$         21,094         \$         29,56.           Shares issued and outstanding         1,121         1,659         2,128         2,128         3,65.           Administrative EUR (Hedged): Accumulation         €         959         €         1,170         €         3,65.           Administrative SEK (Hedged): Accumulation         \$         11.60         €         11.11         €         12.44           Administrative SEK (Hedged): Accumulation         \$         55,239         \$EK         61,257         \$EK         81,74           Shares issued and outstanding NAV per share         \$         567,914         \$         69,989         \$         92,81           Shares issued and outstanding NAV per share         \$         17,01         \$         11.01         \$         12.00           Income         \$         13,906         \$         14,979         \$ </td
NAV per share       €       10.54       €       10.08       €       11.22         Administrative: Accumulation       \$       15,191       \$       21,094       \$       29,563         Shares issued and outstanding       1,121       1,659       2,126         NAV per share       \$       13.56       \$       12.72       \$       13.90         Administrative EUR (Hedged): Accumulation       \$       959       €       1,170       €       3,655         Shares issued and outstanding       83       105       29         NAV per share       €       11.60       €       11.11       €       12.44         Administrative SEK (Hedged): Accumulation       SEK       55,239       SEK       61,257       SEK       81,744         Abares issued and outstanding       515       597       718         NAV per share       SEK       107.23       SEK       102.58       SEK       11.38         E Class: Accumulation       \$       67,914       \$       69,989       \$       92,811         NAV per share       \$       11.70       \$       11.01       \$       12.00         Income       \$       13,906       \$
Administrative:     Accumulation
Accumulation       \$ 15,191       \$ 21,094       \$ 29,56         Shares issued and outstanding       1,121       1,659       2,128         NAV per share       \$ 13.56       \$ 12.72       \$ 13.90         Administrative EUR (Hedged):       \$ 959       € 1,170       € 3,659         Shares issued and outstanding       83       105       299         NAV per share       € 11.60       € 11.11       € 12.40         Administrative SEK (Hedged):       SEK 55,239       SEK 61,257       SEK 81,744         Shares issued and outstanding       515       597       713         NAV per share       SEK 107.23       SEK 102.58       SEK 113.80         E Class:       Accumulation       \$ 67,914       \$ 69,989       \$ 92,813         Shares issued and outstanding       5,807       6,354       7,680         NAV per share       \$ 11.70       \$ 11.01       \$ 12.00         Income       \$ 13,906       \$ 14,979       \$ 19,243         Shares issued and outstanding       1,451       1,615       1,860         NAV per share       \$ 9.59       9.28       \$ 10.33         E Class CHF (Hedged):       CHF 7,671       CHF 8,868       CHF 10,76         Shares issued and outstand
Shares issued and outstanding       1,121       1,659       2,124         NAV per share       \$ 13.56       \$ 12.72       \$ 13.90         Administrative EUR (Hedged): Accumulation       € 959       € 1,170       € 3,659         Shares issued and outstanding       83       105       299         NAV per share       € 11.60       € 11.11       € 12.46         Administrative SEK (Hedged): Accumulation       SEK 55,239       SEK 61,257       SEK 81,744         Shares issued and outstanding       515       597       718         NAV per share       SEK 107.23       SEK 102.58       SEK 113.88         E Class: Accumulation       \$ 67,914       \$ 69,989       \$ 92,81         Shares issued and outstanding       5,807       6,354       7,686         NAV per share       \$ 11.70       \$ 11.01       \$ 12.03         Income       \$ 13,906       \$ 14,979       \$ 19,24         Shares issued and outstanding       1,451       1,615       1,860         NAV per share       \$ 9.59       \$ 9.28       \$ 10.33         E Class CHF (Hedged): Accumulation       CHF 7,671       CHF 8,868       CHF 10,76         Shares issued and outstanding       60,994       6,936       11,750
NAV per share       \$ 13.56 \$ 12.72 \$ 13.90         Administrative EUR (Hedged): Accumulation       € 959 € 1,170 € 3,650         Shares issued and outstanding       83 105 299         NAV per share       € 11.60 € 11.11 € 12.40         Administrative SEK (Hedged): Accumulation       SEK 55,239 SEK 61,257 SEK 81,740         Shares issued and outstanding       515 597 718         NAV per share       SEK 107.23 SEK 102.58 SEK 113.80         E Class: Accumulation       \$ 67,914 \$ 69,989 \$ 92,811         Shares issued and outstanding       5,807 6,354 7,681         NAV per share       \$ 11.70 \$ 11.01 \$ 12.00         Income       \$ 13,906 \$ 14,979 \$ 19,241         Shares issued and outstanding       1,451 1,615 1,860         NAV per share       \$ 9.59 \$ 9.28 \$ 10.33         E Class CHF (Hedged): Accumulation       CHF 7,671 CHF 8,868 CHF 10,76         Shares issued and outstanding       850 1,000 1,070         NAV per share       CHF 9.03 CHF 8.86 CHF 9.93         E Class EUR (Hedged): Accumulation       € 66,769 € 73,068 € 138,69         NAV per share       € 10.96 € 10.54 € 11.80         E Class GBP (Hedged): Accumulation       £ 1,882 £ 3,354 £ 3,820         Shares issued and outstanding       6,094 € 6,936 11,750         NAV per share       € 10.96 € 10.54 € 11.
Administrative EUR (Hedged): Accumulation       €       959 €       1,170 €       3,659         Shares issued and outstanding       83       105       299         NAV per share       €       11.60 €       11.11 €       12.40         Administrative SEK (Hedged): Accumulation       SEK 55,239 SEK 61,257 SEK 81,744         Shares issued and outstanding       515       597       718         NAV per share       SEK 107.23 SEK 102.58 SEK 113.88         E Class: Accumulation       \$ 67,914 \$ 69,989 \$ 92,813         Shares issued and outstanding       5,807       6,354       7,681         NAV per share       \$ 11.70 \$ 11.01 \$ 12.00         Income       \$ 13,906 \$ 14,979 \$ 19,243         Shares issued and outstanding       1,451       1,615       1,860         NAV per share       \$ 9.59 \$ 9.28 \$ 10.33         E Class CHF (Hedged): Accumulation       CHF 7,671 CHF 8,868 CHF 10,76         Shares issued and outstanding       850       1,000       1,076         NAV per share       CHF 9.03 CHF 8.86 CHF 9.93         E Class EUR (Hedged): Accumulation       € 66,769 € 73,068 € 138,69         NAV per share       € 10.96 € 10.54 € 11.80         E Class GBP (Hedged): Accumulation       £ 1,882 £ 3,354 £ 3,820         <
Accumulation       €       959       €       1,170       €       3,655         Shares issued and outstanding       83       105       299         NAV per share       €       11.60       €       11.11       €       12.40         Administrative SEK (Hedged): Accumulation       SEK       55,239       SEK       61,257       SEK       81,74-         Shares issued and outstanding       515       597       718         NAV per share       SEK       107.23       SEK       102.58       SEK       113.88         E Class: Accumulation       \$       67,914       \$       69,989       \$       92,817         Shares issued and outstanding       5,807       6,354       7,680         NAV per share       \$       11,70       \$       11.01       \$       12.00         Shares issued and outstanding       1,451       1,615       1,860
Shares issued and outstanding       83       105       299         NAV per share       €       11.60       €       11.11       €       12.40         Administrative SEK (Hedged): Accumulation       SEK       55,239       SEK       61,257       SEK       81,744         Shares issued and outstanding       515       597       718         NAV per share       SEK       107.23       SEK       102.58       SEK       113.88         E Class: Accumulation       \$       67,914       \$       69,989       \$       92,813         Shares issued and outstanding       5,807       6,354       7,681         NAV per share       \$       11.70       \$       11.01       \$       12.00         Shares issued and outstanding       1,451       1,615       1,860         NAV per share       \$       9.59       \$       9.28       \$       10.33         E Class CHF (Hedged): Accumulation       CHF       7,671       CHF       8,868       CHF       10,76         Shares issued and outstanding       60,94       6,936       11,750       11.80         E Class EUR (Hedged): Accumulation       60,94       6,936       11,750         NAV p
NAV per share       €       11.60       €       11.11       €       12.40         Administrative SEK (Hedged): Accumulation       SEK       55,239       SEK       61,257       SEK       81,744         Shares issued and outstanding       515       597       718         NAV per share       SEK       107.23       SEK       102.58       SEK       113.88         E Class: Accumulation       \$       67,914       \$       69,989       \$       92,817         Shares issued and outstanding       5,807       6,354       7,680         NAV per share       \$       11.70       \$       11.01       \$       12.00         Income       \$       13,906       \$       14,979       \$       19,247         Shares issued and outstanding       1,451       1,615       1,860         NAV per share       \$       9.59       \$       9.28       \$       10.31         E Class CHF (Hedged): Accumulation       CHF       7,671       CHF       8,868       CHF       10,76         NAV per share       CHF       9.03       CHF       8,86       CHF       9.98         E Class EUR (Hedged): Accumulation       €       66,769
Accumulation         SEK         55,239         SEK         61,257         SEK         81,74           Shares issued and outstanding         515         597         718           NAV per share         SEK         107.23         SEK         102.58         SEK         113.88           E Class:
Shares issued and outstanding       515       597       718         NAV per share       SEK 107.23 SEK 102.58 SEK 113.88         E Class:       Accumulation       \$ 67,914 \$ 69,989 \$ 92,813         Shares issued and outstanding       5,807 6,354 7,680         NAV per share       \$ 11.70 \$ 11.01 \$ 12.00         Income       \$ 13,906 \$ 14,979 \$ 19,243         Shares issued and outstanding       1,451 1,615 1,863         NAV per share       \$ 9.59 \$ 9.28 \$ 10.33         E Class CHF (Hedged):       CHF 7,671 CHF 8,868 CHF 10,76         Accumulation       CHF 9.03 CHF 8.86 CHF 9.93         NAV per share       CHF 9.03 CHF 8.86 CHF 9.93         E Class EUR (Hedged):       Accumulation         Accumulation       € 66,769 € 73,068 € 138,69         NAV per share       € 10.96 € 10.54 € 11.80         E Class GBP (Hedged):       Accumulation         Accumulation       £ 1,882 £ 3,354 £ 3,820         Accumulation       £ 1,882 £ 3,354 £ 3,820         Shares issued and outstanding       169 318 320         NAV per share       £ 11.13 £ 10.55 £ 11.60
NAV per share       SEK       107.23       SEK       102.58       SEK       113.88         E Class:
E Class:     Accumulation \$ 67,914 \$ 69,989 \$ 92,81:     Shares issued and outstanding
Accumulation       \$ 67,914       \$ 69,989       \$ 92,813         Shares issued and outstanding       5,807       6,354       7,681         NAV per share       \$ 11.70       \$ 11.01       \$ 12.03         Income       \$ 13,906       \$ 14,979       \$ 19,243         Shares issued and outstanding       1,451       1,615       1,866         NAV per share       \$ 9.59       \$ 9.28       \$ 10.33         E Class CHF (Hedged):       CHF 7,671       CHF 8,868       CHF 10,76         Shares issued and outstanding       850       1,000       1,076         NAV per share       CHF 9.03       CHF 8.86       CHF 9.93         E Class EUR (Hedged):       CHF 9.03       CHF 8.86       CHF 9.93         Accumulation       € 66,769       € 73,068       € 138,69         NAV per share       € 10.96       € 10.54       € 11.86         E Class GBP (Hedged):       CHF 9.96       € 10.54       € 11.86         Accumulation       £ 1,882       £ 3,354       £ 3,820         Shares issued and outstanding       169       318       320         NAV per share       £ 11.13       £ 10.55       £ 11.60
Shares issued and outstanding       5,807       6,354       7,680         NAV per share       \$ 11.70       \$ 11.01       \$ 12.00         Income       \$ 13,906       \$ 14,979       \$ 19,240         Shares issued and outstanding       1,451       1,615       1,860         NAV per share       \$ 9.59       \$ 9.28       \$ 10.33         E Class CHF (Hedged):       CHF       7,671       CHF       8,868       CHF       10,76         Shares issued and outstanding       850       1,000       1,076         NAV per share       CHF       9.03       CHF       8.86       CHF       9.98         E Class EUR (Hedged):       Accumulation       € 66,769       € 73,068       € 138,69       11,75         NAV per share       € 10.96       € 10.54       € 11.86         E Class GBP (Hedged):       Accumulation       £ 1,882       £ 3,354       £ 3,820         Accumulation       £ 1,882       £ 3,354       £ 3,820         Shares issued and outstanding       169       318       320         NAV per share       £ 11.13       £ 10.55       £ 11.60
NAV per share         \$ 11.70         \$ 11.01         \$ 12.00           Income         \$ 13,906         \$ 14,979         \$ 19,24           Shares issued and outstanding         1,451         1,615         1,860           NAV per share         \$ 9.59         \$ 9.28         \$ 10.33           E Class CHF (Hedged):         CHF 7,671         CHF 8,868         CHF 10,76           Shares issued and outstanding         850         1,000         1,076           NAV per share         CHF 9.03         CHF 8.86         CHF 9.93           E Class EUR (Hedged):         Accumulation         € 66,769         € 73,068         € 138,69           Shares issued and outstanding         6,094         6,936         11,750           NAV per share         € 10.96         € 10.54         € 11.80           E Class GBP (Hedged):         Accumulation         £ 1,882         £ 3,354         £ 3,820           Accumulation         £ 1,882         £ 3,354         £ 3,820           Shares issued and outstanding         169         318         320           NAV per share         £ 11.13         £ 10.55         £ 11.60
Income       \$ 13,906       \$ 14,979       \$ 19,245         Shares issued and outstanding       1,451       1,615       1,866         NAV per share       \$ 9.59       \$ 9.28       \$ 10.33         E Class CHF (Hedged): Accumulation       CHF 7,671       CHF 8,868       CHF 10,76         Shares issued and outstanding       850       1,000       1,076         NAV per share       CHF 9.03       CHF 8.86       CHF 9.93         E Class EUR (Hedged): Accumulation       € 66,769       € 73,068       € 138,693         Shares issued and outstanding       6,094       6,936       11,750         NAV per share       € 10.96       € 10.54       € 11.80         E Class GBP (Hedged): Accumulation       f 1,882       f 3,354       f 3,820         Shares issued and outstanding       169       318       320         NAV per share       f 11.13       f 10.55       f 11.60
Shares issued and outstanding       1,451       1,615       1,86.         NAV per share       \$ 9.59       \$ 9.28       \$ 10.3.         E Class CHF (Hedged): Accumulation       CHF 7,671       CHF 8,868       CHF 10,76         Shares issued and outstanding       850       1,000       1,076         NAV per share       CHF 9.03       CHF 8.86       CHF 9.93         E Class EUR (Hedged): Accumulation       € 66,769       € 73,068       € 138,69         Shares issued and outstanding       6,094       6,936       11,750         NAV per share       € 10.96       € 10.54       € 11.80         E Class GBP (Hedged): Accumulation       f 1,882       f 3,354       f 3,820         Shares issued and outstanding       169       318       320         NAV per share       f 11.13       f 10.55       f 11.60
NAV per share       \$ 9.59       \$ 9.28       \$ 10.33         E Class CHF (Hedged): Accumulation       CHF 7,671       CHF 8,868       CHF 10,76         Shares issued and outstanding       850       1,000       1,078         NAV per share       CHF 9.03       CHF 8.86       CHF 9.93         E Class EUR (Hedged): Accumulation       € 66,769       € 73,068       € 138,69         Shares issued and outstanding       6,094       6,936       11,750         NAV per share       € 10.96       € 10.54       € 11.80         E Class GBP (Hedged): Accumulation       £ 1,882       £ 3,354       £ 3,820         Shares issued and outstanding       169       318       326         NAV per share       £ 11.13       £ 10.55       £ 11.60
E Class CHF (Hedged):
Accumulation       CHF       7,671       CHF       8,868       CHF       10,76         Shares issued and outstanding       850       1,000       1,076         NAV per share       CHF       9.03       CHF       8.86       CHF       9.98         E Class EUR (Hedged): Accumulation       €       66,769       €       73,068       €       138,69         NAV per share       €       10.96       €       10.54       €       11.80         E Class GBP (Hedged): Accumulation       f       1,882       f       3,354       f       3,820         Shares issued and outstanding       169       318       320         NAV per share       f       11.13       f       10.55       f       11.60
NAV per share       CHF       9.03       CHF       8.86       CHF       9.98         E Class EUR (Hedged): Accumulation       €       66,769       €       73,068       €       138,69         NAV per share       €       10.96       €       10.54       €       11.80         E Class GBP (Hedged): Accumulation       £       1,882       £       3,354       £       3,820         Shares issued and outstanding       169       318       320         NAV per share       £       11.13       £       10.55       £       11.60
E Class EUR (Hedged):
Accumulation       €       66,769 €       73,068 €       138,69         Shares issued and outstanding       6,094 €       6,936 €       11,750         NAV per share       €       10.96 €       10.54 €       11.80         E Class GBP (Hedged):       Accumulation       f       1,882 f       3,354 f       3,820         Shares issued and outstanding       169 318 320         NAV per share       f       11.13 f       10.55 f       11.60
Shares issued and outstanding       6,094       6,936       11,750         NAV per share       €       10.96 €       10.54 €       11.80         E Class GBP (Hedged):       4       1,882 €       3,354 €       3,820         Shares issued and outstanding       169       318       320         NAV per share       €       11.13 €       10.55 €       11.60
NAV per share       €       10.96 €       10.54 €       11.80         E Class GBP (Hedged):       4       1,882 €       3,354 €       3,820         Shares issued and outstanding       169       318       320         NAV per share       €       11.13 €       10.55 €       11.60
E Class GBP (Hedged):       f       1,882 f       3,354 f       3,820 f         Accumulation       f       169 318 320 f         NAV per share       f       11.13 f       10.55 f       11.60 f
Accumulation         £         1,882         £         3,354         £         3,820           Shares issued and outstanding         169         318         320           NAV per share         £         11.13         £         10.55         £         11.60
NAV per share £ 11.13 £ 10.55 £ 11.69
G Retail EUR (Hedged):
Income € 5,890 € 7,061 € 8,900
Shares issued and outstanding         736         896         99.           NAV per share         €         8.00 €         7.88 €         8.98
hard and a second secon
H Institutional: Accumulation \$ 44,168 \$ 11,541 \$ 18,57
Shares issued and outstanding 4,058 1,135 1,67
NAV per share \$ 10.88 \$ 10.17 \$ 11.08
Income N/A \$ 10 \$ 1
Shares issued and outstanding N/A 1
NAV per share N/A \$ 9.12 \$ 10.10
R Class:
Accumulation \$ 4,839 \$ 6,385 \$ 7,736
Shares issued and outstanding         408         577         642           NAV per share         \$ 11.85         \$ 11.07         \$ 12.01

	24	As at	24	As at	24	As at
	31-	Dec-2023		Dec-2022 d Fund (co		-Dec-2021
Z Class:		Dynamic	. DOII	u runu (co	IIIII	eu)
Accumulation	\$	15,699	\$	6,683	\$	9,940
Shares issued		1 576		725		1 001
and outstanding  NAV per share	\$	1,576 9.96	\$	725 9.22	\$	1,001 9.93
Z Class AUD (Hedged):	¥	3.30	Ą	3.22	Ÿ	3.33
Income	AUD	16,551	AUD	27,023	AUD	36,313
Shares issued		1 767		2 020		2 512
and outstanding  NAV per share	AUD	1,767	AUD	2,938 9.20	AUD	3,513 10.34
14/14 per siture	7100	5.50	7100	3.20	7100	10.54
		Dyna	mic N	/lulti-Asset	Func	
Net Assets	€	3,262,045	€	5,115,170	€	7,635,950
Institutional: Accumulation	€	1,030,988	€	1,644,656	€	2,765,020
Shares issued	E	1,030,366	C	1,044,030	C	2,703,020
and outstanding		86,743		137,719		198,997
NAV per share	€	11.89	€	11.94	€	13.89
Income II	€	120,582	€	158,729	€	238,007
Shares issued and outstanding		11,229		14,419		18,212
NAV per share	€	10.74	€	11.01	€	13.07
Institutional CHF (Hedged):						
Accumulation	CHF	2,459	CHF	3,063	CHF	5,282
Shares issued and outstanding		245		297		438
NAV per share	CHF	10.04	CHF	10.31	CHF	12.06
Institutional GBP (Hedged):						
Accumulation	£	407,097	£	552,226	£	576,557
Shares issued		21.057		12 715		20 722
and outstanding  NAV per share	£	31,957 12.74	f	43,745 12.62	f	39,733
Income	£	10,386		33,675		17,109
Shares issued	_	10/200	_	33,073	_	.,,,,,,,
and outstanding		955		3,025		1,337
NAV per share	£	10.88	£	11.13	£	12.79
Institutional ILS (Hedged): Accumulation	ILS	16,594	IIS	4,206		N/A
Shares issued	123	.0,00	.25	.,200		1071
and outstanding		1,668		423		N/A
NAV per share	ILS	9.95	ILS	9.93		N/A
Institutional SGD (Hedged): Accumulation	SGD	81,668	SGD	109,428	SGD	27,017
Shares issued	JUD	01,000	300	105,420	JUD	27,017
and outstanding		9,303		12,486		2,702
NAV per share	SGD	8.78	SGD	8.76	SGD	10.00
Institutional USD (Hedged): Accumulation	\$	113,739	¢	156,343	¢	201 670
Shares issued	Þ	113,739	Þ	130,343	Þ	281,670
and outstanding		8,164		11,438		18,087
NAV per share	\$	13.93	\$	13.67		15.57
Income II	\$	4,415	\$	4,450	\$	5,074
Shares issued and outstanding		531		531		512
NAV per share	\$	8.31	\$	8.38	\$	9.92
Investor:						
Accumulation	€	9,375	€	10,626	€	11,030
Shares issued		1.014		1 1/10		1.012
and outstanding  NAV per share	€	1,014 9.25	€	1,140 9.32	€	1,013
Investor USD (Hedged):		3.23		3.32		3.03
Accumulation		N/A	\$	9	\$	10
Shares issued		NI/A		1		4
and outstanding  NAV per share		N/A N/A	\$	8.94	\$	10.22
AVIV per silare		IV/A	Ψ	0.54	Ψ	10.22

	24	As at	24	As at	24	As at
		Dec-2023 Dynamic M		Dec-2022		Dec-2021
BM Retail AUD (Hedged):			AUD		(COIII	
Income II Shares issued	AUD		AUD	12		N/A
and outstanding  NAV per share	AUD	18 8 75	AUD	9.19		N/A N/A
BM Retail USD (Hedged):						· · ·
Income II Shares issued	\$	604	\$	9		N/A
and outstanding		67		1		N/A
NAV per share	\$	8.97	\$	9.25		N/A
E Class:						
Accumulation Shares issued	€	1,109,492	€	1,913,579	€	2,955,626
and outstanding		101,172		171,934		225,981
NAV per share	€	10.97	€	11.13	€	13.08
Income	€	3,256	€	4,679	€	5,627
Shares issued		264		F06		F 4 7
and outstanding  NAV per share	€	361 9.02	£	506 9.25	£	10.87
E Class USD (Hedged):	C	9.02	C	9.23	C	10.07
Accumulation Shares issued	\$	125,652	\$	192,230	\$	275,658
and outstanding		10,789		16,657		20,756
NAV per share	\$	11.65	\$	11.54	\$	13.28
Income		N/A	\$	32	\$	10
Shares issued		N1/A				
and outstanding NAV per share		N/A N/A	¢	8.84	¢	10.18
Income II		N/A	-		\$	10.18
Shares issued		IVA	Þ	9	ý	10
and outstanding		N/A		1		1
NAV per share		N/A	\$	8.27	\$	9.80
H Institutional USD (Hedged): Accumulation	\$	656	\$	2,298	\$	8,850
Shares issued and outstanding		67		240		810
NAV per share	\$	9.74	\$	9.58	\$	10.93
M Retail AUD (Hedged):	AUD	275	AUD	271	AUD	563
Shares issued	AUD	323	AUD	321	AUD	303
and outstanding		41		39		57
NAV per share	AUD	7.85	AUD	8.17	AUD	9.87
M Retail SGD (Hedged): Income II	SGD	9,292	SGD	12,812	SGD	16,539
Shares issued and outstanding		1,158		1,538		1,673
NAV per share	SGD		SGD		SGD	9.89
M Retail USD (Hedged):						
Income II	\$	45,217	\$	65,622	\$	120,842
Shares issued and outstanding		5,059		7,183		11,077
NAV per share	\$	8.94	\$	9.14	\$	10.91
T Class:	€	67,018	€	83,511	€	118,172
Shares issued	u		u		<u> </u>	
and outstanding  NAV per share	£	6,648	€	8,130 10.27	€	9,750
T Class USD (Hedged):	€	10.08	C	10.27	C	12.12
Accumulation	\$	3,019	\$	3,396	\$	618
Shares issued and outstanding		353		399		63
NAV per share	\$	8.56	\$	8.51	\$	9.83
Z Class:	E	104.400	£	151 524	£	102 207
Accumulation Shares issued	€	104,488	€	151,534	₹	192,397
and outstanding	C	9,677	C	14,087	C	15,504
NAV per share	€	10.80	€	10.76	€	12.41

	3	As at 1-Dec-2023	3	As at 1-Dec-2022	31	As at -Dec-2021
				ng Local Bo		
Net Assets	\$	2,880,941				2,151,129
Institutional:			_			
Accumulation	\$		\$	1,295,760	\$	1,416,960
Shares issued and outstanding	+	122,115	¢	102,499	rt .	104,910
NAV per share	\$	14.64	_	12.64		13.51
Income	\$	86,891	\$	67,645	\$	77,715
Shares issued and outstanding	+	12,960	¢	11,061	rt .	11,365
NAV per share	\$	6.70	<b>)</b>	6.12	<b>&gt;</b>	6.84
Institutional CHF (Unhedged): Accumulation		N/A		NI/A	CHF	397
Shares issued and outstanding		N/A		N/A	CIII	44
NAV per share		N/A			CHF	9.06
Institutional EUR (Unhedged):						
Accumulation	€	409,418	€	172,199	€	250,076
Shares issued and outstanding		28,009		13,181		19,088
NAV per share	€	14.62	€	13.06	€	13.10
Income	€	160,464	€	133,001	€	123,817
Shares issued and outstanding		22,947		20,143		17,869
NAV per share	€	6.99	€	6.60	€	6.93
Institutional GBP (Unhedged):						
Accumulation	£	6,345	£	3,791	£	2,364
Shares issued and outstanding	_	280	_	183	_	120
NAV per share	£	22.69	£	20.76	£	19.70
Investor:	¢	0.210	¢	10.075	ď	20.617
Accumulation Shares issued and outstanding	\$	8,219 747	<b>&gt;</b>	19,075 2,001	<b>&gt;</b>	38,617 3,779
NAV per share	\$	11.00	¢	9.53	¢	10.22
	Þ	11.00	Þ	3.33	Þ	10.22
Investor EUR (Unhedged): Accumulation	€	664	€	698	€	3,081
Shares issued and outstanding		64	_	75	<u> </u>	330
NAV per share	€	10.34	€	9.28	€	9.33
E Class:						
Accumulation	\$	41,451	\$	35,736	\$	39,398
Shares issued and outstanding		3,286		3,249		3,319
NAV per share	\$	12.61	\$	11.00	\$	11.87
Income	\$	15,039	\$	12,985	\$	15,964
Shares issued and outstanding		2,395		2,266		2,492
NAV per share	\$	6.28	\$	5.73	\$	6.41
E Class EUR (Unhedged):	_	====			~	
Accumulation	€		€	65,014	€	77,057
Shares issued and outstanding	C	4,853	C	4,579 14.20	C	5,359
NAV per share	€					14.38
Income	€	,	€	1,510	€	1,782
Shares issued and outstanding	C	167	C	168	C	189
NAV per share	€	9.50	₹	8.97	€	9.41
H Institutional: Accumulation	\$	189,970	¢	48,210	¢	10
Shares issued and outstanding	φ	18,463	Ą	5,416	Ą	1
NAV per share	\$	10.29	\$	8.90	\$	9.52
Z Class:	4	10.23	Ψ	0.50	Ψ	3.32
Income	\$	27,121	\$	38,228	\$	40,482
Shares issued and outstanding		3,377		5,218		4,941
NAV per share	\$	8.03	\$	7.33	\$	8.19
		Emergi	ng	Local Bond	ESC	Fund
Net Assets	\$	102,408	\$	6,609		
Institutional:	_					
Accumulation	\$	5,975		5,169		N/A
Shares issued and outstanding	*	489		489		N/A
NAV per share	\$	12.22		10.57		N/A
Income	\$	12	\$	11		N/A
Shares issued and outstanding	*	11.20	<b>.</b>	10.24		N/A
NAV per share	\$	11.26	\$	10.34		N/A

Institutional EUR (Unhedged):   Accumulation	021
Institutional EUR (Unhedged):	J = 1
Accumulation   €   85,778   €   9   7,664   1   1   1   1   1   1   1   1   1	
NAV per share	N/A
Income   €   10 €   9	N/A
Shares issued and outstanding NAV per share         € 10.31 € 9.81           Institutional GBP (Unhedged): Income         £ 8 N/A           Shares issued and outstanding NAV per share         £ 10.13 N/A           Investor: Accumulation         \$ 12 \$ 11           Shares issued and outstanding NAV per share         \$ 12.16 \$ 10.56           Income         \$ 12 \$ 11           Shares issued and outstanding NAV per share         \$ 11.26 \$ 10.34           Investor EUR (Unhedged): Accumulation         € 10 € 9           Accumulation         € 10 € 9           Shares issued and outstanding NAV per share         € 11.14 € 10.01           Income         € 10 € 9           Shares issued and outstanding NAV per share         \$ 12 \$ 11           Shares issued and outstanding NAV per share         \$ 12 \$ 11           Shares issued and outstanding NAV per share         \$ 12 \$ 11           Shares issued and outstanding NAV per share         \$ 12 \$ 11           Shares issued and outstanding NAV per share         \$ 11.25 \$ 10.34           E Class EUR (Unhedged): Accumulation         \$ 12 \$ 11           Accumulation         \$ 12 \$ 11           Shares issued and outstanding NAV per share         \$ 11.25 \$ 10.34           Income         \$ 10 € 9           Shares issued and outstanding NAV per share         \$ 10	N/A
NAV per share	N/A
Institutional GBP (Unhedged):   Income	N/A N/A
Income   f   8	IV/A
NAV per share	N/A
Investor:	N/A
Accumulation   Shares issued and outstanding   NAV per share   Shares issue	N/A
Shares issued and outstanding NAV per share       \$ 12.16 \$ 10.56         Income       \$ 12.16 \$ 10.56         Income       \$ 12.16 \$ 10.56         Income       \$ 12.16 \$ 10.56         Shares issued and outstanding NAV per share       \$ 11.26 \$ 10.34         Investor EUR (Unhedged): Accumulation       \$ 10.6 \$ 9         Shares issued and outstanding NAV per share       € 10.6 \$ 9         Income       € 10.6 \$ 9         Shares issued and outstanding NAV per share       \$ 12.5 \$ 11         Shares issued and outstanding NAV per share       \$ 12.5 \$ 10.53         Income       \$ 12.5 \$ 10.53         Income       \$ 12.5 \$ 10.34         E Class: Accumulation       \$ 12.5 \$ 10.34         E Class EUR (Unhedged): Accumulation       \$ 10.6 \$ 9         Shares issued and outstanding NAV per share       \$ 10.6 \$ 9         Income       \$ 10.2 \$ 9.98         Income       \$ 10.2 \$ 9.98         Income       \$ 10.2 \$ 9.98         Income       \$ 10.6 \$ 9         Shares issued and outstanding NAV per share       \$ 10.6 \$ 9         Income       \$ 10.6 \$ 9         Shares issued and outstanding NAV per share       \$ 10.6 \$ 9         NAV per share       \$ 10.6 \$ 9         Shares issued and outstanding N	N1/A
NAV per share	N/A N/A
Income	N/A
NAV per share   \$   11.26	N/A
Investor EUR (Unhedged):	N/A
Accumulation       €       10       €       9         Shares issued and outstanding       1       1       1         NAV per share       €       11.14       €       10.01         Income       €       10       €       9         Shares issued and outstanding       1       1       1         NAV per share       \$       12       \$       11         Shares issued and outstanding       1       1       1         NAV per share       \$       12.05       \$       10.53         Income       \$       12       \$       11         Shares issued and outstanding       1       1       1         NAV per share       \$       11.25       \$       10.34         E Class EUR (Unhedged):       \$       1       1       1         Accumulation       €       10       €       9         Shares issued and outstanding       1       1       1         NAV per share       €       10.31       €       9.80         Z Class:       Accumulation       \$       1,550       \$       1,329         Shares issued and outstanding       1       1       1       1 <td>N/A</td>	N/A
Shares issued and outstanding NAV per share       €       11.14 €       10.01         Income       €       10 €       9         Shares issued and outstanding NAV per share       €       10.31 €       9.81         E Class:	
NAV per share	N/A
Income	N/A N/A
Shares issued and outstanding NAV per share       1       1       1         E Class:	N/A
E Class:	N/A
Accumulation       \$ 12 \$ 11         Shares issued and outstanding       1 1 1         NAV per share       \$ 12.05 \$ 10.53         Income       \$ 12 \$ 11         Shares issued and outstanding       1 1 1         NAV per share       \$ 11.25 \$ 10.34         E Class EUR (Unhedged):       € 10 € 9         Accumulation       1 1 1         Shares issued and outstanding       1 1 1         NAV per share       € 10 € 9         Income       € 10 € 9         Shares issued and outstanding       1 1 1         NAV per share       € 10.31 € 9.80         Z Class:       Accumulation         Accumulation       \$ 1,550 \$ 1,329         Shares issued and outstanding       123 123         NAV per share       \$ 1,550 \$ 10.77         Emerging Markets Bond Fund         Net Assets       \$ 3,846,285 \$ 3,305,979 \$ 4,714         Institutional:       \$ 1,269,939 \$ 1,097,175 \$ 1,578	N/A
Shares issued and outstanding NAV per share       1       1       1         Income       \$ 12.05 \$ 10.53       10.53         Income       \$ 12 \$ 11       1       1         Shares issued and outstanding NAV per share       \$ 11.25 \$ 10.34       1       1         E Class EUR (Unhedged): Accumulation       € 10 € 9       9       9         Shares issued and outstanding NAV per share       € 11.03 € 9.98       9.98         Income       € 10 € 9       9         Shares issued and outstanding NAV per share       € 10.31 € 9.80         Z Class: Accumulation       \$ 1,550 \$ 1,329         Shares issued and outstanding NAV per share       \$ 1,550 \$ 1,329         Shares issued and outstanding NAV per share       \$ 1,550 \$ 10.77         Emerging Markets Bond Fund Net Assets       \$ 3,846,285 \$ 3,305,979 \$ 4,714         Institutional: Accumulation       \$ 1,269,939 \$ 1,097,175 \$ 1,578	
NAV per share       \$ 12.05 \$ 10.53         Income       \$ 12 \$ 11         Shares issued and outstanding       1 1 1         NAV per share       \$ 11.25 \$ 10.34         E Class EUR (Unhedged): Accumulation       € 10 € 9         Shares issued and outstanding       1 1 1         NAV per share       € 11.03 € 9.98         Income       € 10 € 9         Shares issued and outstanding       1 1 1         NAV per share       € 10.31 € 9.80         Z Class: Accumulation       \$ 1,550 \$ 1,329         Shares issued and outstanding       123 123         NAV per share       \$ 12.57 \$ 10.77         Emerging Markets Bond Fund         Net Assets       \$ 3,846,285 \$ 3,305,979 \$ 4,714         Institutional: Accumulation       \$ 1,269,939 \$ 1,097,175 \$ 1,578	N/A
Income       \$ 12 \$ 11         Shares issued and outstanding       1 1 1         NAV per share       \$ 11.25 \$ 10.34         E Class EUR (Unhedged): Accumulation       € 10 € 9         Shares issued and outstanding NAV per share       1 1 1         Income       € 10 € 9         Shares issued and outstanding NAV per share       1 1 1         V Class: Accumulation       1 1 1         Accumulation       \$ 1,550 \$ 1,329         Shares issued and outstanding NAV per share       123 123         NAV per share       \$ 12.57 \$ 10.77         Emerging Markets Bond Fund         Net Assets       \$ 3,846,285 \$ 3,305,979 \$ 4,714         Institutional: Accumulation       \$ 1,269,939 \$ 1,097,175 \$ 1,578	N/A N/A
Shares issued and outstanding NAV per share       1       1       1         E Class EUR (Unhedged): Accumulation       €       10       €       9         Shares issued and outstanding NAV per share       €       11.03       €       9.98         Income       €       10       €       9         Shares issued and outstanding NAV per share       €       10.31       €       9.80         Z Class: Accumulation Shares issued and outstanding NAV per share       \$       1,550       \$       1,329         Accumulation Shares issued and outstanding NAV per share       \$       123       123       10.77         Emerging Markets Bond Fund         Net Assets       \$       3,846,285       \$       3,305,979       \$       4,714         Institutional: Accumulation       \$       1,269,939       \$       1,097,175       \$       1,578	N/A
NAV per share       \$ 11.25 \$ 10.34         E Class EUR (Unhedged): Accumulation       € 10 € 9         Shares issued and outstanding NAV per share       1 1         Income       € 11.03 € 9.98         Income       € 10 € 9         Shares issued and outstanding NAV per share       1 1         Z Class: 	N/A
Accumulation       €       10       €       9         Shares issued and outstanding       1       1       1         NAV per share       €       11.03       €       9.98         Income       €       10       €       9         Shares issued and outstanding       1       1       1         NAV per share       €       10.31       €       9.80         Z Class:       Accumulation       \$       1,550       \$       1,329         Shares issued and outstanding       123       123       123         NAV per share       \$       12.57       \$       10.77         Emerging Markets Bond Fund         Net Assets       \$       3,846,285       \$       3,305,979       \$       4,714         Institutional:       Accumulation       \$       1,269,939       \$       1,097,175       \$       1,578	N/A
Shares issued and outstanding NAV per share       1       1       1         Income       €       11.03       €       9.98         Income       €       10       €       9         Shares issued and outstanding NAV per share       €       10.31       €       9.80         Z Class:       Accumulation       \$       1,550       \$       1,329         Shares issued and outstanding NAV per share       \$       123       123       10.77         Emerging Markets Bond Fund         Net Assets       \$       3,846,285       \$       3,305,979       \$       4,714         Institutional:       Accumulation       \$       1,269,939       \$       1,097,175       \$       1,578	
NAV per share       €       11.03 €       9.98         Income       €       10 €       9         Shares issued and outstanding NAV per share       €       10.31 €       9.80         Z Class:       Accumulation       \$ 1,550 \$       1,329         Shares issued and outstanding NAV per share       \$ 12.57 \$       10.77         Emerging Markets Bond Fund         Net Assets       \$ 3,846,285 \$       3,305,979 \$       4,714         Institutional:       \$ 1,269,939 \$       1,097,175 \$       1,578	N/A
Income       €       10 €       9         Shares issued and outstanding NAV per share       €       10.31 €       9.80         Z Class:	N/A N/A
Shares issued and outstanding NAV per share       1       1       1         Z Class: Accumulation       \$ 1,550 \$ 1,329         Shares issued and outstanding NAV per share       123 123       10.77         Emerging Markets Bond Fund         Net Assets       \$ 3,846,285 \$ 3,305,979 \$ 4,714         Institutional: Accumulation       \$ 1,269,939 \$ 1,097,175 \$ 1,578	
NAV per share       €       10.31       €       9.80         Z Class:	N/A N/A
Z Class:       Accumulation       \$ 1,550 \$ 1,329         Shares issued and outstanding NAV per share       123 123         * 12.57 \$ 10.77         Emerging Markets Bond Fund         Net Assets       \$ 3,846,285 \$ 3,305,979 \$ 4,714         Institutional:       * 1,269,939 \$ 1,097,175 \$ 1,578	N/A
Shares issued and outstanding NAV per share         123         123           Emerging Markets Bond Fund           Net Assets         \$ 3,846,285         \$ 3,305,979         \$ 4,714           Institutional: Accumulation         \$ 1,269,939         \$ 1,097,175         \$ 1,578	
NAV per share         \$ 12.57 \$ 10.77           Emerging Markets Bond Fund           Net Assets         \$ 3,846,285 \$ 3,305,979 \$ 4,714           Institutional:	N/A
Emerging Markets Bond Fund   Net Assets   \$ 3,846,285 \$ 3,305,979 \$ 4,714     Institutional:	N/A
Net Assets       \$ 3,846,285 \$ 3,305,979 \$ 4,714         Institutional:       * 1,269,939 \$ 1,097,175 \$ 1,578	N/A
Net Assets       \$ 3,846,285 \$ 3,305,979 \$ 4,714         Institutional:       * 1,269,939 \$ 1,097,175 \$ 1,578	
Institutional: Accumulation \$ 1,269,939 \$ 1,097,175 \$ 1,578	,744
Anaros issued and outstanding IL 150 34 303 36	
	3,997 54.45
	,620
	,020 1,961
	8.67
Institutional CHF (Hedged):	
Income CHF 77,520 CHF 77,505 CHF 97	,681
<u> </u>	,215 o 72
	8.73
Institutional EUR (Hedged):  Accumulation € 705,340 € 694,951 € 695	,028
	,897
-	3.72

		As at Dec-2023		As at Dec-2022		As at Dec-2021
		Emerg	ging	Markets continue	Bon	
Income	€	438,978		401,157		847,991
Shares issued and outstanding		62,494		58,854		95,747
NAV per share	€	7.02	€	6.82	€	8.86
Institutional EUR (Unhedged):						
Accumulation	€	179,735	€	135,251	€	164,246
Shares issued and outstanding	_	14,796	_	12,028	~	12,905
NAV per share	€	12.15	€	11.24	€	12.73
Institutional GBP (Hedged): Accumulation	£	20,841	£	23,424	£	26,418
Shares issued and outstanding		800		997		922
NAV per share	£	26.06	£	23.50	£	28.67
Income	£	26,761	£	28,487	£	41,458
Shares issued and outstanding		7,338		8,167		9,258
NAV per share	£	3.65	£	3.49	£	4.48
Institutional PLN (Hedged):						
Income		N/A			PLN	95,531
Shares issued and outstanding		N/A		N/A	DLM	9,927
NAV per share		N/A		N/A	PLN	9.62
Institutional SGD (Hedged): Accumulation	SGD	24,108	SGD	31 30/	SGD	32 296
Shares issued and outstanding	300	2,217	JUD	3,178	300	2,703
NAV per share	SGD		SGD		SGD	
Investor:						
Accumulation	\$	4,491	\$	3,988	\$	7,210
Shares issued and outstanding		96		95		142
NAV per share	\$	46.80	\$	42.01	\$	50.84
Investor EUR (Hedged): Accumulation	€	2 527	C	2 2/10	C	// 102
Shares issued and outstanding	E	3,537 398	E	3,248 398	E	4,103 406
NAV per share	€	8.88	€	8.16	€	10.11
Administrative:						
Accumulation	\$	30,109	\$	22,981	\$	34,503
Shares issued and outstanding		659		560		693
NAV per share	\$	45.68	\$	41.06	\$	49.77
BM Retail: Decumulation	\$	10		N/A		N/A
Shares issued and outstanding	Þ	10		N/A		N/A
NAV per share	\$	9.94		N/A		N/A
Income II	\$	862	\$	9		N/A
Shares issued and outstanding		92	4	1		N/A
NAV per share	\$	9.35	\$	9.11		N/A
E Class:						
Accumulation	\$	135,062	\$	114,186	\$	165,453
Shares issued and outstanding		3,131	_	2,933	_	3,492
NAV per share	\$	43.14	-	38.93		47.38
Income	\$	66,773	\$	61,547	\$	109,051
Shares issued and outstanding	¢	7,136	ć	6,932	ŕ	9,691
NAV per share	\$	9.36	\$	8.88	\$	11.25
E Class EUR (Hedged): Accumulation	€	134,655	€	125,229	€	187,716
Shares issued and outstanding		4,082	<u> </u>	4,112	u	4,943
NAV per share	€	32.99	€	30.46	€	37.98
E Class SGD (Hedged):						
Accumulation	SGD	9,601	SGD	10,020	SGD	11,604
Cl. ' I I to I'		159		181		172
Shares issued and outstanding	SGD	60.26	SGD	55.23	SGD	67.40
NAV per share						
NAV per share H Institutional:	¢	117 764	¢	202 470	¢	701717
NAV per share H Institutional: Accumulation	\$	417,764	\$	302,479 6.875	\$	
NAV per share H Institutional: Accumulation Shares issued and outstanding		8,507		6,875		5,348
NAV per share H Institutional: Accumulation Shares issued and outstanding NAV per share	\$	8,507 49.11	\$	6,875 44.00	\$	5,348 53.15
NAV per share H Institutional: Accumulation Shares issued and outstanding		8,507	\$	6,875	\$	284,247 5,348 53.15 275 29

		As at Dec-2023	31-	As at Dec-2022		As at Dec-2021
		Emei	ging	Markets	Bond	1000
14 D + 1		F	und (	(continue	d)	
M Retail:  Decumulation	\$	10		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	\$	9.94		N/A		N/A
Income	\$	8,479	\$	8,675	\$	12,295
Shares issued and outstanding		1,006		1,085		1,214
NAV per share	\$	8.43	\$	8.00	\$	10.13
Income II	\$	4,243		3,190		3,720
Shares issued	Ÿ	1,2 13	4	3,130	Ψ	3,720
and outstanding		606		473		428
NAV per share	\$	7.00	\$	6.75	\$	8.68
M Retail AUD (Hedged): Income	AUD	5,240	AUD	1,510	AUD	7,264
Shares issued and outstanding		702		209		784
NAV per share	AUD		AUD		AUD	9.27
Z Class:	7100		7100	7.22	7.00	3.27
Income	\$	19,360	\$	5,279	\$	6,317
Shares issued and outstanding		1,876		540		509
NAV per share	\$	10.32	\$	9.78	\$	12.41
		·	Mari	rata Dand	TCC.	Found
Net Assets		2,693,921		k <mark>ets Bond</mark> 2,492,475		2,635,769
Institutional:	Ψ 2	2,093,921	Ą	2,432,473	J 2	2,033,703
Accumulation	\$	714,848	\$	640,128	\$	650,604
Shares issued		4E 724		4E 202		27.005
and outstanding  NAV per share	\$	45,724 15.63	\$	45,303 14.13	\$	37,005 17.58
Income	\$	276,510		306,128		305,572
Shares issued	•		•	,	•	,
and outstanding		34,964		40,679		31,166
NAV per share	\$	7.91	\$	7.53	\$	9.80
Institutional CHF (Hedged): Accumulation	CHF	257,904	CHF	53,384	CHF	50,716
Shares issued		21 1/12		6 925		5.067
and outstanding  NAV per share	CHF	31,142	CHF	6,825 7.82	CHF	5,067
Institutional EUR (Hedged):	CIII	0.20	CIII	7.02	CIII	10.01
Accumulation	€	915,574	€	1,011,465	€	999,329
Shares issued		97.000		104.062		80,567
and outstanding  NAV per share	€	87,099 10.51	€	104,063 9.72	€	12.40
Income	€	146,989		132,184		192,797
Shares issued	ŭ.			132/101		.52,757
and outstanding		21,564		19,921		21,737
NAV per share	€	6.82	€	6.64	€	8.87
Institutional GBP (Hedged): Income	£	108,520	£	162,630	£	80,974
Shares issued and outstanding		14,385		22,478		8,479
NAV per share	£	7.54	£	7.24	£	9.55
Institutional GBP (Unhedged):						
Income	£	5,452	£	3,960	£	3,657
Shares issued and outstanding		692		499		398
NAV per share	£	7.88	£	7.94	£	9.19
Investor NOK (Hedged): Accumulation	NOK	4,544	NOK	5,222	NOK	6,610
Shares issued		40		FC		E.C.
and outstanding  NAV per share	NOK	40 112.37	NOK	103.95	NOK	50 131.59
TWAY per strate	NUN	112.37	1401	100.90	NON	131.33

		As at Dec-2023		As at Dec-2022		As at Dec-2021
		Emergin	ıg Ma	arkets B continue	ond	
Investor SEK (Hedged):		FU	iiu (	continue	:u)	
Accumulation	SEK		SEK	27,736	SEK	10,725
Shares issued and outstanding		271		292		89
NAV per share	SEK	102.52	SEK	95.02	SEK	121.06
Administrative: Accumulation	\$	345	¢	314	¢	632
Shares issued and outstanding		37	Ψ	37	Ψ	59
NAV per share	\$	9.39	\$	8.53	\$	10.67
Income	\$	755	\$	718	\$	992
Shares issued and outstanding		95		95		101
NAV per share	\$	7.91	\$	7.53	\$	9.81
Administrative SEK (Hedged):						
Accumulation	SEK		SEK		SEK	85
Shares issued and outstanding		3		1		1
NAV per share	SEK	83.60	SEK	77.61	SEK	99.05
E Class: Accumulation	\$	3,444	¢	924	¢	1,531
Shares issued and outstanding		407	Ą	120	Ą	1,551
NAV per share	\$	8.46	\$	7.71	\$	9.68
Income	\$	512		676		868
Shares issued and outstanding	_	67		94	-	92
NAV per share	\$	7.59	\$	7.23	\$	9.41
Class EUR (Hedged):						
Accumulation	€	58,741	€	57,844	€	129,837
Shares issued and outstanding		6,460		6,822		11,895
NAV per share	€	9.09	€	8.48	€	10.92
Z Class:	¢	2 000		NI/A		NI/A
Accumulation Shares issued and outstanding	\$	3,909 353		N/A N/A		N/A N/A
NAV per share	\$	11.06		N/A		N/A
.w.v per share						
		Emergin		arkets C Id Fund	orpo	rate
Vet Assets	\$	157,713	\$	168,986	\$	212,894
nstitutional:	¢	12.120	<b>+</b>	0.270	<i>*</i>	0.507
Accumulation	\$	12,120	\$	8,279	\$	9,507
Shares issued and outstanding NAV per share	\$	733 16.54	¢	535 15.48	¢	532 17.88
nstitutional EUR (Hedged):	J	10.54	Ų	13.40	Ą	17.00
Accumulation	€	90,459	€	102,077	€	113,058
Shares issued and outstanding	-	6,680		7,881	~	7,392
NAV per share	€	13.54	€	12.95	€	15.29
E Class: Accumulation	\$	11,521	\$	15,703	¢	22,756
Shares issued and outstanding	ð	930	Ą	1,342	Ą	1,668
NAV per share	\$	12.39	\$	11.70	\$	13.64
Class CHF (Hedged):						
Accumulation	CHF	8,772	CHF	10,121	CHF	14,255
Shares issued and outstanding		895		1,048		1,235
NAV per share	CHF	9.80	CHF	9.66	CHF	11.54
Class EUR (Hedged):						
Accumulation	€	21,477	€	23,540	€	32,022
Shares issued and outstanding	C	1,824	C	2,072	C	2,365
NAV per share	€	11.78	€	11.36	€	13.54
		PIMCO	Eme	erging M Inities F	lark	ets
		Uρ				200 475
Vet Assets	\$ :	282,790	\$	205,131	Ψ	290,475
	\$ :	282,790	\$	205,131	Ą	290,475
Net Assets Institutional: Accumulation	\$ :	64,011	\$	25,166	\$	48,615
nstitutional:			\$		\$	

	1	As at		As at		As at
		ec-2023		ec-2022		ec-2021
				erging M		
1 2 2 1510 (5 2 11 11 1 1	0	pportur	ities	Fund (c	ontir	lued)
Institutional EUR (Partially Hedged): Accumulation	€	77,402	€	72,560	€	212,680
Shares issued and outstanding	C	7,282	u	7,427		19,839
NAV per share	€	10.63	€	9.77	€	10.72
Institutional GBP (Partially Hedged):						
Income	£	829	£	760		N/A
Shares issued and outstanding		85		81		N/A
NAV per share	£	9.70	£	9.37		N/A
E Class:	ď	11		NI/A		NI/A
Accumulation Shares issued and outstanding	\$	11		N/A N/A		N/A N/A
NAV per share	\$	10.78		N/A		N/A
Income	\$	11		N/A		N/A
Shares issued and outstanding	Ą	1		N/A		N/A
NAV per share	\$	10.65		N/A		N/A
E Class EUR (Partially Hedged):						
Accumulation	€	759	€	9		N/A
Shares issued and outstanding		75		1		N/A
NAV per share	€	10.12	€	9.38		N/A
Z Class:		124 260	<u></u>	104 600		N1/A
Accumulation	\$	131,360	\$	101,602		N/A
Shares issued and outstanding  NAV per share	\$	11,634 11.29	¢	10,102		N/A N/A
NAV per stidle	Þ	11.29	Þ	10.00		IV/A
	Eme	raina N	larke	ts Short	-Teri	n Local
				ncy Fun		
Net Assets	\$	19,946	\$	20,937	\$	29,760
Institutional:		N1/A		N1/A	¢	111
Accumulation Shares issued and outstanding		N/A N/A		N/A N/A	)	114
NAV per share		N/A		N/A	\$	14.02
Institutional EUR (Unhedged):					*	
Accumulation	€	6,118	€	6,154	€	10,250
Shares issued and outstanding		408		437		743
NAV per share	€	14.99	€	14.08	€	13.80
E Class:						
Accumulation	\$	4,075	\$	4,388	\$	5,195
Shares issued and outstanding  NAV per share	\$	315 12.93	¢	371 11.84	¢	417 12.47
· · · · · · · · · · · · · · · · · · ·	Þ	12.33	Þ	11.04	Þ	12.47
E Class EUR (Unhedged): Accumulation	€	8,249	€	9,351	€	11,252
Shares issued and outstanding	<u> </u>	586		700		852
NAV per share	€	14.09	€	13.36	€	13.20
		PIMC	) ESG	Income	e Fun	d
Net Assets	\$	271,208	\$	237,961	\$	125,087
Institutional: Accumulation	\$	44,067	¢	23,414	¢	5,465
Shares issued and outstanding	Ą	4,416	Ψ	2,486	Ą	5,465
NAV per share	\$	9.98	\$	9.42	\$	10.10
Income	\$		\$	3,575		3,756
Shares issued and outstanding	4	1	4	393	Ť	3,730
NAV per share	\$	9.28	\$	9.10	\$	10.02
Institutional AUD (Hedged):						
Income	AUD	71,681	AUD	57,036	AUD	14
Shares issued and outstanding		7,954		6,338		1
NAV per share	AUD	9.01	AUD	9.00	AUD	10.00
Institutional CHF (Hedged):	CUE	1.364	CUE	7.246	CLIE	600
Accumulation Shares issued and outstanding	CHF	1,264 137	CHF	7,316 803	CHF	692
NAV per share	CHF	9.24	CHE	9.11	CHE	10.02
INAV her strate	CIII	3.24	CIII	2.11	CHI	10.02

		As at Dec-2023	21	As at Dec-2022	21	As at Dec-2021
				me Fund		
Institutional EUR (Hedged):	- 11	IVICO ESO	IIICO	ille i ullu	(COII	illueu)
Accumulation	€	43,366	€	105,509	€	72,025
Shares issued and outstanding		4,567		11,509		7,175
NAV per share	€	9.50	€	9.17	€	10.04
Income	€	42,423	€	1,925	€	223
Shares issued and outstanding		4,808		217		22
NAV per share	€	8.82	€	8.85	€	9.95
Institutional GBP (Hedged):						
Income	£	382	£	405	£	482
Shares issued and outstanding		42		44		48
NAV per share	£	9.10	£	9.00	£	9.98
Institutional NOK (Hedged):						
Accumulation	NOK			N/A		N/A
Shares issued and outstanding	NOK	2,768		N/A		N/A
NAV per share	NOK	103.69		N/A		N/A
Institutional SEK (Hedged):	CEN	177 546	CEN	122 406	CEN	77 200
Accumulation Shares issued and outstanding	SEK	177,546	SEK	122,486	SEK	77,208
	SEK	1,868 95.05	CEN	1,335 91.73	CEN	99.96
NAV per share	SEK	95.05	SEK	91.73	SEK	99.90
Institutional SGD (Hedged): Income	SGD	/11	SGD	367	SGD	366
Shares issued and	300	411	300	307	300	300
outstanding		45		40		36
NAV per share	SGD	9.13	SGD	9.09	SGD	10.02
Administrative SEK (Hedged):						
Accumulation	SEK	52,396	SEK	79,369		N/A
Shares issued and outstanding		523		816		N/A
NAV per share	SEK	100.24	SEK	97.22		N/A
E Class:						
Accumulation	\$	2,429	\$	1,433	\$	285
Shares issued						
and outstanding	_	249	_	155	_	28
NAV per share	\$	9.74		9.28		10.04
Income	\$	444	\$	387	\$	20
Shares issued and outstanding	_	48	_	43	_	2
NAV per share	\$	9.25	\$	9.10	\$	10.01
E Class CHF (Hedged):	CLIE	0	CLIE	0	CUE	0
Income	CHF		CHF		CHF	9
Shares issued and outstanding NAV per share	CHF	0 57	CHE	0.01	CHE	0.04
<u> </u>	СПГ	8.57	СПГ	8.81	CHF	9.94
E Class EUR (Hedged): Accumulation						
	€	6 370	€	// Q11	€	1 113
	€	6,379	€	4,811	€	1,113
Shares issued and outstanding		691		535		112
Shares issued and outstanding NAV per share	€	691 9.23	€	535 8.99	€	112 9.94
Shares issued and outstanding NAV per share Income		691	€	535	€	112
Shares issued and outstanding NAV per share Income Shares issued	€	691 9.23 1,798	€	535 8.99 1,016	€	9.94 256
Shares issued and outstanding NAV per share Income Shares issued and outstanding	€	691 9.23 1,798 204	€	535 8.99 1,016 115	€	112 9.94 256 26
Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share	€	691 9.23 1,798	€	535 8.99 1,016	€	9.94 256
Shares issued and outstanding NAV per share Income Shares issued and outstanding	€	691 9.23 1,798 204	€	535 8.99 1,016 115 8.86	€	112 9.94 256 26 9.96
Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share R Class AUD (Hedged):	€	691 9.23 1,798 204 8.81	€	535 8.99 1,016 115	€	112 9.94 256 26 9.96
Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share R Class AUD (Hedged): Income	€	691 9.23 1,798 204 8.81	€	535 8.99 1,016 115 8.86	€	9.94 256 26 9.96
Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share R Class AUD (Hedged): Income Shares issued	€	691 9.23 1,798 204 8.81 26,623 2,955	€	535 8.99 1,016 115 8.86 31,770	€ €	112 9.94 256 26 9.96 29,726 2,973
Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share R Class AUD (Hedged): Income Shares issued and outstanding	€ € AUD	691 9.23 1,798 204 8.81 26,623 2,955 9.01	€ € AUD	535 8.99 1,016 115 8.86 31,770 3,530 9.00	€ € AUD	112 9.94 256 26 9.96 29,726 2,973
Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share R Class AUD (Hedged): Income Shares issued and outstanding	€ € AUD	691 9.23 1,798 204 8.81 26,623 2,955 9.01	€ € AUD	535 8.99 1,016 115 8.86 31,770 3,530 9.00	€ € AUC	112 9.94 256 26 9.96 29,726 2,973
Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share R Class AUD (Hedged): Income Shares issued and outstanding NAV per share	€ € AUD	691 9.23 1,798 204 8.81 26,623 2,955 9.01	€ € AUD	535 8.99 1,016 115 8.86 31,770 3,530 9.00	€ € AUC	112 9.94 256 26 9.96 29,726 2,973
Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share R Class AUD (Hedged): Income Shares issued and outstanding NAV per share	€ € AUD	691 9.23 1,798 204 8.81 26,623 2,955 9.01	€ € AUD AUD	535 8.99 1,016 115 8.86 31,770 3,530 9.00 Bond Fund 1,913,275	€ € AUC	112 9.94 256 26 9.96 29,726 2,973 0 10.00
Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share R Class AUD (Hedged): Income Shares issued and outstanding NAV per share  Net Assets Institutional: Accumulation	€ € AUD	691 9.23 1,798 204 8.81 26,623 2,955 9.01 <b>E</b> 1,671,713	€ € AUD AUD	535 8.99 1,016 115 8.86 31,770 3,530 9.00 Bond Fund 1,913,275	€ € AUC	112 9.94 256 26 9.96 29,726 2,973 0 10.00 2,574,129 1,926,406
Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share R Class AUD (Hedged): Income Shares issued and outstanding NAV per share  Net Assets Institutional: Accumulation Shares issued and outstanding	$\epsilon$ $\epsilon$ AUD  AUD $\epsilon$ $\epsilon$	691 9.23 1,798 204 8.81 26,623 2,955 9.01 [,671,713 1,122,219 48,219	€ € AUD  AUD  €	535 8.99 1,016 115 8.86 31,770 3,530 9.00 Bond Fund 1,913,275 1,386,127 64,252	€ € AUD dd € €	112 9.94 256 26 9.96 29,726 2,973 0 10.00 2,574,129 1,926,406 73,731
Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share R Class AUD (Hedged): Income Shares issued and outstanding NAV per share  Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share	$\epsilon$ $\epsilon$ AUD  AUD $\epsilon$ $\epsilon$ $\epsilon$	691 9.23 1,798 204 8.81 26,623 2,955 9.01 [,671,713 1,122,219 48,219 23.27	€	535 8.99 1,016 115 8.86 31,770 3,530 9.00 Bond Fund 1,913,275 1,386,127 64,252 21.57	$\epsilon$ $\epsilon$ AUC  AUC $\epsilon$ $\epsilon$	112 9.94 256 26 9.96 2,9726 2,973 10.00 2,574,129 1,926,406 73,731 26.13
Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share R Class AUD (Hedged): Income Shares issued and outstanding NAV per share  Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share  Income	$\epsilon$ $\epsilon$ AUD  AUD $\epsilon$ $\epsilon$	691 9.23 1,798 204 8.81 26,623 2,955 9.01 E 1,671,713 1,122,219 48,219 23.27 31,807	€	535 8.99 1,016 115 8.86 31,770 3,530 9.00 8ond Fund 1,913,275 1,386,127 64,252 21.57 68,589	$\epsilon$ $\epsilon$ AUC  AUC $\epsilon$ $\epsilon$ $\epsilon$ $\epsilon$ $\epsilon$	112 9.94 256 26 9.96 2,9726 2,973 10.00 2,574,129 1,926,406 73,731 26.13 92,872
Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share R Class AUD (Hedged): Income Shares issued and outstanding NAV per share  Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share	$\epsilon$ $\epsilon$ AUD  AUD $\epsilon$ $\epsilon$ $\epsilon$	691 9.23 1,798 204 8.81 26,623 2,955 9.01 [,671,713 1,122,219 48,219 23.27	$\begin{array}{c} \in \\ \in \\ \bullet \\ \end{array}$ AUD $\begin{array}{c} \text{AUD} \\ \in \\ \in \\ \in \\ \end{array}$	535 8.99 1,016 115 8.86 31,770 3,530 9.00 Bond Fund 1,913,275 1,386,127 64,252 21.57	$\begin{array}{c} {\epsilon} \\ {\epsilon} \\ \\ {\epsilon} \\ \\ {\epsilon} \\ \\ {\epsilon} \\ \\ {\epsilon} \\ \\ {\epsilon} \\ \end{array}$	112 9.94 256 26 9.96 2,9726 2,973 10.00 2,574,129 1,926,406 73,731 26.13

		As at		As at Dec-2022	24	As at
	51-	Dec-2023 Euro B		und (con		-Dec-2021 ed)
Institutional CHF (Hedged):	CUE					
Accumulation	CHF	327,426	CHF		CHE	
Shares issued and outstanding NAV per share	CHF	10,517 31.13	CHF	10,631	CHE	9,789
Investor:	CIII	31.13	CIII	23.47	CIII	33.31
Accumulation	€	20,023	€	16,885	€	23,320
Shares issued and outstanding		927		841		956
NAV per share	€	21.59	€	20.08	€	24.41
Income		N/A		N/A	€	236
Shares issued and outstanding		N/A		N/A		15
NAV per share		N/A		N/A	€	16.28
Administrative: Accumulation		N/A		N/A	€	2,579
Shares issued and outstanding		N/A		N/A		110
NAV per share		N/A		N/A	€	23.48
E Class: Accumulation	€	120,775	€	101,050	€	151,006
Shares issued and outstanding	C	6,094	C	5,451	C	6,666
NAV per share	€	19.82	€	18.54	€	22.65
Income	€	24,717		23,340		38,508
Shares issued and outstanding	u	2,342	u	2,337	<u> </u>	3,146
NAV per share	€	10.55	€	9.99	€	12.24
		E	uro C	redit Fun	ıd	
Net Assets	€	537,186	€	610,008	€	1,017,163
Institutional:	C	247.015	C	240 704	C	742 225
Accumulation Shares issued and outstanding	€	347,915 22,389	€	348,784 24,516	€	743,335 43,513
NAV per share	€	15.54	€	14.23	€	17.08
Income II	€	6,860		16,940		80,562
Shares issued and outstanding	C	719	C	1,879	C	7,303
NAV per share	€	9.54	€	9.02	€	11.03
E Class:						
Accumulation	€	40,494	€	11,194	€	18,325
Shares issued and outstanding		3,346		1,001		1,353
NAV per share	€	12.10	€	11.18	€	13.54
H Institutional:	C	1/1 017	C	222.026	C	172 001
Accumulation Shares issued and outstanding	€	141,817 15,125	€	232,926 27,156	€	173,091 16,823
NAV per share	€	9.38	€	8.58	€	10,823
Income II	€	100		164		1,850
Shares issued and outstanding	C	11	C	20	C	186
NAV per share	€	8.68	€	8.14	€	9.93
·						
		Euro	Inco	me Bond	Fun	d
Net Assets	€ 1	1,387,227	€ ′	1,352,980	€	2,482,304
Institutional: Accumulation	€	323,024	€	332,727	€	895,043
Shares issued and outstanding		21,389		23,944		56,691
NAV per share	€	15.10	€	13.90	€	15.79
Income	€	65,612	€	79,523	€	128,548
Shares issued and outstanding		6,705		8,533		11,833
NAV per share	€	9.79	€	9.32	€	10.86
Investor:	_		_			
Accumulation	€	14,845	€	10,138	€	14,129
Shares issued and outstanding	€	1,536	€	1,136	£	1,388
NAV per share		9.67		8.93		10.18
Income Shares issued and outstanding	€	8,086 851	€	8,520 939	€	10,907
NAV per share	€	9.50	€	9.08	€	1,027 10.62
INAV per silate	ú	9.50	C .	9.00	Ü	10.02

	31-	As at Dec-2023	31	As at -Dec-2022	31	As at -Dec-2021
		Eur	ro I	ncome B	ond	
E Class:		Fu	nd	(continu	ed)	
Accumulation	€	573,864	€	540,713	€	856,874
Shares issued and outstanding		42,654		43,285		59,839
NAV per share	€	13.45	€	12.49	€	14.32
Income	€	359,021	€	347,514	€	527,452
Shares issued and outstanding		41,468		41,763		53,871
NAV per share	€	8.66	€	8.32	€	9.79
Income Q		N/A		N/A	€	3,868
Shares issued and outstanding		N/A		N/A		406
NAV per share		N/A		N/A	€	9.53
T Class:						
Accumulation	€	30,390	€	24,746	€	32,571
Shares issued and outstanding	-	2,946		2,573		2,943
NAV per share	€	10.32	€	9.62	€	11.07
Income	€	12,385	€	9,099	€	12,914
Shares issued and outstanding		1,620		1,234		1,482
NAV per share	€	7.64	€	7.38	€	8.72
	E.	ro Long	Λ.,,	erage Du	rati	on Fund
Not Assets						160.601
Net Assets Institutional:	€	923,969	€	110,048	€	100,001
Accumulation	€	923,958	€	110,048	€	160,601
Shares issued and outstanding		44,105		5,786		5,426
NAV per share	€	20.95	€	19.02	€	29.60
E Class:						
Accumulation	€	11		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	€	11.33		N/A		N/A
		Farms	Ch	- ut T	Eur	
Not Accets	C			ort-Term		
Net Assets Institutional:	E	193,314	E	353,095	£	629,859
Accumulation	€	165,347	€	339,031	€	616,693
Shares issued and outstanding		13,404		28,689		51,558
NAV per share						11.00
INVIA her stigle	€	12.34	€	11.82	€	11.96
· · · · · · · · · · · · · · · · · · ·	€	12.34	€	11.82	€	11.96
E Class: Accumulation				11.82		
E Class:						
E Class: Accumulation		28,167		14,064	€	13,166
E Class: Accumulation Shares issued and outstanding	€	28,167 2,608 10.80	€	14,064 1,350 10.42	€	13,166 1,239 10.63
E Class: Accumulation Shares issued and outstanding	€	28,167 2,608 10.80	€	14,064 1,350 10.42 ean High	€	13,166 1,239 10.63
E Class: Accumulation Shares issued and outstanding NAV per share	€ €	28,167 2,608 10.80 MCO Eur	€ e	14,064 1,350 10.42 ean High Fund	€	13,166 1,239 10.63
E Class: Accumulation Shares issued and outstanding NAV per share  Net Assets	€ €	28,167 2,608 10.80	€ e	14,064 1,350 10.42 ean High	€	13,166 1,239 10.63
E Class: Accumulation Shares issued and outstanding NAV per share  Net Assets	€ FI	28,167 2,608 10.80 MCO Eur	€ e	14,064 1,350 10.42 ean High Fund	€	13,166 1,239 10.63
E Class: Accumulation Shares issued and outstanding NAV per share  Net Assets Institutional:	€ FI	28,167 2,608 10.80 <b>MCO Eur</b> 367,767	€ op	14,064 1,350 10.42 ean High Fund 174,162	€ Yie	13,166 1,239 10.63 2ld Bond 170,489
E Class: Accumulation Shares issued and outstanding NAV per share  Net Assets Institutional: Accumulation	€ FI	28,167 2,608 10.80 MCO Eur 367,767 219,781	€ op	14,064 1,350 10.42 ean High Fund 174,162 32,875	€ Yie	13,166 1,239 10.63 eld Bond 170,489
E Class:     Accumulation     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding	€ • • •	28,167 2,608 10.80 <b>MCO Eur</b> 367,767 219,781 19,847	€ op	14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379	€ Yie	13,166 1,239 10.63 <b>eld Bond</b> 170,489 12,500 1,159
E Class:     Accumulation     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding     NAV per share  E Class:     Accumulation	€ • • •	28,167 2,608 10.80 <b>MCO Eur</b> 367,767 219,781 19,847 11.07 4,061	€ op	14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73	€ Yie	13,166 1,239 10.63 2ld Bond 170,489 12,500 1,159 10.79
E Class:     Accumulation     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding     NAV per share  E Class:     Accumulation     Shares issued and outstanding	€ PI € €	28,167 2,608 10.80 <b>MCO Eur</b> 367,767 219,781 19,847 11.07 4,061 360	€ ope € €	14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73	€ Yie	13,166 1,239 10.63 2ld Bond 170,489 12,500 1,159 10.79 N/A N/A
E Class:     Accumulation     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding     NAV per share  E Class:     Accumulation	€ € € €	28,167 2,608 10.80 <b>MCO Eur</b> 367,767 219,781 19,847 11.07 4,061	€ op	14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73	€ Yie	13,166 1,239 10.63 2ld Bond 170,489 12,500 1,159 10.79
E Class:     Accumulation     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding     NAV per share  E Class:     Accumulation     Shares issued and outstanding	€ PI € €	28,167 2,608 10.80 <b>MCO Eur</b> 367,767 219,781 19,847 11.07 4,061 360	€ ope € €	14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73	€ Yie	13,166 1,239 10.63 2ld Bond 170,489 12,500 1,159 10.79 N/A N/A
E Class:     Accumulation     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding     NAV per share  E Class:     Accumulation     Shares issued and outstanding     NAV per share	$\begin{array}{c} \boldsymbol{\epsilon} \\ \boldsymbol{\epsilon} \\ \end{array}$	28,167 2,608 10.80 MCO Eur 367,767 219,781 19,847 11.07 4,061 360 11.28 10	€ ope € €	14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73 10 1 10.00	€ Yie	13,166 1,239 10.63 2ld Bond 170,489 12,500 1,159 10.79 N/A N/A
E Class:     Accumulation     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding     NAV per share  E Class:     Accumulation     Shares issued and outstanding     NAV per share  Income	$\begin{array}{c} \boldsymbol{\epsilon} \\ \boldsymbol{\epsilon} \\ \end{array}$	28,167 2,608 10.80 MCO Eur 367,767 219,781 19,847 11.07 4,061 360 11.28	€ ope € €	14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73 10 1 10.00 N/A	€ Yie	13,166 1,239 10.63 170,489 12,500 1,159 10.79 N/A N/A N/A
E Class:     Accumulation     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding     NAV per share  E Class:     Accumulation     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Z Class:	$\begin{array}{c} \epsilon \\ \epsilon \\ \end{array}$	28,167 2,608 10.80 MCO Eur 367,767 219,781 19,847 11.07 4,061 360 11.28 10 1 10.61	€	14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73 10 1 10.00 N/A N/A	€ Yie	13,166 1,239 10.63 170,489 12,500 1,159 10.79 N/A N/A N/A N/A
E Class:     Accumulation     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding     NAV per share  E Class:     Accumulation     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Z Class:     Accumulation	$\begin{array}{c} \epsilon \\ \epsilon \\ \end{array}$	28,167 2,608 10.80 MCO Eur 367,767 219,781 19,847 11.07 4,061 360 11.28 10 1 10.61	€	14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73 10 1 10.00 N/A N/A N/A	€ Yie	13,166 1,239 10.63 170,489 12,500 1,159 10.79 N/A N/A N/A N/A N/A
E Class:     Accumulation     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding     NAV per share  E Class:     Accumulation     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share  Z Class:	$\begin{array}{c} \epsilon \\ \epsilon \\ \end{array}$	28,167 2,608 10.80 MCO Eur 367,767 219,781 19,847 11.07 4,061 360 11.28 10 1 10.61	€	14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73 10 1 10.00 N/A N/A	€ Yie € €	13,166 1,239 10.63 170,489 12,500 1,159 10.79 N/A N/A N/A N/A

	24	As at	24	As at	26	As at
		Dec-2023 O Europea		-Dec-2022 rt-Term Op		Dec-2021
Net Assets	€	130,610		211,172		395,491
Institutional:		,		,		
Accumulation	€	67,680	€	127,942	€	254,925
Shares issued and outstanding		5,907		11,637		22,466
NAV per share	€	11.46	€	10.99	€	11.35
E Class:						
Accumulation	€	11,471	€	7,775	€	4,368
Shares issued and outstanding		1,175		826		447
NAV per share	€	9.77	€	9.42	€	9.77
H Institutional:						
Accumulation	€	51,459	€	75,455	€	136,198
Shares issued and outstanding		5,184		7,907		13,806
NAV per share	€	9.93	€	9.54	€	9.87
·						
		Glo	bal A	dvantage F	und	
Net Assets	\$	432,290	\$	410,459	\$	521,067
Institutional: Accumulation	\$	7,698	\$	7,716	\$	24,968
Shares issued	4	,,,050	4	777.10	•	2 1,500
and outstanding		540		582		1,630
NAV per share	\$	14.26	\$	13.28	\$	15.32
Institutional CHF (Partially Hedged):						
Income	CHF	108,735	CHF	111,046	CHF	132,681
Shares issued		12 112		12 107		12.022
and outstanding NAV per share	CHF	12,443	CHE	12,487 8.89	CHE	12,823
Institutional EUR (Partially	CIII	0.74	CIII	0.03	CIII	10.55
Hedged):						
Accumulation	€	206,079	€	203,446	€	237,602
Shares issued and outstanding		15,268		15,828		16,656
NAV per share	€	13.50	€	12.85	€	14.26
Institutional GBP (Partially						
Hedged):		N/A		NI/A	c.	100
Accumulation Shares issued		IN/A		N/A	I	182
and outstanding		N/A		N/A		14
NAV per share		N/A		N/A	£	13.42
Institutional NOK						
(Partially Hedged): Accumulation	NOK	620,678	NOK	577,381	NOK	625,501
Shares issued				2.1,021		
and outstanding		4,106		4,099		4,093
NAV per share	NOK	151.18	NOK	140.84	NOK	152.81
E Class EUR (Partially Hedged):						
Accumulation	€	6,009	€	6,540	€	8,002
Shares issued		F00		F76		620
and outstanding  NAV per share	€	509 11.80	€	576 11.36	€	629 12.73
NAV per share	C	11.00	C	11.50	C	12.73
			Globa	l Bond Fund	1	
Net Assets	\$	13,077,262	\$	11,420,112	\$	14,038,846
Institutional:	\$	1616 460	¢	3 /10 000	¢	3 000 050
Accumulation Shares issued	Ф	4,616,460	Þ	3,410,090	Þ	3,999,850
and outstanding		134,931		107,593		111,904
NAV per share	\$	34.21	\$	31.69	\$	35.74
Income	\$	210,566	\$	172,513	\$	203,191
Shares issued and outstanding		11,420		9,898		10,136
NAV per share	\$	18.44	\$	17.43	\$	20.05
L = 1 = 1 = 1			,	.,,,,	•	

		As at		As at		As at
	31-	Dec-2023		Dec-2022		Dec-2021
Institutional (Currency		Global	Rond	Fund (con	tinue	d)
Institutional (Currency Exposure):						
Accumulation	\$	307,999	\$	326,665	\$	328,710
Shares issued		9,940		11 261		0.512
and outstanding  NAV per share	\$	30.99	\$	11,261 29.01	\$	9,512 34.56
Income	\$	19,480		19,875		26,341
Shares issued	Ψ	15,400	Ψ	15,015	y	20,541
and outstanding		1,011		1,080		1,178
NAV per share	\$	19.27	\$	18.41	\$	22.37
Institutional CAD (Hedged): Accumulation	CAD	50,875	CAD	54,563	CAD	72,089
Shares issued and outstanding		4,696		5,395		6,309
NAV per share	CAD	10.83	CAD	10.11	CAD	11.43
Institutional CHF (Hedged):	Crtb	10.03	C/ (D	10.11	Crib	11.13
Accumulation Shares issued	CHF	365,291	CHF	440,925	CHF	552,547
and outstanding		11,784		14,706		15,928
NAV per share	CHF	31.00	CHF	29.98	CHF	34.69
Income	CHF	142,984	CHF	175,781	CHF	218,701
Shares issued		0 104		10.005		10.645
and outstanding  NAV per share	CHF	8,104 17.64	CHF	10,095 17.41	CHF	10,645 20.54
Institutional EUR (Currency	CIII	17.04	CIII	17.41	CIII	20.54
Exposure): Accumulation	€	191,275	€	190,480	€	139,337
Shares issued		4444		44040		0.600
and outstanding	€	14,411	C	14,810	C	9,692
NAV per share	€	13.27	€	12.86	€	14.38
Institutional EUR (Hedged): Accumulation Shares issued	€	1,986,158	€	1,974,600	€	2,453,258
and outstanding		74,563		78,287		84,453
NAV per share	€	26.64	€	25.22	€	29.05
Income	€	597,513	€	512,652	€	628,774
Shares issued and outstanding		36,436		32,355		33,781
NAV per share	€	16.40	€	15.84	€	18.61
Institutional GBP (Currency Exposure):						2.500
Accumulation	£	2,186	±	3,343	Ĺ	3,600
Shares issued and outstanding		203		313		319
NAV per share	£	10.76	£	10.68	£	11.30
Institutional GBP (Hedged): Accumulation	£	189,318	£	162,896	£	198,000
Shares issued		0.545		7.070		0.420
and outstanding	£	8,545 22.16	c	7,879 20.68	c	8,429 23.49
NAV per share	£					
Income Shares issued	Ĺ	117,923	L	132,242	L	191,729
and outstanding		9,288		10,904		13,574
NAV per share	£	12.70	£	12.13	£	14.13
Institutional ILS (Hedged): Accumulation		N/A		N/A	ILS	304
Shares issued and outstanding		N/A		N/A		18
NAV per share		N/A		N/A	ILS	16.75
Institutional NOK (Hedged): Accumulation	NOK	2,483,411	NOK	2,918,045	NOK	4,130,842
Shares issued and outstanding		11,421		14,215		17,688
NAV per share	NOK	217.44	NOK	205.28	NOK	233.55
per silare	.101	417.77		203.20	. 1010	233.33

		As at Dec-2023		As at ·Dec-2022		As at Dec-2021
		Globa	Bon	d Fund (co	ntinu	ed)
Institutional NZD (Hedged): Income	NZD	148,154	NZD	167,929	NZD	309,397
Shares issued and outstanding		3,487		4,162		6,643
NAV per share	NZD	42.48	NZD	40.35	NZD	46.57
Institutional SEK (Hedged): Accumulation	SEK	458,269	SEK	1,120,588	SEK	1,219,998
Shares issued		2.242		F 742		F 426
and outstanding  NAV per share	SEK	2,212	SEK	5,712 196.17	SEK	5,426 224.86
Institutional SGD (Hedged): Accumulation		229,722		217,237		174,944
Shares issued and outstanding	300	12,592	300	12,665	300	9,030
NAV per share	SGD	18.24	SGD	17.15	SGD	19.37
Income	SGD	115		N/A		N/A
Shares issued and outstanding		11		N/A		N/A
NAV per share	SGD	10.33		N/A		N/A
Investor: Accumulation	\$	201,431	\$	94,643	\$	135,136
Shares issued		6 417		2 244		4.002
and outstanding  NAV per share	\$	6,417	\$	3,244 29.18	\$	4,092 33.02
Income	\$	54,670		28,517		7,773
Shares issued	Ą	34,070	Ą	20,317	Ą	7,775
and outstanding		3,529		1,948		462
NAV per share	\$	15.49	\$	14.64	\$	16.84
Investor (Currency Exposure): Accumulation		N/A		N/A	\$	2,315
Shares issued and outstanding		N/A		N/A		71
NAV per share		N/A		N/A	\$	32.58
Investor CHF (Hedged): Accumulation	CHF	125,907	CHF	145,814	CHF	188,770
Shares issued						
and outstanding	CUE	10,594	CLIE	12,641	CLIE	14,095
NAV per share	CHF	11.88	CHF	11.53	CHF	13.39
Investor EUR (Hedged):  Accumulation  Shares issued	€	84,542	€	75,495	€	92,541
and outstanding		3,393		3,189		3,382
NAV per share	€	24.92	€	23.68	€	27.36
Investor GBP (Hedged): Accumulation	£	6,747	£	5,437	£	5,846
Shares issued		225		200		264
and outstanding  NAV per share	£	325 20.77	f	280 19.45	f	264
Investor NOK (Hedged): Accumulation	NOK					28,765
Shares issued and outstanding	NOR	306	NOR	122	NOR	130
NAV per share	NOK		NOK		NOK	221.16
Administrative:						
Accumulation	\$	13,375	\$	9,565	\$	15,922
Shares issued and outstanding	¢	439	Ġ	337	ć	495
NAV per share	\$	30.48	<b>\$</b>	28.38	<b>&gt;</b>	32.16
Administrative SEK (Hedged): Accumulation Shares issued	SEK	124,505	SEK	114,069	SEK	1,941
Stidles issued						
and outstanding		1,376		1,325		20

		As at Dec-2023		As at Dec-2022		As at Dec-2021
				Fund (co		
E Class:						
Accumulation	\$	369,607	\$	326,703	\$	463,700
Shares issued and outstanding NAV per share	\$	12,696 29.11	¢	12,006 27.21	¢	14,974 30.97
Income	\$	143,056		101,393		117,421
Shares issued and outstanding	Ψ	10,742	Ψ	8,054	Ψ	8,111
NAV per share	\$	13.32	\$	12.59	\$	14.48
E Class (Currency Exposure):						
Accumulation	\$	38,405	\$	34,705	\$	61,145
Shares issued and outstanding	<b>*</b>	3,130	<b>*</b>	2,994		4,389
NAV per share	\$	12.27		11.59		13.93
Income	\$	19,849	\$	13,040	\$	16,440
Shares issued and outstanding  NAV per share	\$	1,925 10.31	¢	1,324 9.85	¢	1,374 11.97
E Class CHF (Hedged):	Ą	10.51	Ą	9.03	Ą	11.37
Accumulation	CHF	2,398	CHF	1,921	CHF	2,358
Shares issued and outstanding		262		215		226
NAV per share	CHF	9.14	CHF	8.92	CHF	10.41
E Class EUR (Hedged):	C	600 70	C	605 405	C	050 5 1-
Accumulation  Shares issued and outstanding	€	698,781	€	685,427	€	959,543
Shares issued and outstanding NAV per share	€	30,821	€	31,641 21.66	€	38,117 25.17
Income	€	40,788		31,423		41,846
Shares issued and outstanding	E	4,531	C	3,613	C	4,097
NAV per share	€	9.00	€	8.70	€	10.22
E Class NOK (Hedged):						
Accumulation		N/A		N/A	NOK	85
Shares issued and outstanding		N/A		N/A		1
NAV per share		N/A		N/A	NOK	99.69
G Retail EUR (Hedged):	€	60 720	C	66 161	C	122.024
Income Shares issued and outstanding	£	68,720 7,568	t	66,161 7,543	£	123,034 11,955
NAV per share	€	9.08	€	8.77	€	10.29
H Institutional:						
Accumulation	\$	743,816	\$	752,379	\$	835,136
Shares issued and outstanding		22,522		24,551		24,124
NAV per share	\$	33.03		30.65		34.62
Income	\$	2,227	\$	2,035	\$	2,643
Shares issued and outstanding NAV per share	\$	239 9.30	¢	231 8.79	¢	261 10.11
· · · · · · · · · · · · · · · · · · ·	Þ	9.50	Þ	0.79	Þ	10.11
H Institutional (Currency Exposure): Accumulation	\$	150,642	\$	309,569	\$	756
Shares issued and outstanding		17,281		37,885		78
NAV per share	\$	8.72	\$	8.17	\$	9.75
M Retail:						
Income II	\$	854	\$	1,358	\$	1,742
Shares issued and outstanding NAV per share	\$	92 9.27	¢	153 8.89	¢	168 10.34
	<b>)</b>	9.27	<b>)</b>	8.89	Þ	10.34
M Retail HKD (Unhedged): Income II	HKD	18,703	HKD	5,118	HKD	8,307
Shares issued and outstanding		2,013		575		802
NAV per share	HKD	9.29	HKD	8.91	HKD	10.35
M Retail SEK (Hedged):						
Accumulation		N/A			SEK	90
Shares issued and outstanding		N/A		N/A	CEN	00.56
NAV per share		N/A		IV/A	SEK	99.56
M Retail SGD (Hedged): Income II	SGD	13,975		N/A		N/A
Shares issued and outstanding	300	1,370		N/A		N/A
NAV per share	SGD	10.20		N/A		N/A
<u> </u>						
n Class EUN (Heugeu).		6.004	C	5,591	€	6,442
R Class EUR (Hedged): Accumulation	€	6,081	t	3,331	u	0,442
	€	547	£	530 10.56		528 12.19

T Class:		As at As at 31-Dec-2023 31-Dec-20							
T Class:		31-D	ec-2023	31-D	ec-2022				
Shares issued and outstanding   NAV per share   S   17,137   S   15,814   S   26,245		G	lobal Bo	ond F	und (co	ntinu	ed)		
Shares issued and outstanding NAV per share         1,511         1,487         2,163           NAV per share         \$ 11.34         \$ 10.63         \$ 12.14           Income         \$ 5,367         \$ 3,040         \$ 4,183           Shares issued and outstanding NAV per share         \$ 10.61         \$ 10.04         \$ 11.54           T Class EUR (Hedged): Accumulation         \$ 24,878         \$ 14,560         € 19.04           Shares issued and outstanding NAV per share         \$ 9,70         € 9,29         € 10.83           W Class: Accumulation         \$ 118,273         \$ 24,415         \$ 29,951           Shares issued and outstanding NAV per share         \$ 9,70         \$ 9,79         \$ 2,951           NAV per share         \$ 9,70         \$ 9,498         \$ 9,066           Shares issued and outstanding NAV per share         \$ 5,964         1,106         919           NAV per share         \$ 9,08         \$ 5,99         \$ 9,70         \$ 9,70           Income II         \$ 5,94         \$ 10.00         \$ 9,87         \$ 10.0           NAV per share         \$ 10.43         N/A         N/A           W Class (Currency Exposure): Accumulation         N/A         N/A         N/A           NAV per share         N/A         N/A		\$	17 137	\$	15.81/	\$	26 2/15		
NAV per share		Ψ		À		À			
Income   S   5,367   S   3,040   S   4,183     Shares issued and outstanding   506   303   362     NAV per share   € 24,878   € 14,560   € 19,104     Shares issued and outstanding   2,566   1,567   1,764     Shares issued and outstanding   2,566   1,567   1,764     NAV per share   € 9,70   € 9,29   € 10,83     W Class:   Accumulation   2,721   2,962     NAV per share   S   118,273   S   24,415   S   29,951     Income   S   54,179   S   9,498   S   9,066     Shares issued and outstanding   NAV per share   S   9,70   S   8,97   S   10,111     Income   S   54,179   S   9,498   S   9,066     Shares issued and outstanding   NAV per share   S   9,08   S   8,59   S   9,87     Income   S   54,179   S   9,498   S   9,066     Shares issued and outstanding   NAV per share   S   10,43   N/A   N/A     Shares issued and outstanding   NAV per share   S   10,43   N/A   N/A     W Class (Currency Exposure):   Accumulation   N/A   N/A   N/A   N/A     Shares issued and outstanding   N/A   N/A   N/A   10,000     Shares issued and outstanding   N/A   N/A   N/A   10,000     Shares issued and outstanding   N/A   N/A   N/A   10,000     NAV per share   N/A   N/A   N/A   10,000     Shares issued and outstanding   N/A   N/A   10,000     NAV per share   € 9,17   € 8,68   € 9,994   1,4976     Shares issued and outstanding   N/A   N/A   10,000     NAV per share   € 8,538   € 8,77   € 9,060     Shares issued and outstanding   N/A   N/A   10,000     NAV per share   € 8,538   € 8,77   € 9,060     Shares issued and outstanding   N/A   N/A   10,000     NAV per shar		\$		\$		\$			
Shares issued and outstanding NAV per share         5.06.1         3.03         362           T Class EUR (Hedged): Accumulation         € 24,878         € 14,560         € 19,104           Shares issued and outstanding NAV per share         € 9,70         € 9,29         € 10,83           W Class: Accumulation         \$ 118,273         \$ 2,4115         \$ 29,951           Shares issued and outstanding Income         \$ 9,70         \$ 9,79         \$ 9,70         \$ 2,962           NAV per share         \$ 9,70         \$ 9,498         \$ 9,901         \$ 9,70         \$ 10,11           Income Income         \$ 5,4179         \$ 9,498         \$ 9,901         \$ 9,70         \$ 9,70         \$ 9,70         \$ 9,70         \$ 9,70         \$ 10,11         \$ 10,10         9 10         \$ 10,11         \$ 10,10         9 10         \$ 10,11         \$ 10,10         \$ 10,10         \$ 10,10         \$ 10,10         <									
NAV per share				,					
T Class EUR (Hedged):	9	\$	10.61	\$	10.04	\$			
Shares issued and outstanding NAV per share         €         9,70         €         9,29         €         1,06.8           W Class: Accumulation         \$         118,273         \$         2,4115         \$         2,95           NAV per share         \$         9,70         \$         8,97         \$         10,10           Income         \$         54,179         \$         9,498         \$         9,066           Shares issued and outstanding         5,964         1,106         919         9,066           Shares issued and outstanding         5,112         N/A         N/A           NAV per share         \$         9,08         \$         8,59         \$         9,918           Income II         \$         529         N/A         1         1         N/A         N/A         N/A         1         1         N/A         N/A         N/A         1         1         1         N/A         N/A									
MAV per share		€		€		€			
W Class:   Accumulation   Shares issued and outstanding   12,197   24,415   32,951   29,951   20,801   20,962   36,977   30,066   36,978   30,976   36,978   30,066   36,964   31,106   39,978   36,978   30,97		C		C		C			
Accumulation         \$ 118,273         \$ 24,415         \$ 29,951           Shares issued and outstanding         12,197         2,721         2,962           NAV per share         \$ 54,179         \$ 9,948         \$ 9,00         \$ 9,00         \$ 9,00         \$ 9,00         \$ 9,00         <		€	9.70	€	9.29	€	10.83		
Shares issued and outstanding NAV per share         12,197         2,721         2,962           NAV per share         \$ 9,70         \$ 8,97         \$ 10,11           Income         \$ 54,179         \$ 9,498         \$ 9,066           Shares issued and outstanding NAV per share         \$ 9,008         \$ 8,599         \$ 9,088           Income II         \$ 529         N/A         N/A           Shares issued and outstanding NAV per share         \$ 10,43         N/A         N/A           W Class (Currency Exposure):         N/A         N/A         N/A         10,00           Shares issued and outstanding Shares issued and outstanding NAV per share         N/A         N/A         N/A         10,00           Income         N/A         N/A         N/A         10,00         10,00           Shares issued and outstanding NAV per share         N/A         N/A         10,00         10,00           Shares issued and outstanding NAV per share         CHF         32,887         CHF         24,828         CHF         33,661           NAV per share         CHF         8.91         CHF         9,594         CHF         9,594         CHF         9,594         CHF         9,594         CHF         9,594         CHF         9,594 <t< td=""><td></td><td>\$</td><td>118 272</td><td>\$</td><td>24 /15</td><td>\$</td><td>29 951</td></t<>		\$	118 272	\$	24 /15	\$	29 951		
NAV per share		Ψ		À		À			
Income		\$		\$		\$			
Shares issued and outstanding NAV per share         5,964         1,106         919           NAV per share         \$ 9.08         \$ 8.59         \$ 9.87           Income II         \$ 529         N/A         N/A           Shares issued and outstanding NAV per share         \$ 10.43         N/A         N/A           W Class (Currency Exposure): Accumulation         N/A         N/A         N/A         10           Shares issued and outstanding NAV per share         N/A         N/A         \$ 10.00           Income         N/A         N/A         \$ 10.00           Shares issued and outstanding NAV per share         N/A         N/A         \$ 10.00           W Class CHF (Hedged): Accumulation         CHF         32,887         CHF         24,828         CHF         33,631           Shares issued and outstanding NAV per share         CHF         8.91         CHF         24,828         CHF         9.95           Income         CHF         4,389         CHF         9.50         CHF									
NAV per share		-		•		,			
Income II		\$		\$		\$			
NAV per share         \$ 10.43         N/A         N/A           W Class (Currency Exposure):		\$	529		N/A		N/A		
NAV per share         \$ 10.43         N/A         N/A           W Class (Currency Exposure):	Shares issued and outstanding		51		N/A		N/A		
Accumulation   Shares issued and outstanding   N/A    -	\$	10.43		N/A		N/A			
Shares issued and outstanding NAV per share         N/A         N/A         1 0.00           Income         N/A         N/A         \$ 10.00           Shares issued and outstanding NAV per share         N/A         N/A         \$ 10.00           W Class CHF (Hedged): Accumulation         CHF         32,887         CHF         24,828         CHF         33,361           Shares issued and outstanding NAV per share         CHF         8.91         CHF         8.61         CHF         9.95           Income         CHF         4,389         CHF         705         CHF         9.95           Income         CHF         8.84         CHF         705         CHF         9.05           NAV per share         CHF         8.83         CHF         705         CHF         9.05           NAV per share         CHF         8.34         CHF         705         CHF         9.05           W Class EUR (Hedged):         CHF         8.34         CHF         8.24         CHF         9.594         CHF         9.06           Shares issued and outstanding         2,352         2,352         2,251         2,352         2,251           Shares issued and outstanding         1,743         2,68         2	. , , , ,								
NAV per share         N/A         N/A         \$ 10.00           Income         N/A         N/A         N/A         1           Shares issued and outstanding NAV per share         N/A         N/A         N/A         9.77           W Class CHF (Hedged): Accumulation         CHF         32,887         CHF         24,828         CHF         33,361           Shares issued and outstanding NAV per share         CHF         8.91         CHF         8.61         CHF         9.95           Income         CHF         4,389         CHF         70         CHF         9.95           Income         CHF         4,389         CHF         70         CHF         9.05           NAV per share         CHF         4,389         CHF         70         CHF         9.05           NAV per share         CHF         4,389         CHF         70         CHF         9.06         70         70           W Class EUR (Hedged):         CHF         4,389         CHF         8.06         CHF         9.06         8.06         9.09         4         14,976         6         8.68         6         9.08         9.08         9.08         9.08         9.08         9.08         9.08						\$			
Income						¢			
Shares issued and outstanding NAV per share         N/A         N/A         N         1           W Class CHF (Hedged): Accumulation         CHF         32,887         CHF         24,828         CHF         33,361           Shares issued and outstanding NAV per share         CHF         8.91         CHF         8.61         CHF         9.95           Income         CHF         4,389         CHF         705         CHF         740           Shares issued and outstanding NAV per share         CHF         8.34         CHF         8.24         CHF         9.794         €         76           NAV per share         CHF         8.34         CHF         8.24         CHF         9.794         €         14,976           Shares issued and outstanding NAV per share         €         23,248         €         9,594         €         14,976           Shares issued and outstanding NAV per share         €         4,237         €         2,352         €         2,251           W Class GBP (Hedged): Accumulation         £         16,595         £         2,383         £         1,265           Shares issued and outstanding NAV per share         £         8,538         £         5,877         £         9,060 <tr< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></tr<>									
NAV per share         N/A         N/A         \$         9.77           W Class CHF (Hedged): Accumulation         CHF         32,887         CHF         24,828         CHF         33,361           Shares issued and outstanding NAV per share         CHF         8.91         CHF         8.61         CHF         9.95           Income         CHF         4,389         CHF         705         CHF         740           Shares issued and outstanding NAV per share         CHF         8.34         CHF         8.24         CHF         9.72           W Class EUR (Hedged): Accumulation         €         23,248         €         9,594         €         14,976           Shares issued and outstanding NAV per share         €         9.17         €         8.68         €         9,98           Income         €         4,237         €         2,352         €         2,251           Shares issued and outstanding NAV per share         €         8.59         €         8.30         €         9.75           W Class GBP (Hedged): Accumulation         £         16,595         £         2,383         £         1,265           Shares issued and outstanding NAV per share         £         8,538         £						\$			
W Class CHF (Hedged): Accumulation         CHF         32,887         CHF         24,828         CHF         33,361           Shares issued and outstanding NAV per share         CHF         8.91         CHF         8.61         CHF         9.95           Income         CHF         4,389         CHF         705         CHF         740           Shares issued and outstanding NAV per share         CHF         8.34         CHF         8.24         CHF         9.72           W Class EUR (Hedged): Accumulation         €         23,248         €         9,594         €         14,976           Shares issued and outstanding NAV per share         €         9.17         €         8.68         €         9.98           Income         €         4,237         €         2,352         €         2,251           Shares issued and outstanding NAV per share         €         8.59         €         8.30         €         9.75           W Class GBP (Hedged): Accumulation         £         16,595         £         2,383         £         1,265           Shares issued and outstanding NAV per share         £         8,538         £         5,877         £         9,060           W Class NOK (Hedged): Accumulation         <	<del>-</del>					\$			
Accumulation         CHF         32,887         CHF         24,828         CHF         33,361           Shares issued and outstanding NAV per share         CHF         8.91         CHF         8.61         CHF         9.95           Income         CHF         4,389         CHF         705         CHF         740           Shares issued and outstanding NAV per share         CHF         8.34         CHF         8.24         CHF         9.72           W Class EUR (Hedged): Accumulation         €         23,248         €         9,594         €         14,976           Shares issued and outstanding NAV per share         €         9.17         €         8.68         €         9.98           Income         €         4,237         €         2,535         €         2,251           Shares issued and outstanding NAV per share         €         8.59         €         8.68         €         9.98           Income         €         4,237         €         2,352         €         2,251           Shares issued and outstanding NAV per share         €         8.59         €         8.30         €         1,265           Shares issued and outstanding NAV per share         £         8,538 <td< td=""><td></td><td></td><td>IV/A</td><td></td><td>IV/A</td><td>À</td><td>5.11</td></td<>			IV/A		IV/A	À	5.11		
Shares issued and outstanding NAV per share         3,691         2,884         3,352           Income         CHF         8.91         CHF         8.61         CHF         9.95           Income         CHF         4,389         CHF         705         CHF         740           Shares issued and outstanding NAV per share         CHF         8.34         CHF         8.24         CHF         9.72           W Class EUR (Hedged):         Accumulation         €         23,248         €         9,594         €         14,976           Shares issued and outstanding NAV per share         €         9.17         €         8.68         €         9.98           Income         €         4,237         €         2,352         €         2,251           Shares issued and outstanding NAV per share         €         8.59         €         8.30         €         9.75           W Class GBP (Hedged):         4         2,235         €         2,235         €         2,251           MAV per share         £         16,595         £         2,383         £         1,265           Shares issued and outstanding NAV per share         £         8,538         £         5,877         £         9,060		CHF	32,887	CHF	24,828	CHF	33,361		
NAV per share									
Shares issued and outstanding NAV per share       526       86       76         WClass EUR (Hedged): Accumulation       €       23,248       €       9,594       €       14,976         Shares issued and outstanding NAV per share       €       9,17       €       8,68       €       9,98         Income       €       4,237       €       2,352       €       2,251         Shares issued and outstanding NAV per share       €       8,59       €       8,30       €       9,75         W Class GBP (Hedged): Accumulation       £       16,595       £       2,383       £       1,265         Shares issued and outstanding NAV per share       £       8,538       £       5,877       £       9,060         Shares issued and outstanding NAV per share       £       8,538       £       5,877       £       9,060         Shares issued and outstanding NAV per share       £       8,538       £       5,877       £       9,060         W Class NOK (Hedged): Accumulation       NOK       11,384       NOK       4,083       NOK       3,799         Shares issued and outstanding NAV per share       NOK       93.68       NOK       88.35       NOK       100.41         W Class SEK (He		CHF	8.91	CHF	8.61	CHF			
NAV per share       CHF       8.34       CHF       8.24       CHF       9.72         W Class EUR (Hedged): Accumulation       €       23,248       €       9,594       €       14,976         Shares issued and outstanding NAV per share       €       9.17       €       8.68       €       9.98         Income       €       4,237       €       2,352       €       2,251         Shares issued and outstanding NAV per share       €       8.59       €       8.30       €       9.75         W Class GBP (Hedged): Accumulation       £       16,595       £       2,383       £       1,265         Shares issued and outstanding NAV per share       £       9.52       £       8.88       £       10.08         Income       £       8,538       £       5,877       £       9,060         Shares issued and outstanding NAV per share       £       8.92       £       8.49       £       9.84         W Class NOK (Hedged): Accumulation       NOK       11,384       NOK       4,083       NOK       3,799         Shares issued and outstanding NAV per share       NOK       93.68       NOK       88.35       NOK       100.41         W Class SEK (Hedged): Ac	Income	CHF	4,389	CHF	705	CHF	740		
W Class EUR (Hedged): Accumulation       €       23,248       €       9,594       €       14,976         Shares issued and outstanding       2,535       1,106       1,500         NAV per share       €       9.17       €       8.68       €       9.98         Income       €       4,237       €       2,352       €       2,251         Shares issued and outstanding       493       283       231         NAV per share       €       8.59       €       8.30       €       9.75         W Class GBP (Hedged): Accumulation       £       16,595       £       2,383       £       1,265         Shares issued and outstanding       1,743       268       126         NAV per share       £       9,52       £       8.88       £       10.08         Income       £       8,538       £       5,877       £       9,060         Shares issued and outstanding       957       692       921         NAV per share       £       8,92       £       8.49       £       9,84         W Class SOK (Hedged): Accumulation       NOK       93,68       NOK       88,35       NOK       10,41         W Cla	Shares issued and outstanding				86		76		
Accumulation       €       23,248       €       9,594       €       14,976         Shares issued and outstanding       2,535       1,106       1,500         NAV per share       €       9.17       €       8.68       €       9.98         Income       €       4,237       €       2,352       €       2,251         Shares issued and outstanding       493       283       231         NAV per share       €       8.59       €       8.30       €       9.75         W Class GBP (Hedged): Accumulation       £       16,595       £       2,383       £       1,265         Shares issued and outstanding       1,743       268       10.08         Income       £       8,538       £       5,877       £       9,060         Shares issued and outstanding       957       692       921       921         NAV per share       £       8,92       £       8.49       £       9,84         W Class NOK (Hedged): Accumulation       NOK       93.68       NOK       88.35       NOK       3,799         Shares issued and outstanding NAV per share       NOK       93.68       NOK       88.35       NOK       100.41 </td <td>NAV per share</td> <td>CHF</td> <td>8.34</td> <td>CHF</td> <td>8.24</td> <td>CHF</td> <td>9.72</td>	NAV per share	CHF	8.34	CHF	8.24	CHF	9.72		
Shares issued and outstanding NAV per share       €       9.17       €       8.68       €       9.98         Income       €       4,237       €       2,352       €       2,251         Shares issued and outstanding NAV per share       €       8.59       €       8.30       €       9.75         W Class GBP (Hedged):	A Lat		22.2		0 ==		440==		
NAV per share		€		€		€			
Income		£		€		€			
Shares issued and outstanding NAV per share       493       283       231         W Class GBP (Hedged): Accumulation       f       16,595       f       2,383       f       1,265         Shares issued and outstanding NAV per share       f       9,52       f       8,88       f       10,08         Income Shares issued and outstanding NAV per share       f       8,538       f       5,877       f       9,060         Shares issued and outstanding NAV per share       f       8,92       f       8.49       f       9,84         W Class NOK (Hedged): Accumulation       NOK       11,384       NOK       4,083       NOK       3,799         Shares issued and outstanding NAV per share       NOK       93,68       NOK       88,35       NOK       100,41         W Class SEK (Hedged): Accumulation       N/A       N/A       N/A       N/A       1         Accumulation       N/A       N/A       N/A       N/A       1         W Class SEK (Hedged): NAV per share       N/A       N/A       N/A       N/A       N/A         NAV per share       N/A       N/A       N/A       N/A       N/A         NAV per share       N/A       N/A       N/A       N/A       N/A									
NAV per share         €         8.59         €         8.30         €         9.75           W Class GBP (Hedged): Accumulation         f         16,595         £         2,383         £         1,265           Shares issued and outstanding NAV per share         f         9.52         £         8.88         £         10.08           Income         f         8,538         £         5,877         £         9,060           Shares issued and outstanding NAV per share         f         8.92         £         8.49         £         9.84           W Class NOK (Hedged): Accumulation         NOK         11,384         NOK         4,083         NOK         3,799           Shares issued and outstanding NAV per share         NOK         93.68         NOK         88.35         NOK         100.41           W Class SEK (Hedged): Accumulation         N/A         N/A         N/A         N/A         1         1           NAV per share         N/A         N/A         N/A         N/A         1         1           W Class SEK (Hedged): Accumulation         N/A         N/A         N/A         N/A         N/A         1         1           NAV per share         N/A         N/A         N/A <td></td> <td>€</td> <td></td> <td>€</td> <td></td> <td>€</td> <td></td>		€		€		€			
W Class GBP (Hedged): Accumulation         £         16,595         £         2,383         £         1,265           Shares issued and outstanding NAV per share         £         9,522         £         8.88         £         10.08           Income         £         8,538         £         5,877         £         9,060           Shares issued and outstanding NAV per share         £         8.92         £         8.49         £         9.84           W Class NOK (Hedged): Accumulation         NOK         11,384         NOK         4,083         NOK         3,799           Shares issued and outstanding NAV per share         NOK         93.68         NOK         88.35         NOK         100.41           W Class SEK (Hedged): Accumulation         N/A         N/A         N/A         SEK         89           Shares issued and outstanding NAV per share         N/A         N/A         N/A         1         1           W Class SGD (Hedged): Income II         SGD         10,799         N/A         N/A         N/A           Shares issued and outstanding         N/A         N/A         N/A         N/A         N/A           NA         N/A         N/A         N/A         N/A         N/A         N/A	-	€		€		€			
Accumulation         £         16,595         £         2,383         £         1,265           Shares issued and outstanding NAV per share         £         9,522         £         8.88         £         10.08           Income         £         8,538         £         5,877         £         9,060           Shares issued and outstanding NAV per share         £         8.92         £         8.49         £         9.84           W Class NOK (Hedged): Accumulation         NOK         11,384         NOK         4,083         NOK         3,799           Shares issued and outstanding NAV per share         NOK         93.68         NOK         88.35         NOK         100.41           W Class SEK (Hedged): Accumulation         N/A         N/A         N/A         N/A         1           Accumulation         N/A         N/A         N/A         1         1           NAV per share         N/A         N/A         N/A         N/A         1           NAV per share         N/A         N/A         N/A         1           NAV per share         N/A         N/A         N/A         1           NAV per share         N/A         N/A         N/A         N/A		u	0.55	u	0.50	ŭ	5.75		
Shares issued and outstanding NAV per share         1,743         268         126           Income         £         9,52         £         8.88         £         10.08           Income         £         8,538         £         5,877         £         9,060           Shares issued and outstanding NAV per share         £         8.92         £         8.49         £         9.84           W Class NOK (Hedged): Accumulation         NOK         11,384         NOK         4,083         NOK         3,799           Shares issued and outstanding NAV per share         NOK         93.68         NOK         88.35         NOK         100.41           W Class SEK (Hedged): Accumulation         N/A         N/A         N/A         1		£	16,595	£	2,383	£	1,265		
Income									
Shares issued and outstanding NAV per share         957         692         921           W Class NOK (Hedged): Accumulation         NOK         11,384         NOK         4,083         NOK         3,799           Shares issued and outstanding NAV per share         NOK         93.68         NOK         88.35         NOK         100.41           W Class SEK (Hedged): Accumulation         N/A         N/A         N/A         SEK         89           Shares issued and outstanding NAV per share         N/A         N/A         N/A         1         1           W Class SGD (Hedged): Income II         SGD         10,799         N/A         N/A         N/A           Shares issued and outstanding         1,049         N/A         N/A         N/A	NAV per share	£	9.52	f	8.88	£	10.08		
NAV per share         f         8.92         f         8.49         f         9.84           W Class NOK (Hedged): Accumulation         NOK         11,384         NOK         4,083         NOK         3,799           Shares issued and outstanding NAV per share         NOK         93.68         NOK         88.35         NOK         100.41           W Class SEK (Hedged): Accumulation         N/A         N/A         N/A         SEK         89           Shares issued and outstanding NAV per share         N/A         N/A         N/A         SEK         100.33           W Class SGD (Hedged): Income II         SGD         10,799         N/A         N/A           Shares issued and outstanding         1,049         N/A         N/A		£	8,538	£	5,877	£	9,060		
W Class NOK (Hedged): Accumulation         NOK         11,384         NOK         4,083         NOK         3,799           Shares issued and outstanding NAV per share         122         46         38           W Class SEK (Hedged): Accumulation         N/A         93.68         NOK         88.35         NOK         100.41           W Class SEK (Hedged): Accumulation         N/A         N/A         N/A         SEK         89           Shares issued and outstanding NAV per share         N/A         N/A         N/A         1           W Class SGD (Hedged): Income II         SGD         10,799         N/A         N/A           Shares issued and outstanding         1,049         N/A         N/A			957		692		921		
Accumulation         NOK         11,384         NOK         4,083         NOK         3,799           Shares issued and outstanding NAV per share         NOK         93.68         NOK         88.35         NOK         100.41           W Class SEK (Hedged):	NAV per share	£	8.92	£	8.49	£	9.84		
Shares issued and outstanding NAV per share         122         46         38           W Class SEK (Hedged): Accumulation         N/A         93.68 NOK         88.35 NOK         100.41           W Class SEK (Hedged): Accumulation         N/A         N/A         SEK         89           Shares issued and outstanding NAV per share         N/A         N/A         SEK         100.33           W Class SGD (Hedged): Income II         SGD         10,799         N/A         N/A           Shares issued and outstanding         1,049         N/A         N/A		NOW	11.304	NOV	4.000	NOW	2.700		
NAV per share         NOK         93.68         NOK         88.35         NOK         100.41           W Class SEK (Hedged):		NUK		NUK		NUK			
W Class SEK (Hedged): Accumulation         N/A         N/A         SEK         89           Shares issued and outstanding NAV per share         N/A         N/A         1           W Class SGD (Hedged): Income II         SGD 10,799         N/A         N/A           Shares issued and outstanding         1,049         N/A         N/A		NOV		NOK		NON			
Accumulation         N/A         N/A         SEK         89           Shares issued and outstanding         N/A         N/A         1           NAV per share         N/A         N/A         SEK         100.33           W Class SGD (Hedged):         Income II         SGD 10,799         N/A         N/A           Shares issued and outstanding         1,049         N/A         N/A		NOK	25.00	NUN	00.33	NUN	100.41		
Shares issued and outstanding         N/A         N/A         1           NAV per share         N/A         N/A         SEK         100.33           W Class SGD (Hedged):         Income II         SGD 10,799         N/A         N/A           Shares issued and outstanding         1,049         N/A         N/A	. 3		N/A		N/A	SEK	89		
NAV per share         N/A         N/A         SEK         100.33           W Class SGD (Hedged): Income II         SGD 10,799         N/A         N/A           Shares issued and outstanding         1,049         N/A         N/A									
Income II SGD 10,799 N/A N/A Shares issued and outstanding 1,049 N/A N/A						SEK	100.33		
Income II SGD 10,799 N/A N/A Shares issued and outstanding 1,049 N/A N/A	W Class SGD (Hedged):								
	Income II	SGD							
NAV per share SGD 10.30 N/A N/A									
	NAV per share	SGD	10.30		N/A		N/A		

	31-	As at Dec-2023	31-	As at Dec-2022	31.	As at Dec-2021
				ond ESG F		200 202 1
Net Assets	\$	3,561,180	\$	3,106,190	\$	2,302,966
Institutional:		205 275		255 227		
Accumulation Shares issued	\$	365,875	\$	366,227	\$	300,944
and outstanding		32,142		34,584		25,077
NAV per share	\$	11.38	\$	10.59	\$	12.00
Income	\$	47,502	\$	65,549	\$	25,309
Shares issued		4.056		7 242		2 420
and outstanding  NAV per share	\$	4,956 9.58	¢	7,213 9.09	\$	2,428 10.43
Institutional CHF (Hedged):	Ą	9.30	Ą	9.09	Ų	10.43
Accumulation Shares issued	CHF	599,209	CHF	454,679	CHF	22,579
and outstanding		63,416		49,550		2,115
NAV per share	CHF	9.45	CHF	9.18	CHF	10.67
Institutional EUR (Currency						
Exposure): Accumulation		N/A	€	3,933	€	856
Shares issued		1071	u	3,333	u	030
and outstanding		N/A		444		86
NAV per share		N/A	€	8.85	€	9.96
Institutional EUR (Hedged): Accumulation	€	928,944	€	957,548	€	623,870
Shares issued and outstanding		94,043		101 040		57 300
NAV per share	€	94,043	€	101,940	€	57,390 10.87
Income	€	47,447		92,352		111,407
Shares issued	u	17,117	u	32,332	<u> </u>	111,107
and outstanding		5,326		10,695		11,012
NAV per share	€	8.91	€	8.63	€	10.12
Institutional GBP (Currency Exposure):						
Income	£	686	£	8		N/A
Shares issued		70				
and outstanding  NAV per share	£	73 9.38	c	9.55		N/A N/A
Institutional GBP (Hedged):	L	9.30	L	9.33		IV/A
Accumulation	£	101,214	£	2,394	£	16,849
Shares issued						
and outstanding	<b>C</b>	10,501	_	266		1,634
NAV per share	£	9.64		9.03		10.31
Income Shares issued and	£	79,564	İ	84,397	İ	75,165
outstanding		8,333		9,242		7,117
NAV per share	£	9.55	£	9.13	£	10.56
Institutional GBP (Unhedged):	c	0 6 1 6	c	20.006	c	22 207
Income Shares issued	£	8,646	I	20,996	I	23,387
and outstanding		928		2,240		2,448
NAV per share	£	9.31	£	9.37	£	9.55
Institutional NOK (Hedged): Accumulation	NOK	6,352,155	NOK	5,366,868	NOK	5,205,593
Shares issued		FOF CO4		F24 17F		450,000
and outstanding  NAV per share	NOK	595,694 10.66	NOK	531,175 10.10	NOK	450,696 11.55
Institutional NZD (Hedged):	NON	10.00	NOK	10.10	NOK	11.33
Income (Heagea).	NZD	70,237	NZD	64,722	NZD	74,299
Shares issued and outstanding		6,984		6,755		6,732
NAV per share	NZD	10.06	NZD	9.58	NZD	11.04
Institutional SEK (Hedged): Accumulation	SEK	357,538	SEK	504,943	SEK	568,764
Shares issued		2.00-		F 00-		F 63-
and outstanding	CLN	3,909	CEN	5,807	CEN	5,678
NAV per share	SEK	91.47	SEK	86.95	SEK	100.17

Investor:		31-0	As at Dec-2023	31-0	As at Dec-2022	31-0	As at Dec-2021
Accumulation	Invector	G	lobal Bo	nd ES	G Fund (	conti	nued)
NAV per share         \$ 10.82   \$ 10.10   \$ 2,318           Administrative: Accumulation         N/A         N/A         \$ 2,318           Shares issued and outstanding NAV per share         N/A         N/A         \$ 11.12           Income         N/A         N/A         \$ 11.12           Shares issued and outstanding NAV per share         N/A         N/A         \$ 10.82           Administrative SEK (Hedged): Accumulation         SK         89,882         N/A         N/A           Shares issued and outstanding NAV per share         SEK         89,882         N/A         N/A           E Class: Income         \$ 4,640         \$ 3,846         \$ 2,115           Shares issued and outstanding NAV per share         \$ 9,94         \$ 9,42         \$ 10.81           E Class: Class Class (Hedged): Accumulation         CHF         9,69         \$ N/A         N/A           ACLIAN SER (Hedged): Accumulation         CHF         9,86         CHF         77         N/A           ACLIASS EUR (Hedged): Accumulation         CHF         9,86         CHF         9,66         N/A           ACLIASS EUR (Hedged): Accumulation         CHF         9,80         CHF         9,70         CHR         9,80         CHR         9,80         CHR         9,80		\$	12,932	\$	8,195	\$	12,127
Administrative: Accumulation Shares issued and outstanding NAV per share         NIA NA NA S 2,318         2,318           NAV per share Income         NIA NA NA S 11.1.2         11.12           Shares issued and outstanding NAV per share         NIA NA NA S 10.82           Administrative SEK (Hedged): Accumulation NAV per share         SEK 89,882 NIA NA NA NA NA NA NA NA NA NA NA NA NA NA			1,195		811		1,055
Accumulation         N/A         N/A         2,318           Shares issued and outstanding         N/A         N/A         11.12           Income         N/A         N/A         N/A         11.12           Shares issued and outstanding NAV per share         N/A         N/A         1 0.82           Administrative SEK (Hedged): Accumulation         SEK         89,882         N/A         N/A           Shares issued and outstanding NAV per share         SEK         103.14         N/A         N/A           EClass: Income         \$ 4,640         \$ 3,846         \$ 2,115           Shares issued and outstanding NAV per share         \$ 9,94         \$ 9,42         \$ 10.81           EClass CHF (Hedged): Accumulation         CHF 1,699         CHF 7,7         N/A           Shares issued and outstanding NAV per share         CHF 9,86         CHF 9,66         N/A           EClass EUR (Hedged): Accumulation         CHF 9,86         CHF 9,86         CHF 9,86         CHF 9,86         N/A           AVD yer share         € 41,956         \$ 38,263         € 48,847           NAV per share         € 9,30         € 48,847         N/A           NAV per share         AUD 490,444         AUD 356,037         AUD 250,833         22,777     <	NAV per share	\$	10.82	\$	10.10	\$	11.49
Shares issued and outstanding NAV per share         N/A         N/A         \$ 11.12           Income         N/A         N/A         \$ 11.12           Shares issued and outstanding NAV per share         N/A         N/A         \$ 10.22           Administrative SEK (Hedged): Accumulation Shares issued and outstanding NAV per share         SEK         89,882         N/A         N/A           E Class: Income         SEK         103.14         N/A         N/A           Shares issued and outstanding NAV per share         \$ 467         408         9.96           E Class CHF (Hedged): Accumulation         CHF         1,699         CHF         9.9         9.42         \$ 10.83           ACUMUlation Shares issued and outstanding NAV per share         CHF         1,699         CHF         9.7         N/A           E Class CHF (Hedged): Accumulation         CHF         9.86         CHF         9.6         N/A           ANAV per share         € 41,956         € 38,263         € 48,847           Shares issued and outstanding NAV per share         € 9,30         € 8.92         € 10.42           E Class AUD (Hedged): Accumulation         49,785         37,495         22,777           NAV per share         \$ 800,126         \$ 716,022         \$ 911,707			NI/A		NI/A	¢	2 210
NAV per share						Þ	
Shares issued and outstanding NAV per share         N/A         N/A         N/A         1           Administrative SEK (Hedged): Accumulation         SEK         89,882         N/A         N/A           Shares issued and outstanding NAV per share         SEK         103.14         N/A         N/A           E Class: Income         \$4,640         \$3,846         \$ 2,115           Shares issued and outstanding NAV per share         467         408         196           E Class CHF (Hedged): Accumulation         CHF         1,699         CHF         7.7         N/A           Shares issued and outstanding NAV per share         CHF         9,86         CHF         9.60         N/A           E Class EUR (Hedged): Accumulation         CHF         9,86         CHF         9.60         N/A           Shares issued and outstanding NAV per share         €         41,956         €         38,263         €         48,847           Shares issued and outstanding NAV per share         AUD         49,785         37,495         22,277           NAV per share         AUD         9,85         37,495         22,277           NAV per share         \$ 800,126         \$ 716,022         \$ 911,707           Institutional: Accumulation <t< td=""><td></td><td></td><td></td><td></td><td></td><td>\$</td><td></td></t<>						\$	
NAV per share         N/A         N/B         \$ 10.82           Administrative SEK (Hedged): Accumulation         SEK         89,882         N/A         N/A           Shares issued and outstanding NAV per share         SEK         103.14         NNA         N/A           E Class: Income         \$ 4,640         \$ 3,846         \$ 2,115         Shares issued and outstanding NAV per share         \$ 9,94         \$ 9,94         \$ 10.82         \$ 10.81           E Class CHF (Hedged): Accumulation         CHF         1,699         CHF         7.7         N/A           Shares issued and outstanding NAV per share         CHF         1,699         CHF         9.7         N/A           E Class EUR (Hedged): Accumulation         CHF         1,699         CHF         9.6         N/A           Shares issued and outstanding NAV per share         € 41,956         € 38,263         € 48,847           Shares issued and outstanding NAV per share         € 9,30         € 8.92         € 10.42           T Class AUD (Hedged): Income         AUD 490,444         AUD 356,037         AUD 250,833           Shares issued and outstanding NAV per share         \$ 800,126         \$ 716,022         \$ 911,707           Net Assets         \$ 800,126         \$ 716,022         \$ 911,707	Income		N/A		N/A	\$	11
Administrative SEK (Hedged):	Shares issued and outstanding		N/A		N/A		1
Accumulation   SEK   89,882   N/A	NAV per share		N/A		N/A	\$	10.82
Shares issued and outstanding NAV per share         871         N/A         N/A           E Class: Income         \$4,640         \$3,846         \$2,115           Shares issued and outstanding NAV per share         \$9,94         \$9,42         \$10,81           E Class CHF (Hedged): Accumulation NAV per share         CHF 1,699         CHF 7         N/A           Shares issued and outstanding NAV per share         CHF 9,86         CHF 9,66         N/A           E Class EUR (Hedged): Accumulation         4,512         4,288         4,847           Shares issued and outstanding NAV per share         € 41,956         € 38,263         € 48,847           Shares issued and outstanding NAV per share         € 41,956         € 8,922         € 10,42           Z Class AUD (Hedged): Income NAV per share         AUD 490,444         AUD 356,037         AUD 250,833           S Shares issued and outstanding NAV per share         \$800,126         \$716,022         \$911,707           Institutional: Accumulation         \$49,785         \$420,156         \$527,915           Shares issued and outstanding NAV per share         \$461,455         \$420,156         \$527,915           Shares issued and outstanding NAV per share         \$24,49         \$2,226         \$3,117           NAV per share         \$22,817         \$45,032 </td <td></td> <td>SEK</td> <td>89.882</td> <td></td> <td>N/A</td> <td></td> <td>N/A</td>		SEK	89.882		N/A		N/A
E Class: Income   \$ 4,640   \$ 3,846   \$ 2,115   \$ 5 Abraes issued and outstanding   \$ 9,94   \$ 9,42   \$ 10.81   \$ 5 Abraes issued and outstanding   \$ 9,94   \$ 9,42   \$ 10.81   \$ 5 Abraes issued and outstanding   \$ 172   \$ 8   N/A   \$ NAV per share   \$ CHF   \$ 9.66   CHF   \$ 9.66   N/A   \$ Accumulation   \$ Accu							
Income	NAV per share	SEK	103.14		N/A		N/A
Shares issued and outstanding NAV per share         467         408         196           E Class CHF (Hedged): Accumulation         CHF         1,699         CHF         77         N/A           Shares issued and outstanding NAV per share         CHF         9.86         CHF         9.66         N/A           E Class EUR (Hedged): Accumulation         €         41,956         €         38,263         €         48,847           Shares issued and outstanding NAV per share         €         9.30         €         8.92         €         10.42           Z Class AUD (Hedged): Income         AUD         490,444         AUD         356,037         AUD         250,833           Shares issued and outstanding NAV per share         AUD         490,444         AUD         356,037         AUD         250,833           Shares issued and outstanding NAV per share         \$         800,126         \$         716,022         \$         911,070           Institutional: Accumulation         \$         461,455         \$         420,156         \$         527,915           NAV per share         \$         24,449         \$         22,36         \$         527,915           Shares issued and outstanding NAV per share         \$         24,484 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>							
NAV per share		\$		\$		\$	
E Class CHF (Hedged):		\$		\$		\$	
Accumulation         CHF         1,699         CHF         77         N/A           Shares issued and outstanding NAV per share         CHF         9.86         CHF         9.66         N/A           E Class EUR (Hedged): Accumulation         €         41,956         €         38,263         €         48,847           Shares issued and outstanding NAV per share         €         9.30         €         8.92         €         10.42           Z Class AUD (Hedged): Income         AUD         490,444         AUD         356,037         AUD         250,833           Shares issued and outstanding NAV per share         AUD         9.85         AUD         9.50         AUD         11.01           Global Bond Ex-US Fund           NAV per share         \$         800,126         \$         716,022         \$         911,707           Institutional: Accumulation         \$         461,455         \$         420,156         \$         527,915           Shares issued and outstanding NAV per share         \$         24.49         \$         2.236         \$         22,428           Institutional EUR (Hedged): Accumulation         \$         15.99         \$         14.88         16.85           Investor: Accumulation<	'	ب	5.54	Ÿ	5.72	¥	10.01
NAV per share         CHF         9.86         CHF         9.66         N/A           E Class EUR (Hedged):	, <i>3 ,</i>	CHF	1,699	CHF	77		N/A
E Class EUR (Hedged):			172		8		N/A
Accumulation         €         41,956         €         38,263         €         48,847           Shares issued and outstanding NAV per share         €         9.30         €         8.92         €         10.42           Z Class AUD (Hedged): Income         AUD 490,444         AUD 356,037         AUD 250,833           Shares issued and outstanding NAV per share         AUD 9.85         AUD 9.50         AUD 11.01           Global Bond Ex-US Fund           Net Assets         \$ 800,126         \$ 716,022         \$ 911,707           Institutional: Accumulation         \$ 461,455         \$ 420,156         \$ 527,915           Shares issued and outstanding NAV per share         \$ 24.49         \$ 22.36         \$ 24.84           Income         \$ 38,610         \$ 32,820         \$ 52,506           Shares issued and outstanding NAV per share         \$ 15.90         \$ 14.88         \$ 16.85           Institutional EUR (Hedged): Accumulation         €         22,817         €         45,032         €         23,841           Abares issued and outstanding NAV per share         €         17.16         €         15.99         €         18.13           Investor: Accumulation         \$ 6,785         \$ 6,657         \$ 17,194           Shares		CHF	9.86	CHF	9.66		N/A
Shares issued and outstanding NAV per share       4,512       4,288       4,688         NAV per share       € 9.30       € 8.92       € 10.42         Z Class AUD (Hedged): Income       AUD 490,444       AUD 356,037       AUD 250,833         Shares issued and outstanding NAV per share       49,785       37,495       22,777         Net Assets       \$ 800,126       \$ 716,022       \$ 911,707         Institutional: Accumulation       \$ 461,455       \$ 420,156       \$ 527,915         Shares issued and outstanding NAV per share       \$ 38,610       \$ 32,820       \$ 52,506         Shares issued and outstanding NAV per share       \$ 15,90       \$ 14.88       \$ 16.85         Institutional EUR (Hedged): Accumulation       € 22,817       € 45,032       € 23,841         Shares issued and outstanding NAV per share       € 27,116       € 15,99       € 18.13         Investor: Accumulation       € 6,785       \$ 6,657       \$ 17,194         Shares issued and outstanding NAV per share       \$ 10,238       \$ 10,720       \$ 12,451         Shares issued and outstanding NAV per share       \$ 22,231       \$ 23,336       \$ 54,115         Shares issued and outstanding NAV per share       \$ 10,238       \$ 10,720       \$ 12,451         Shares issued and outstanding NAV per share<	. 5 .	C	/1 OE6	C	20 262	C	10 017
NAV per share       €       9.30       €       8.92       €       10.42         Z Class AUD (Hedged): Income       AUD 490,444       AUD 356,037       AUD 250,833         Shares issued and outstanding NAV per share       49,785       37,495       22,777         NAV per share       Bool 18 Bond Ex-US Fund       10.01         Global Bond Ex-US Fund         Net Assets       \$800,126       716,022       911,707         Institutional: Accumulation       \$461,455       420,156       \$527,915         Shares issued and outstanding NAV per share       \$38,610       \$32,820       \$527,915         Shares issued and outstanding NAV per share       \$15,90       \$14.88       \$16.85         Institutional EUR (Hedged): Accumulation       \$2,228       2,206       3,117         Shares issued and outstanding NAV per share       \$1,329       2,816       1,315         Investor: Accumulation       \$6,785       \$6,657       \$17,194         Shares issued and outstanding NAV per share       \$10,238       \$10,720       \$12,451         Shares issued and outstanding NAV per share       \$22,99       \$21.07       \$23.49         E Class: Income       \$42,176       \$23,336       \$54,115         Shares issued and outstanding NAV		€		€		€	
Income		€		€		€	
Shares issued and outstanding NAV per share         49,785         37,495         22,777           NAV per share         AUD 9.85 AUD 9.50 AUD 11.01           Global Bond Ex-US Fund           Net Assets         \$ 800,126 \$ 716,022 \$ 911,707           Institutional:	Z Class AUD (Hedged):						
AUD 9.85 AUD 9.50 AUD 11.01           Global Bond Ex-US Fund           Net Assets         \$ 800,126 \$ 716,022 \$ 911,707           Institutional: Accumulation         \$ 461,455 \$ 420,156 \$ 527,915           Shares issued and outstanding NAV per share         18,846 \$ 18,790 \$ 21,249           Income         \$ 38,610 \$ 32,820 \$ 52,506           Shares issued and outstanding NAV per share         2,428 \$ 2,206 \$ 3,117           NAV per share         \$ 15.90 \$ 14.88 \$ 16.85           Institutional EUR (Hedged): Accumulation         € 22,817 € 45,032 € 23,841           Shares issued and outstanding NAV per share         1,329 £ 2,816 € 15.99 € 18.13           Investor: Accumulation         \$ 6,785 \$ 6,657 \$ 17,194           Shares issued and outstanding NAV per share         222.99 \$ 21.07 \$ 23.49           Administrative: Accumulation         \$ 10,720 \$ 12,451           Shares issued and outstanding NAV per share         \$ 22.99 \$ 20.41 \$ 22.79           E Class: Income         \$ 42,176 \$ 23,336 \$ 54,115           Shares issued and outstanding NAV per share         \$ 42,176 \$ 23,336 \$ 54,115           Shares issued and outstanding NAV per share         \$ 42,176 \$ 23,336 \$ 54,115           Shares issued and outstanding NAV per share         \$ 42,176 \$ 23,336 \$ 54,115           Shares issued and outstanding NAV per		AUD		AUD		AUD	
Global Bond Ex-US Fund           Net Assets         \$ 800,126 \$ 716,022 \$ 911,707           Institutional:         \$ 461,455 \$ 420,156 \$ 527,915           Shares issued and outstanding NAV per share         \$ 24.49 \$ 22.36 \$ 24.84           Income         \$ 38,610 \$ 32,820 \$ 52,506           Shares issued and outstanding NAV per share         \$ 15.90 \$ 14.88 \$ 16.85           Institutional EUR (Hedged):         \$ 22,817 € 45,032 € 23,841           Shares issued and outstanding NAV per share         € 17.16 € 15.99 € 18.13           Investor:         \$ 6,785 \$ 6,657 \$ 17,194           Shares issued and outstanding NAV per share         \$ 22.99 \$ 21.07 \$ 23.49           Administrative:         Accumulation         \$ 10,720 \$ 12,451           Shares issued and outstanding NAV per share         \$ 10,238 \$ 10,720 \$ 12,451           Shares issued and outstanding NAV per share         \$ 22.29 \$ 20.41 \$ 22.79           E Class:         Income         \$ 42,176 \$ 23,336 \$ 54,115           Shares issued and outstanding NAV per share         \$ 42,176 \$ 23,336 \$ 54,115           Shares issued and outstanding NAV per share         \$ 15.44 \$ 14.45 \$ 16.36		ALID		ALID		ALID	
Net Assets         \$ 800,126         \$ 716,022         \$ 911,707           Institutional: Accumulation         \$ 461,455         \$ 420,156         \$ 527,915           Shares issued and outstanding NAV per share         \$ 24.49         \$ 22.36         \$ 24.84           Income         \$ 38,610         \$ 32,820         \$ 52,506           Shares issued and outstanding NAV per share         \$ 15.90         \$ 14.88         \$ 16.85           Institutional EUR (Hedged): Accumulation         € 22,817         € 45,032         € 23,841           Shares issued and outstanding NAV per share         € 17.16         € 15.99         € 18.13           Investor: Accumulation         \$ 6,785         \$ 6,657         \$ 17,194           Shares issued and outstanding NAV per share         \$ 22.99         \$ 21.07         \$ 23.49           Administrative: Accumulation         \$ 10,238         \$ 10,720         \$ 12,451           Shares issued and outstanding NAV per share         \$ 22.23         \$ 20.41         \$ 22.79           E Class: Income Shares issued and outstanding NAV per share         \$ 42,176         \$ 23,336         \$ 54,115           Shares issued and outstanding NAV per share         \$ 42,176         \$ 23,336         \$ 54,115           Shares issued and outstanding NA	NAV per stidie	AUD	9.00	AUD	9.50	AUD	11.01
Institutional: Accumulation       \$ 461,455       \$ 420,156       \$ 527,915         Shares issued and outstanding NAV per share       18,846       18,790       21,249         NAV per share       \$ 24.49       \$ 22.36       \$ 24.84         Income       \$ 38,610       \$ 32,820       \$ 52,506         Shares issued and outstanding NAV per share       \$ 15.90       \$ 14.88       \$ 16.85         Institutional EUR (Hedged): Accumulation       € 22,817       € 45,032       € 23,841         Shares issued and outstanding NAV per share       1,329       2,816       1,315         Investor: Accumulation       \$ 6,785       \$ 6,657       \$ 17,194         Shares issued and outstanding NAV per share       \$ 22.99       \$ 21.07       \$ 23.49         Administrative: Accumulation       \$ 10,238       \$ 10,720       \$ 12,451         Shares issued and outstanding NAV per share       \$ 22.23       \$ 20.41       \$ 22.79         E Class: Income       \$ 42,176       \$ 23,336       \$ 54,115         Shares issued and outstanding NAV per share       \$ 15.44       \$ 14.45       \$ 16.36			Glob	al Bo	nd Ex-US	Fund	
Accumulation       \$ 461,455       \$ 420,156       \$ 527,915         Shares issued and outstanding NAV per share       \$ 24.49       \$ 22.36       \$ 24.84         Income       \$ 38,610       \$ 32,820       \$ 52,506         Shares issued and outstanding NAV per share       \$ 15.90       \$ 14.88       \$ 16.85         Institutional EUR (Hedged):		\$	800,126	\$	716,022	\$	911,707
Shares issued and outstanding       18,846       18,790       21,249         NAV per share       \$ 24.49       \$ 22.36       \$ 24.84         Income       \$ 38,610       \$ 32,820       \$ 52,506         Shares issued and outstanding       2,428       2,206       3,117         NAV per share       \$ 15.90       \$ 14.88       \$ 16.85         Institutional EUR (Hedged):       \$ 22,817       € 45,032       € 23,841         Shares issued and outstanding       1,329       2,816       1,315         NAV per share       € 17.16       € 15.99       € 18.13         Investor:       * 45,032       € 23,841         Accumulation       \$ 6,785       \$ 6,657       \$ 17,194         Shares issued and outstanding       295       316       732         Administrative:       * 22.99       \$ 21.07       \$ 23.49         Administrative:       * 40       525       546         NAV per share       \$ 22.23       \$ 20.41       \$ 22.79         E Class:       Income       \$ 42,176       \$ 23,336       \$ 54,115         Shares issued and outstanding       2,731       1,615       3,309         NAV per share       \$ 15.44       \$ 14.45       16.36 <td></td> <td>¢</td> <td><i>1</i>61 <i>1</i>55</td> <td>¢</td> <td><i>1</i>20 156</td> <td>¢</td> <td>527 915</td>		¢	<i>1</i> 61 <i>1</i> 55	¢	<i>1</i> 20 156	¢	527 915
NAV per share       \$ 24.49       \$ 22.36       \$ 24.84         Income       \$ 38,610       \$ 32,820       \$ 52,506         Shares issued and outstanding       2,428       2,206       3,117         NAV per share       \$ 15.90       \$ 14.88       \$ 16.85         Institutional EUR (Hedged):       € 22,817       € 45,032       € 23,841         Shares issued and outstanding       1,329       2,816       1,315         NAV per share       € 17.16       € 15.99       € 18.13         Investor:       8       6,657       \$ 17,194         Shares issued and outstanding       295       316       732         NAV per share       \$ 22.99       \$ 21.07       \$ 23.49         Administrative:       Accumulation       \$ 10,238       \$ 10,720       \$ 12,451         Shares issued and outstanding       460       525       546         NAV per share       \$ 22.23       \$ 20.41       \$ 22.79         E Class:       Income       \$ 42,176       \$ 23,336       \$ 54,115         Shares issued and outstanding       2,731       1,615       3,309         NAV per share       \$ 15.44       \$ 14.45       16.36		Ą		Ą		Ą	
Shares issued and outstanding NAV per share       2,428       2,206       3,117         NAV per share       \$ 15.90       \$ 14.88       16.85         Institutional EUR (Hedged): Accumulation       € 22,817 € 45,032 € 23,841         Shares issued and outstanding       1,329       2,816       1,315         NAV per share       € 17.16 € 15.99 € 18.13         Investor: Accumulation       \$ 6,785 \$ 6,657 \$ 17,194         Shares issued and outstanding       295       316       732         NAV per share       \$ 22.99 \$ 21.07 \$ 23.49         Administrative: Accumulation       \$ 10,238 \$ 10,720 \$ 12,451         Shares issued and outstanding NAV per share       \$ 22.23 \$ 20.41 \$ 22.79         E Class: Income Shares issued and outstanding NAV per share       \$ 42,176 \$ 23,336 \$ 54,115         Shares issued and outstanding NAV per share       \$ 15.44 \$ 14.45 \$ 16.36		\$		\$		\$	
NAV per share       \$ 15.90 \$ 14.88 \$ 16.85         Institutional EUR (Hedged): Accumulation       € 22,817 € 45,032 € 23,841         Shares issued and outstanding       1,329 2,816 1,315         NAV per share       € 17.16 € 15.99 € 18.13         Investor: Accumulation       \$ 6,785 \$ 6,657 \$ 17,194         Shares issued and outstanding       295 316 732         NAV per share       \$ 22.99 \$ 21.07 \$ 23.49         Administrative: Accumulation       \$ 10,238 \$ 10,720 \$ 12,451         Shares issued and outstanding NAV per share       \$ 22.23 \$ 20.41 \$ 22.79         E Class: Income Shares issued and outstanding NAV per share       \$ 42,176 \$ 23,336 \$ 54,115         Shares issued and outstanding NAV per share       \$ 15.44 \$ 14.45 \$ 16.36	Income	\$	38,610	\$	32,820	\$	52,506
Institutional EUR (Hedged): Accumulation       €       22,817 €       45,032 €       23,841         Shares issued and outstanding       1,329       2,816       1,315         NAV per share       €       17.16 €       15.99 €       18.13         Investor: Accumulation       \$       6,785 \$       6,657 \$       17,194         Shares issued and outstanding       295       316       732         NAV per share       \$       22.99 \$       21.07 \$       23.49         Administrative: Accumulation       \$       10,238 \$       10,720 \$       12,451         Shares issued and outstanding NAV per share       \$       22.23 \$       20.41 \$       22.79         E Class: Income Shares issued and outstanding NAV per share       \$       42,176 \$       23,336 \$       54,115         Shares issued and outstanding NAV per share       \$       15.44 \$       14.45 \$       16.36	Shares issued and outstanding		2,428		2,206		3,117
Accumulation       €       22,817       €       45,032       €       23,841         Shares issued and outstanding NAV per share       €       17.16       €       15.99       €       18.13         Investor:       Accumulation       \$       6,785       \$       6,657       \$       17,194         Shares issued and outstanding NAV per share       \$       22.99       \$       21.07       \$       23.49         Administrative:       Accumulation       \$       10,238       \$       10,720       \$       12,451         Shares issued and outstanding NAV per share       \$       22.23       \$       20.41       \$       22.79         E Class:       Income       \$       42,176       \$       23,336       \$       54,115         Shares issued and outstanding NAV per share       \$       2,731       1,615       3,309         NAV per share       \$       15.44       \$       14.45       \$       16.36	NAV per share	\$	15.90	\$	14.88	\$	16.85
Shares issued and outstanding NAV per share       1,329       2,816       1,315         Investor:       17.16 €       15.99 €       18.13         Investor:       4,720       17,194         Accumulation       \$ 6,785 \$       6,657 \$       17,194         Shares issued and outstanding NAV per share       \$ 22.99 \$       21.07 \$       23.49         Administrative:       40       525 546       546         NAV per share       \$ 22.23 \$       20.41 \$       22.79         E Class:       10,00       \$ 23,336 \$       54,115         Shares issued and outstanding NAV per share       \$ 42,176 \$       23,336 \$       54,115         Shares issued and outstanding NAV per share       \$ 15.44 \$       14.45 \$       16.36		C	22 017	C	4E 022	C	22 0/1
NAV per share       €       17.16       €       15.99       €       18.13         Investor: Accumulation       \$       6,785       \$       6,657       \$       17,194         Shares issued and outstanding NAV per share       \$       22.99       \$       21.07       \$       23.49         Administrative: Accumulation       \$       10,238       \$       10,720       \$       12,451         Shares issued and outstanding NAV per share       \$       22.23       \$       20.41       \$       22.79         E Class: Income Shares issued and outstanding NAV per share       \$       42,176       \$       23,336       \$       54,115         Shares issued and outstanding NAV per share       \$       15.44       \$       14.45       \$       16.36		€		€		€	
Investor:         Accumulation         \$ 6,785 \$ 6,657 \$ 17,194           Shares issued and outstanding         295 316 732           NAV per share         \$ 22.99 \$ 21.07 \$ 23.49           Administrative:         Accumulation         \$ 10,238 \$ 10,720 \$ 12,451           Shares issued and outstanding         460 525 546           NAV per share         \$ 22.23 \$ 20.41 \$ 22.79           E Class:         Income         \$ 42,176 \$ 23,336 \$ 54,115           Shares issued and outstanding         2,731 1,615 3,309           NAV per share         \$ 15.44 \$ 14.45 \$ 16.36		€		€		€	
Accumulation       \$ 6,785       \$ 6,657       \$ 17,194         Shares issued and outstanding       295       316       732         NAV per share       \$ 22.99       \$ 21.07       \$ 23.49         Administrative:       \$ 10,238       \$ 10,720       \$ 12,451         Shares issued and outstanding       460       525       546         NAV per share       \$ 22.23       \$ 20.41       \$ 22.79         E Class:       Income       \$ 42,176       \$ 23,336       \$ 54,115         Shares issued and outstanding       2,731       1,615       3,309         NAV per share       \$ 15.44       \$ 14.45       \$ 16.36	Investor:						
NAV per share       \$ 22.99       \$ 21.07       \$ 23.49         Administrative: Accumulation       \$ 10,238       \$ 10,720       \$ 12,451         Shares issued and outstanding NAV per share       460       525       546         NAV per share       \$ 22.23       \$ 20.41       \$ 22.79         E Class: Income Shares issued and outstanding NAV per share       \$ 42,176       \$ 23,336       \$ 54,115         Shares issued and outstanding NAV per share       \$ 15.44       \$ 14.45       \$ 16.36	Accumulation	\$	6,785	\$	6,657	\$	17,194
Administrative:       Accumulation       \$ 10,238 \$ 10,720 \$ 12,451         Shares issued and outstanding NAV per share       \$ 22.23 \$ 20.41 \$ 22.79         E Class:       Income       \$ 42,176 \$ 23,336 \$ 54,115         Shares issued and outstanding NAV per share       \$ 15.44 \$ 14.45 \$ 16.36		_					
Accumulation       \$ 10,238 \$ 10,720 \$ 12,451         Shares issued and outstanding NAV per share       460 525 546         \$ 22.23 \$ 20.41 \$ 22.79         E Class:       \$ 42,176 \$ 23,336 \$ 54,115         Shares issued and outstanding NAV per share       2,731 1,615 3,309         \$ 15.44 \$ 14.45 \$ 16.36		\$	22.99	\$	21.07	\$	23.49
Shares issued and outstanding NAV per share         460         525         546           NAV per share         \$ 22.23         \$ 20.41         \$ 22.79           E Class: Income         \$ 42,176         \$ 23,336         \$ 54,115           Shares issued and outstanding NAV per share         \$ 15.44         \$ 14.45         \$ 16.36		\$	10 238	\$	10 720	\$	12 451
NAV per share       \$ 22.23       \$ 20.41       \$ 22.79         E Class:       Income       \$ 42,176       \$ 23,336       \$ 54,115         Shares issued and outstanding       2,731       1,615       3,309         NAV per share       \$ 15.44       \$ 14.45       \$ 16.36		Ÿ		Ÿ		Ÿ	
Income       \$ 42,176 \$ 23,336 \$ 54,115         Shares issued and outstanding       2,731 1,615 3,309         NAV per share       \$ 15.44 \$ 14.45 \$ 16.36		\$	22.23	\$		\$	22.79
Shares issued and outstanding         2,731         1,615         3,309           NAV per share         \$ 15.44 \$ 14.45 \$ 16.36							
NAV per share \$ 15.44 \$ 14.45 \$ 16.36		\$		\$		\$	
		¢		\$		\$	
E Class (Currency Exposure):		<b>\</b>		J.	14.43	Ψ	10.50
lncome \$ 54,158 \$ 62,837 \$ 81,361		\$	13.44				
Shares issued and outstanding 6,463 7,858 8,142						\$	81,361
NAV per share \$ 8.38 \$ 8.00 \$ 9.99	Income	\$	54,158 6,463	\$	62,837	\$	

	As at As at 31-Dec-2023 31-Dec-2023				As at			
		Dec-2023		-Dec-2022 c-US Fund (		-Dec-2021		
H Institutional:		Glongl Rol	TU EX	COS Fund (	COIII	nueu)		
Accumulation	\$	46,259	\$	6,714	\$	1,160		
Shares issued and outstanding		4 207		667		104		
NAV per share	\$	4,207 11.00	\$	10.06	\$	11.20		
Z Class:	,							
Accumulation	\$	115,239	\$	104,722	\$	137,893		
Shares issued and outstanding		10,957		10,957		13,049		
NAV per share	\$	10.52	\$	9.56	\$	10.57		
'								
				n Yield Bon		nd		
Net Assets	\$	2,980,250	\$	3,102,868	\$	5,169,160		
Institutional: Accumulation	\$	633,820	\$	579,939	\$	844,967		
Shares issued	·	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , , , , , , , , , , , , , , , , , , ,		,		
and outstanding		21,624	<u>_</u>	22,368	<u>_</u>	29,240		
NAV per share	\$	29.31		25.93		28.90		
Income Shares issued	\$	298,704	\$	292,202	\$	489,734		
and outstanding		28,490		29,927		42,937		
NAV per share	\$	10.48	\$	9.76	\$	11.41		
Institutional CHF (Hedged):								
Accumulation	CHF	24,625	CHF	22,915	CHF	38,082		
Shares issued and outstanding		1,428		1,439		2,089		
NAV per share	CHF	17.24	CHF	15.92	CHF	18.23		
Income	CHF	3,467	CHF	3,237	CHF	16,630		
Shares issued								
and outstanding	CHF	454	CHF	436 7.43	CUE	1,863		
NAV per share Institutional EUR (Hedged):	СПГ	7.04	СПГ	7.43	СПГ	0.93		
Accumulation	€	698,966	€	725,182	€	1,232,938		
Shares issued		20.447		22.640		10.674		
and outstanding  NAV per share	€	28,447	C	32,640 22.22	C	48,671		
Income	€	136,798		155,150		119,724		
Shares issued	C	130,736	C	133,130	C	113,724		
and outstanding		13,305		15,853		10,243		
NAV per share	€	10.28	€	9.79	€	11.69		
Institutional GBP (Hedged): Accumulation	£	4E 276	r	21 225	£.	239,206		
Shares issued	L	45,376	L	31,335	L	259,200		
and outstanding		2,749		2,130		14,437		
NAV per share	£	16.51	£	14.71	£	16.57		
Income	£	215,523	£	292,800	£	557,487		
Shares issued and outstanding		41,123		59,445		95,775		
NAV per share	£	5.24	£	4.93	£	5.82		
Investor:								
Accumulation	\$	2,146	\$	1,820	\$	12,295		
Shares issued		156		149		002		
and outstanding  NAV per share	\$	13.73	\$	12.19	\$	902 13.64		
Income	\$	11	*	N/A	*	N/A		
Shares issued	-			14// (		14//1		
and outstanding		1		N/A		N/A		
NAV per share	\$	10.72		N/A		N/A		
Investor EUR (Hedged): Accumulation	€	5,450	€	12,416	€	5,703		
Shares issued	C .	5,450	Ü	12,410	Ü	5,705		
and outstanding		232		583		234		
NAV per share	€	23.47	€	21.30	€	24.37		

		As at		As at		As at
	31-0	Dec-2023		ec-2022 h Yield E		Dec-2021
				ontinuec		
Administrative:						
Accumulation	\$	22,199	\$	30,795	\$	50,855
Shares issued and outstanding	¢	818	ŕ	1,276	¢.	1,881
NAV per share	\$	27.15		24.14		27.04
Income Shares issued and outstanding	\$	16,634 1,621	\$	21,259	<b>\$</b>	32,985 2,956
NAV per share	\$	10.26	\$	9.56	\$	11.16
Administrative EUR (Hedged):	4	10120	Ψ	5.50		
Income		N/A		N/A	€	1,908
Shares issued and outstanding		N/A		N/A		196
NAV per share		N/A		N/A	€	9.71
Administrative GBP (Hedged):		N1/A		N1/A	_	4 4 4 4
Income Shares issued and outstanding		N/A N/A		N/A N/A	Ĺ	1,111
Shares issued and outstanding  NAV per share		N/A		N/A	f	10.44
BM Retail:		14/71		14// (	_	10.11
Income II	\$	3,173	\$	10		N/A
Shares issued and outstanding		324		1		N/A
NAV per share	\$	9.78	\$	9.34		N/A
E Class:				400 050	_	
Accumulation Shares issued and outstanding	\$	123,931	\$	129,353 5,776	\$	186,558
NAV per share	\$	4,939 25.09	\$	22.40	\$	7,407 25.19
Income	\$	96,084		109,532	-	151,015
Shares issued and outstanding	Ą	9,302	Ą	11,389	Ą	13,453
NAV per share	\$	10.33	\$	9.62	\$	11.23
E Class EUR (Hedged):						
Accumulation	€	224,500	€	224,727	€	299,451
Shares issued and outstanding		9,501		10,424		12,074
NAV per share	€	23.63		21.56		24.80
Income	€	27,762	€	27,782	€	38,159
Shares issued and outstanding  NAV per share	€	3,303 8.40	€	3,472 8.00	€	3,992 9.56
E Class GBP (Hedged):	C	0.40	C	0.00	C	3.30
Income	£	3,519	£	5,932	£	7,285
Shares issued and outstanding		318		572		595
NAV per share	£	11.06	£	10.38	£	12.25
E Class SGD (Hedged):						
Income  Shares issued and outstanding	SGD	8,215 865	SGD	6,387 711	SGD	1,116
Shares issued and outstanding  NAV per share	SGD	9.50	SGD	8.98	SGD	
H Institutional:	300	3.30	300	0.50	300	10.52
Accumulation	\$	128,939	\$	218,500	\$	82,082
Shares issued and outstanding		4,586		8,771		2,952
NAV per share	\$	28.12	\$	24.91	\$	27.81
Income	\$	7,523	\$	4,003	\$	10,759
Shares issued and outstanding		809		462		1,064
NAV per share	\$	9.29	\$	8.66	\$	10.11
M Retail: Income	\$	16,994	¢	17,710	¢	25,552
Shares issued and outstanding	Ψ	1,667	Ψ	1,865	Ψ	2,306
NAV per share	\$	10.20	\$	9.50	\$	11.08
Income II	\$	34,630		35,654		107,627
Shares issued and outstanding		4,268		4,652		11,857
NAV per share	\$	8.11	\$	7.66	\$	9.08
R Class:						
Accumulation	\$	2,439	\$	2,617	\$	73,221
Shares issued and outstanding	¢	152	¢	184	¢	4,598
NAV per share	\$	16.06	Þ	14.25	Þ	15.92

		As at		As at		As at
		-Dec-2023		I-Dec-2022		-Dec-2021
T Class:		Global High	Yield	d Bond Fund	(con	tinued)
T Class: Accumulation	\$	5,769	\$	5,339	\$	7,458
Shares issued						
and outstanding	ď	433	¢	448	¢	554
NAV per share	\$	13.31		11.93		13.47
Income Shares issued	\$	2,662	\$	1,796	\$	2,373
and outstanding		277		200		227
NAV per share	\$	9.62	\$	8.96	\$	10.46
T Class EUR (Hedged):		N1/A		A1/A		4 450
Accumulation Shares issued		N/A		N/A	€	1,450
and outstanding		N/A		N/A		130
NAV per share		N/A		N/A	€	11.14
				ent Grade C		
Net Assets	\$	10,713,722	\$	10,538,341	\$	17,154,925
Institutional: Accumulation	\$	3,012,636	\$	2,618,560	\$	3,806,107
Shares issued	+		,	_,5.0,500	-	2,300,107
and outstanding		148,124		140,682		172,781
NAV per share	\$	20.34		18.61		22.03
Income	\$	587,774	\$	474,941	\$	705,907
Shares issued and outstanding		51,901		44,276		53,902
NAV per share	\$	11.32	\$	10.73	\$	13.10
Institutional (Currency						
Exposure):	<b>.</b>	447.027	<b>*</b>	400.055		05.000
Accumulation Shares issued	\$	117,937	\$	100,855	\$	86,823
and outstanding		7,912		7,439		5,244
NAV per share	\$	14.91	\$	13.56	\$	16.56
Income	\$	19,023	\$	22,435	\$	33,395
Shares issued		2.264		2.022		2 2 4 7
and outstanding  NAV per share	\$	2,261 8.41	¢	2,833 7.92	¢	3,347 9.98
Institutional AUD	Ψ	0.41	Ψ	1.32	Ψ	5.50
(Hedged):						
Income	AUD	6,260	AUD	7,370	AUD	90,155
Shares issued and outstanding		705		861		8,528
NAV per share	AUD		AUD		AUD	10.57
Institutional CAD						
(Hedged):		NI/A		NI/A	CAD	12
Income Shares issued		N/A		IN/A	CAD	12
and outstanding		N/A		N/A		1
NAV per share		N/A		N/A	CAD	9.70
Institutional CHF						
(Hedged): Accumulation	CHF	529,814	CHF	656,465	CHF	814,188
Shares issued	CITI	323,017	CITI	330,403	CITI	311,100
and outstanding		34,237		44,353		45,260
NAV per share	CHF	15.47	CHF	14.80	CHF	17.99
Income	CHF	31,431	CHF	33,474	CHF	49,517
Shares issued and outstanding		4,344		4,674		5,516
NAV per share	CHF		CHF	7.16	CHF	8.98
Institutional CZK						
(Hedged):	C711	105.030	C714	220.040	C714	2.005.022
Income Shares issued	CZK	195,936	CZK	339,010	CZK	2,085,033
שאמורט ואטעלע		22,425		41,499		216,797
and outstanding			CZK	8.17	CZK	9.62
and outstanding NAV per share	CZK	0.74				
NAV per share Institutional EUR	CZK	0.74				
NAV per share Institutional EUR (Currency Exposure):				/12 71/	€	30 011
NAV per share Institutional EUR (Currency Exposure): Accumulation	CZK	47,238		43,714	€	39,844
NAV per share Institutional EUR (Currency Exposure):			€	43,714 3,441	€	39,844 2,737

		As at Dec-2023	21.1	As at Dec-2022	21	As at Dec-2021
	31-1			tment Gra		
				(continue		
Institutional EUR (Hedged): Accumulation	€	1,004,207	€	1,343,974	€	2,237,224
Shares issued and outstanding		55,930		79,965		109,970
NAV per share	€	17.95	€	16.81	€	20.34
Income	€	365,512	€	447,965	€	803,485
Shares issued		27 572		47 525		CO 250
and outstanding  NAV per share	€	37,572 9.73	€	47,525 9.43	€	68,258
Institutional GBP (Hedged):	- C	5.75	u	3.43	u	11.77
Accumulation Shares issued	£	125,032	£	112,550	£	258,867
and outstanding	_	6,164		6,014		11,576
NAV per share	£	20.29		18.72		22.36
Income	£	637,646	£	767,395	£	1,684,722
Shares issued and outstanding		55,185		69,403		123,537
NAV per share	£	11.55	£	11.06	£	13.64
Institutional HUF (Hedged):						
Income Shares issued		N/A			HUF	9,873,261
and outstanding  NAV per share		N/A N/A		N/A	HUF	1,025,701
Institutional ILS (Hedged): Accumulation		N/A		N/A		9,004
Shares issued		14/71		1071	ILS	3,001
and outstanding		N/A		N/A		531
NAV per share		N/A		N/A	ILS	16.96
Institutional NOK (Hedged): Accumulation	NOK	287,785	NOK	258,128	NOK	429,061
Shares issued and outstanding		2,009		1,931		2,683
NAV per share	NOK	143.24	NOK		NOK	159.90
Institutional PLN (Hedged): Income		N/A		N/A	PLN	120,869
Shares issued		NI/A		NI/A		11 125
and outstanding  NAV per share		N/A N/A		N/A	PLN	11,435
Institutional SEK (Hedged): Accumulation	SEK 2		SEK			3,657,935
Shares issued						
and outstanding	CEN	183,913		176,118		211,649
NAV per share	SEK	15.33	SEK	14.35	SEK	17.28
Institutional SGD (Hedged): Income Shares issued	SGD	98,125	SGD	11,301	SGD	8,028
and outstanding		10,785		1,291		749
NAV per share	SGD	9.10	SGD	8.76	SGD	10.72
Investor: Accumulation	\$	337,303	\$	440,714	\$	988,957
Shares issued and outstanding		15,273		21,729		41,056
NAV per share	\$	22.08	\$	20.28	\$	24.09
Income	\$	143,565	\$	131,169	\$	92,275
Shares issued		14.042		14 400		6.634
and outstanding  NAV per share	\$	11,912 12.05	\$	11,489		6,624
Investor AUD (Hedged):	AUD	8,369				5,854
Shares issued	, 100	0,505	, 100	.0,572	, 100	3,054
and outstanding		961		1,256		565
NAV per share	AUD	8.70	AUD	8.39	AUD	10.37
Investor CAD (Hedged): Income Shares issued		N/A		N/A	CAD	1,822
and outstanding		N/A		N/A		175
NAV per share		N/A		N/A	CAD	10.44

	As at 31-Dec-2023			As at Dec-2022	As at 31-Dec-2021	
		Global I	nvest	ment Gra	ade C	
		F	und (	(continue	ed)	
Investor CHF (Hedged): Accumulation	CHF	4,911	CHF	5,359	CHF	7,624
Shares issued and outstanding	CIII	435	CIII	494	CIII	577
NAV per share	CHF	11.29	CHF	10.84	CHF	13.22
Income	CHF	4,293	CHF	5,334	CHF	8,176
Shares issued and outstanding		461		578		707
NAV per share	CHF	9.32	CHF	9.23	CHF	11.56
Investor EUR (Hedged):						
Accumulation	€	31,093	€	26,086	€	49,619
Shares issued and outstanding		1,843		1,646		2,577
NAV per share	€	16.87	-	15.85		19.25
Income	€	10,366	€	11,379	€	16,646
Shares issued and outstanding	€	1,016	C	1,151 9.88	C	1,349
NAV per share	E	10.20	t	9.00	E	12.54
Investor GBP (Hedged): Income	£	4,257	f	4,175	f	5,735
Shares issued and outstanding	_	379	_	389	_	433
NAV per share	£	11.24	£	10.73	£	13.23
Investor RMB (Hedged):						
Income		N/A		N/A	CNH	3,345
Shares issued and outstanding		N/A		N/A		30
NAV per share		N/A		N/A	CNH	111.93
Investor SGD (Hedged):	CCD	7 115		7 277		7 472
Income Shares issued and outstanding	SGD	7,115	SGD	7,277 852	SGD	7,473
NAV per share	SGD		SGD	8.54	SGD	10.45
Administrative:	300	0.00	300	0.54	JUD	10.43
Accumulation	\$	88,580	\$	76,931	\$	215,743
Shares issued and outstanding		4,693		4,431		10,444
NAV per share	\$	18.88	\$	17.36	\$	20.66
Income	\$	70,601	\$	47,290	\$	99,369
Shares issued and outstanding		6,060		4,285		7,378
NAV per share	\$	11.65	\$	11.04	\$	13.47
Administrative CHF (Hedged):						
Accumulation	CHF		CHF	391	CHF	629
Shares issued and outstanding	CHE	17	CHE	41	CUE	54
NAV per share	CHF	9.92	CHF	9.54	СПГ	11.65
Administrative EUR (Hedged): Accumulation	€	10,048	€	7,522	€	9,518
Shares issued and outstanding	- C	632		503	· ·	523
NAV per share	€	15.91		14.97	€	18.21
Income	€	9,002	€	7,846	€	9,315
Shares issued and outstanding		914		822		782
NAV per share	€	9.85	€	9.54	€	11.91
Administrative GBP (Hedged):						
Income	£	6,900	£	4,557	£	6,985
Shares issued and outstanding		617		427		531
NAV per share	£	11.18	£	10.68	£	13.17
Administrative HKD (Unhedged):	LIND	25.002	UND	10 505	UND	12.010
Income Shares issued and outstanding	HKD	35,963 4,033	цкр	10,505 1,244	пки	12,810 1,244
NAV per share	HKD		HKD		HKD	10.30
Administrative SEK (Hedged):	TIKU	0.52	TIND	0.77	יוועט	10.50
Accumulation	SEK	61,831	SEK	901,901	SEK	936,226
Shares issued and outstanding		5,733		88,869		76,221
NAV per share	SEK	10.78		10.15	SEK	12.28
Administrative SGD (Hedged):						
Income	SGD	19,497	SGD	2,918	SGD	5,459
Shares issued and outstanding NAV per share	SGD	2,276	SGD	354 8.24		542 10.08

		As at		As at		As at
		ec-2023 lobal Inv		ec-2022 nent Gra		
	٠			continue		cicuit
BM Retail:		40				<b>N</b> 1/A
Decumulation Shares issued and outstanding	\$	10		N/A N/A		N/A N/A
NAV per share	\$	9.95		N/A		N/A
E Class:	4	3.33				1,77
Accumulation	\$	726,293	\$	605,749	\$	799,659
Shares issued and outstanding		40,860		36,905		40,796
NAV per share	\$	17.78		16.41		19.60
Income	\$	249,811	\$	216,440	\$	341,550
Shares issued and outstanding	¢	20,324	¢	18,589	ŕ	24,037
NAV per share	\$	12.29	\$	11.64	\$	14.21
E Class CHF (Hedged): Accumulation	CHE	48,855	CHF	52 629	CHE	78 253
Shares issued and outstanding	CIII	4.786	CIII	5,342	CIII	6,476
NAV per share	CHF	,	CHF		CHF	
E Class EUR (Currency Exposure):						
Income	€	1,375	€	1,340	€	3,077
Shares issued and outstanding		148		148		288
NAV per share	€	9.26	€	9.03	€	10.67
E Class EUR (Hedged): Accumulation	€	350,203	€	451,796	€	630,730
Shares issued and outstanding	-	22,889		31,264		35,735
NAV per share	€	15.30	€	14.45	€	17.65
Income	€	191,362	€	197,011	€	271,438
Shares issued and outstanding		22,805		24,230		26,741
NAV per share	€	8.39	€	8.13	€	10.15
E Class GBP (Hedged):		20.05.4		20.070	_	24 225
Income	£	20,954	£	20,979	£	31,335
Shares issued and outstanding NAV per share	£	1,795 11.68	f	1,881	f	2,279
E Class SGD (Hedged):		11.00		11.13	L	13.73
Income	SGD	48,801	SGD	30,453	SGD	37,343
Shares issued and outstanding		5,352		3,472		3,481
NAV per share	SGD	9.12	SGD	8.77	SGD	10.73
H Institutional:	¢	405 244	¢	202 176	ŕ	100 210
Accumulation  Shares issued and outstanding	\$	485,344	\$	282,176	\$	168,210
Shares issued and outstanding  NAV per share	\$	22,978	\$	14,572 19.36	\$	7,327 22.96
Income	\$	18,189		17,320		14,287
Shares issued and outstanding	Ψ	1,990	Y	2,000	Ÿ	1,351
NAV per share	\$	9.14	\$	8.66	\$	10.57
H Institutional (Currency Exposure):						
Accumulation	\$	85,535	\$	184,082	\$	10
Shares issued and outstanding		9,678		22,850		1
NAV per share	\$	8.84	\$	8.06	\$	9.85
M Retail: Decumulation	\$	10		N/A		N/A
Shares issued and outstanding	Ą	10		N/A		N/A
NAV per share	\$	9.96		N/A		N/A
Income	\$	28,765	\$	25,037	\$	49,229
Shares issued and outstanding		3,092		2,840		4,577
NAV per share	\$	9.30	\$	8.82	\$	10.76
Income II	\$	89,186	\$	86,672	\$	120,251
Shares issued and outstanding		10,736		10,861		12,179
NAV per share	\$	8.31	\$	7.98	\$	9.87
M Retail HKD (Unhedged): Income	HKD	9,098	HKD	8,376	HKL	9,145
Shares issued and outstanding		1,019		990		887
NAV per share	HKD		HKD	8.46	HKD	10.31

		As at Dec-2023	31-	As at Dec-2022		As at Dec-2021
		Global Ir	ivest	ment Gra	de Cr	
R Class:		F	und	(continue	1)	
Accumulation	\$	11,284	\$	16,316	\$	28,433
Shares issued and outstanding		876		1,381		2,028
NAV per share	\$	12.88	\$	11.81	\$	14.02
Income	\$	4,627	\$	4,870	\$	6,925
Shares issued and outstanding		502		558		650
NAV per share	\$	9.22	\$	8.73	\$	10.66
R Class EUR (Hedged): Income	€	2 174	c	2 750	C	6.026
Shares issued and outstanding	E	2,174 278	ŧ	2,758 364	E	6,026 636
NAV per share	€	7.83	€	7.59	€	9.47
R Class GBP (Hedged):						
Income	£	6,122	£	8,117	£	11,449
Shares issued and outstanding		718		998		1,141
NAV per share	£	8.52	£	8.14	£	10.04
T Class:						
Accumulation	\$	26,285	\$	28,595	\$	42,303
Shares issued and outstanding	ć	2,375	¢	2,786	ŕ	3,438
NAV per share	\$	11.07	<b>&gt;</b>	10.26	\$	12.30
T Class EUR (Hedged): Accumulation	€	4,398	€	3,508	€	4,875
Shares issued and outstanding	E	4,396	C	3,308	C	4,873
NAV per share	€	9.41	€	8.92	€	10.94
W Class:						
Accumulation	\$	43,413	\$	32,822	\$	66,615
Shares issued and outstanding		4,609		3,811		6,543
NAV per share	\$	9.42	\$	8.61	\$	10.18
Income	\$	20,522	\$	11,533	\$	20,732
Shares issued and outstanding		2,421		1,437		2,116
NAV per share	\$	8.48	\$	8.03	\$	9.80
W Class CHF (Hedged):	CUE	20.440	CUE	20.144	CLIE	22.064
Accumulation	CHF	20,410	CHF		CHF	32,864
Shares issued and outstanding NAV per share	CHF	2,362 8.64	CHE	2,440 8.26	CHE	3,278 10.03
<u>'</u>	CIII	0.04	CIII	0.20	CIII	10.03
W Class EUR (Hedged): Accumulation	€	15,763	€	14,812	€	150,079
Shares issued and outstanding		1,773		1,781		14,925
NAV per share	€	8.89	€	8.31	€	10.06
Income	€	5,515	€	2,194	€	3,545
Shares issued and outstanding		690		283		367
NAV per share	€	7.99	€	7.74	€	9.67
W Class GBP (Hedged):						
Accumulation	£	3,652	£	3,270	£	515
Shares issued and outstanding	-	396		385	_	51
NAV per share	£	9.22		8.50		10.15
Income	£	13,232		6,970	£	16,284
Shares issued and outstanding	<u> </u>	1,596		881	_	1,668
NAV per share	£	8.29	Ĺ	7.92	Ĺ	9.76
W Class SGD (Hedged): Income	SGD	14,814	SGD	4,506	SGD	810
Shares issued and outstanding	300	1,780		563	200	83
NAV per share	SGD	8.32			SGD	9.79
1						
		Global Ir		ment Gra	de Cr	edit
				G Fund		
Net Assets	\$ 2	2,170,207	\$	1,369,890	\$	1,189,563
Institutional:	¢	64 247	¢	61 622	¢	20.212
Accumulation Shares issued and outstanding	\$	64,347 5,695		61,632 5,924	Þ	39,212 3,211
NAV per share	\$	11.30		10.40	\$	12.21
May her strate						
Incomo	¢	171717				
Income Shares issued and outstanding	\$	121,717 13,032	\$	10,347 1,167	Þ	19,429 1,825

	31	As at As at 31-Dec-2023 31-Dec-2023			31.	As at -Dec-2021
		Global Inv	estm	ent Grade	Cred	
The state of the s		F	und	(continued	)	
Institutional CHF (Hedged): Accumulation Shares issued	CHF	190,076	CHF	190,278	CHF	185,627
and outstanding		19,472		20,258		16,381
NAV per share	CHF			9.39		11.33
Income Shares issued	CHF	3,016	CHF	2,020	CHF	3,002
and outstanding		374		253		304
NAV per share	CHF	8.07	CHF	8.00	CHF	9.88
Institutional EUR (Hedged): Accumulation	€	538,219	€	220,186	€	229,148
Shares issued and outstanding		53,109		23,072		19,996
NAV per share	€	10.13	€	9.54	€	11.46
Income	€	243,292	€	320,757	€	42,749
Shares issued				20.700		
and outstanding  NAV per share	€	29,217	£	39,702 8.08	£	4,306 9.93
Institutional GBP (Hedged):	6	0.33	C	0.00	C	9.93
Accumulation Shares issued	£	31,445	£	72,284	£	83,370
and outstanding		2,940		7,283		7,085
NAV per share	£	10.70		9.92		11.77
Income Shares issued	£	270,851	£	87,512	£	155,708
and outstanding		29,628		9,955		14,592
NAV per share	£	9.14	£	8.79	£	10.67
Institutional SEK (Hedged): Accumulation	SEK	32,957	SEK	11,028		N/A
Shares issued and outstanding		299		106		N/A
NAV per share	SEK	110.07	SEK	103.64		N/A
Investor:						
Accumulation	\$	130	\$	217	\$	141
Shares issued and outstanding		14		25		14
NAV per share	\$	9.27	\$	8.56	\$	10.09
Investor EUR (Hedged): Accumulation	€	10		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	€	10.50		N/A		N/A
Income	€	10		N/A		N/A
Shares issued and outstanding	C	10.22		N/A		N/A
NAV per share Administrative SEK (Hedged):	€	10.23		N/A		N/A
Accumulation Shares issued	SEK	4,672,844	SEK	3,047,191	SEK	2,293,688
and outstanding		50,829		35,030		21,953
NAV per share	SEK	91.93	SEK	86.99	SEK	104.48
E Class: Accumulation Shares issued	\$	10,138	\$	1,735	\$	3,820
and outstanding		1,086		200		372
NAV per share	\$	9.34	\$	8.68	\$	10.28
Income	\$	3,728	\$	446	\$	834
Shares issued and outstanding		419		53		82
NAV per share	\$	8.90	\$	8.45	\$	10.15
E Class CHF (Hedged): Accumulation	CHF	402	CHF		CHF	194
Shares issued and outstanding		48		60		19
NAV per share	CHF		CHF	8.22	CHF	10.01

		As at Dec-2023		As at Dec-2022	As at 31-Dec-2021	
	31-1			nent Gra		
				l (continu		
Income	CHF		CHF		CHF	30
Shares issued and outstanding	CHF	8.07	CHE	8.00	CHE	9.87
NAV per share E Class EUR (Hedged):	СПГ	6.07	СПГ	6.00	СПГ	9.07
Accumulation	€	16,648	€	3,370	€	7,130
Shares issued and outstanding		1,906		406		709
NAV per share	€	8.73	€	8.29	€	10.05
Income	€	638	€	581	€	869
Shares issued and outstanding	_	77		72		88
NAV per share	€	8.32	€	8.07	€	9.92
E Class GBP (Hedged): Accumulation	£	690	f	420	f	503
Shares issued and outstanding	L	76	_	50	_	50
NAV per share	£	9.06	£	8.49	£	10.16
Income		N/A		N/A	£	104
Shares issued and outstanding		N/A		N/A		10
NAV per share		N/A		N/A	£	10.02
Z Class:						
Accumulation	\$	4,612	\$	19,339	\$	22,582
Shares issued and outstanding	¢	434	ć	1,986 9.74	¢	1,986
NAV per share	\$	10.63	<b>)</b>	9.74	<b>)</b>	11.37
	Glo	bal Low	Durat	ion Real	Retu	n Fund
Net Assets		1,177,052		,364,375		,199,076
Institutional:						
Accumulation	\$	59,349	\$	136,292	\$	150,363
Shares issued and outstanding	¢	4,779	ć	11,554	¢	12,580
NAV per share	\$	12.42	<b>)</b>	11.80	<b>&gt;</b>	11.95
Institutional CHF (Hedged): Accumulation	CHF	37,402	CHF	22,752	CHF	32,711
Shares issued and outstanding	CIII	3,747	CIII	2,303	CIII	3,190
NAV per share	CHF	9.98	CHF	9.88	CHF	10.25
Institutional EUR (Hedged):						
Accumulation	€	267,868	€	498,384	€	518,804
Shares issued and outstanding	C	25,334	C	48,614	C	48,941
NAV per share	€	10.57		10.25		10.60
Income Shares issued and outstanding	€	24,318 2,748	€	34,131 3,856	€	45,289 4,630
NAV per share	€	8.85	€	8.85	€	9.78
Institutional GBP (Hedged):	- C	0.03	- C	0.03	u	3.70
Accumulation	£	34,278	£	55,816	£	63,979
Shares issued and outstanding		3,010		5,128		5,771
NAV per share	£	11.39	£	10.88	£	11.09
Income	£	67,020	£	62,640	£	57,902
Shares issued and outstanding	-	7,240		6,761		5,720
NAV per share	£	9.26	£	9.26	£	10.12
Institutional SGD (Hedged): Accumulation	SGD	609,791	SCD	351 212		NI/A
Shares issued and outstanding	טטט	58,427	עטכ	351,313 34,943		N/A N/A
NAV per share	SGD	10.44	SGD	10.05		N/A
Investor:						
Accumulation	\$	4,357	\$	6,751	\$	5,146
Shares issued and outstanding		364		591		443
NAV per share	\$	11.98	\$	11.42	\$	11.61
E Class:	¢	24.274	¢	24.024	¢	26 574
	\$	24,371	<b>&gt;</b>	34,924	<b>&gt;</b>	26,574
Accumulation  Shares issued and outstanding		2 1 4 5		2 200		
Shares issued and outstanding		2,145	\$	3,206	¢	2,386
Shares issued and outstanding NAV per share	\$	2,145 11.36	\$	3,206 10.89	\$	11.14
Shares issued and outstanding		11.36		10.89		11.14
Shares issued and outstanding NAV per share E Class EUR (Hedged):	\$					

	26	As at	As at 3 31-Dec-2022			As at 31-Dec-2021		
	31	Dec-2023		-Dec-2022 eal Return		Dec-2021		
Net Assets	\$	2,381,093		2,571,862		3,703,379		
Institutional:	Ψ	_,501,055	¥	2,371,002	¥	5,, 05,515		
Accumulation Shares issued	\$	286,542	\$	272,591	\$	380,827		
and outstanding		12,657		12,628		14,784		
NAV per share	\$	22.64	\$	21.59		25.76		
Income	\$	5,867	\$	12,328	\$	22,531		
Shares issued and outstanding		373		796	_	1,136		
NAV per share	\$	15.71	\$	15.49	\$	19.84		
Institutional (Currency Exposure): Accumulation	\$	49,161	¢	47,075	¢	68,405		
Shares issued	Ą	43,101	Ą	47,073	Ψ	00,403		
and outstanding		4,759		4,828		5,543		
NAV per share	\$	10.33	\$	9.75	\$	12.34		
Institutional CHF (Hedged): Accumulation	CHF	52,476	CHF	56,131	CHF	63,005		
Shares issued		2 072		4,267		2 007		
and outstanding  NAV per share	CHF	3,973 13.21	CHE	13.15	CHF	3,907 16.12		
Income	CHF	27,158		33,615		38,988		
Shares issued	CIII	27,130	CIII	33,013	CIII	30,300		
and outstanding		3,248		3,898		3,438		
NAV per share	CHF	8.36	CHF	8.62	CHF	11.34		
Institutional EUR (Hedged): Accumulation	€	664,628	€	824,251	€	1,075,404		
Shares issued		25 022		45 572		40.001		
and outstanding NAV per share	€	35,832 18.55	€	45,572 18.09	€	48,681		
Income	€	84,433		98,750		140,728		
Shares issued and outstanding	u	6,690	<u> </u>	7,750	C .	8,415		
NAV per share	€	12.62	€	12.74	€	16.72		
Institutional GBP (Hedged): Accumulation	£	34,169	£	38,820	£	45,209		
Shares issued								
and outstanding	-	2,789		3,298		3,177		
NAV per share	£	12.25		11.77		14.23		
Income Shares issued	£	185,264	£	205,454	£	276,097		
and outstanding		23,332		25,531		26,297		
NAV per share	£	7.94	£	8.05	£	10.50		
Institutional SGD (Hedged): Accumulation	SGD	243,298	SGD	236,796	SGD	307,106		
Shares issued		14,905		14,984		16,250		
and outstanding  NAV per share	SGD	16.32	SGD		SGD	18.90		
Investor: Accumulation	\$	33,204		63,935		92,993		
Shares issued	Ψ		Ψ		Ψ			
and outstanding  NAV per share	\$	1,575 21.08	\$	3,170 20.17	\$	3,850 24.16		
	_							
Income Shares issued	\$	12,287	Þ	9,038	<b>)</b>	31,044		
and outstanding		898		669		1,795		
NAV per share	\$	13.68	\$	13.51	\$	17.30		
Investor CHF (Hedged): Income	CHF	1,598	CHF	2,516	CHF	5,139		
Shares issued and outstanding		152		232		360		
NAV per share	CHF	10.53	CHF		CHF	14.28		

	31.	As at Dec-2023	31.	As at Dec-2022	31-	As at Dec-2021
	31			turn Fund (		
Investor EUR (Hedged):				Ì		
Accumulation Shares issued	€	20,092	€	22,838	€	36,406
and outstanding		1,160		1,347		1,752
NAV per share	€	17.32	€	16.95	€	20.77
Administrative: Accumulation	\$	36,683	\$	43,396	\$	71,230
Shares issued						
and outstanding		1,782	_	2,200	_	3,010
NAV per share	\$	20.59	\$	19.73	\$	23.66
E Class: Accumulation	\$	124,585	\$	153,574	\$	231,761
Shares issued and outstanding		6,472		8,292		10,391
NAV per share	\$	19.25	\$	18.52	\$	22.30
Income	\$	28,387	\$	38,490	\$	53,098
Shares issued and outstanding		2,155		2,958		3,187
NAV per share	\$	13.17	\$	13.01	\$	16.66
E Class EUR (Hedged): Accumulation	€	216,460	€	234,441	€	321,175
Shares issued						
and outstanding		13,708		15,090		16,773
NAV per share	€	15.79	€	15.54	€	19.15
E Class GBP (Hedged): Income		N/A		N/A	£	4,354
Shares issued and outstanding		N/A		N/A		282
NAV per share		N/A		N/A	£	15.45
H Institutional: Accumulation	\$	145,477	\$	90,138		150,924
Shares issued and outstanding		6,639		4,307		6,032
NAV per share	\$	21.91	\$	20.93	\$	25.02
R Class: Accumulation	\$	903	\$	1,569	\$	7,292
Shares issued				,		,
and outstanding		73		132		514
NAV per share	\$	12.40	\$	11.85	\$	14.18
R Class GBP (Hedged): Accumulation	£	6,705	£	8,283	£	12,683
Shares issued and outstanding		583		747		944
NAV per share	£	11.51	£	11.09	£	13.44
Not Assets	ď	70 542 117		ome Fund	ė -	72 570 726
Net Assets Institutional:		70,543,117		57,980,327		73,579,726
Accumulation Shares issued	\$	10,887,096	\$	9,197,801	<b>&gt;</b>	10,989,198
and outstanding	¢	634,431	¢	582,256	¢	643,353
NAV per share	\$	17.16		15.80		17.08
Income Shares issued	\$	5,004,823	<b>)</b>	4,597,148	<b>)</b>	5,308,194
and outstanding		464,458		435,389		442,049
NAV per share	\$	10.78	\$	10.56	\$	12.01
Institutional AUD (Hedged): Accumulation	AUD	100,109	AUD	80,591	AUD	96,588
Shares issued and outstanding		8,864		7,611	, .50	8,329
NAV per share	AUD	11.29	AUD	10.59	AUD	11.60
Income		N/A			AUD	14
Shares issued		14// (		14// (	00	. 1
		N/A		N/A		1
and outstanding						

	As at 31-Dec-2023 31-			As at	24	As at
	31-			Dec-2022 nd (conti		Dec-2021
Income	AUD		iic i u	N/A	lucu	N/A
Shares issued	7100	210		14// (		1477
and outstanding		24		N/A		N/A
NAV per share	AUD	10.23		N/A		N/A
Institutional BRL (Hedged): Accumulation	\$	353,963	\$	274,136	\$	561,362
Shares issued and outstanding		20,644		20,003		43,619
NAV per share	\$	17.15	\$	13.70	\$	12.87
Institutional CAD (Hedged): Accumulation	CAD	95,099	CAD	83,552	CAD	98,436
Shares issued and outstanding		7,208		6,821		7,406
NAV per share	CAD		CAD	12.25	CAD	
Income	CAD	122,367	CAD	117,940	CAD	138,770
Shares issued		,		,		
and outstanding		13,288		12,956		13,346
NAV per share	CAD	9.21	CAD	9.10	CAD	10.40
Institutional CHF (Hedged): Accumulation	CHF	324,097	CHF	293,823	CHF	326,885
Shares issued and outstanding		28,117		26,495		26,540
NAV per share	CHF	11.53	CHF	11.09	CHF	12.32
Income	CHF	157,673	CHF	135,996	CHF	178,124
Shares issued and outstanding		20,540		17,253		19,281
NAV per share	CHF	7.68	CHF	7.88	CHF	9.24
Institutional EUR (Hedged): Accumulation	€	5,358,424	€ 4	1,856,302	€	6,397,698
Shares issued		270.000		256.005		424.042
and outstanding  NAV per share	€	370,909 14.45	€	356,885 13.61	€	424,812 15.06
Income	€	798,611		858,841	-	1,216,992
Shares issued	C	790,011	£	030,041	C	1,210,332
and outstanding		90,229		96,621		117,285
NAV per share	€	8.85	€	8.89	€	10.38
Income II	€	23,567	€	13,739	€	21,567
Shares issued and outstanding		2,620		1,555		2,138
NAV per share	€	8.99	€	8.84	€	10.09
Institutional GBP (Hedged):						
Accumulation	£	249,561	£	179,687	£	223,422
Shares issued and outstanding		22,404		17,378		19,797
NAV per share	£	11.14	£	10.34	£	11.29
Income	£	583,372	£	437,940	£	465,680
Shares issued				,		,
and outstanding		63,749		48,401		44,776
NAV per share	£	9.15	£	9.05	£	10.40
Institutional HKD (Unhedged): Income	HKD	300,633	HKD	448,226	HKD	798,164
Shares issued and outstanding		30,526		46,468		72 832
NAV per share	HKD		HKD		HKD	72,832 10.96
Institutional JPY (Hedged): Accumulation	TIKD	N/A	TIKD	N/A		255,548
Shares issued		IVA		IVA	T	233,340
and outstanding		N/A		N/A		229
NAV per share		N/A		N/A	¥	1,118.00
Accumulation	¥	2,154,442		N/A		N/A
Shares issued and outstanding		2,097		N/A		N/A
NAV per share	¥	1,027.00		N/A N/A		N/A
14/14 per siluit	т	1,027.00		IN/A		IW/A

	31-	As at Dec-2023	31-	As at Dec-2022	31-	As at Dec-2021
				ınd (contin		
Institutional NOK (Hedged): Accumulation	NOK	2,372,450				2,187,743
Shares issued and outstanding		20,619		19,915		18,488
NAV per share	NOK	115.06	NOK	108.13	NOK	118.34
Institutional RMB (Hedged): Accumulation		N/A		N/A	CNH	66
Shares issued and outstanding		N/A		N/A		1
NAV per share		N/A		N/A	CNH	101.42
Income	RMB	75		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	RMB	101.93		N/A		N/A
Institutional SGD (Hedged): Accumulation	SGD	99,211	SGD	57,007	SGD	46,472
Shares issued						
and outstanding		9,134		5,614		4,222
NAV per share	SGD	10.86		10.15		11.01
Income	SGD	411,788	SGD	233,054	SGD	277,493
Shares issued		42 442		24 522		25 607
and outstanding  NAV per share	SGD	43,143	CCD	24,522	CCD	25,607
	300	9.54	שטנ	9.50	SGD	10.84
Investor: Accumulation Shares issued	\$	2,002,496	\$	1,938,128	\$	2,841,494
and outstanding		144,086		150,961		203,964
NAV per share	\$	13.90	\$	12.84	\$	13.93
Income	\$	1,450,049	\$	1,424,611	\$	1,709,869
Shares issued	4	1, 150,015	4	1, 12 1,011	Ψ	1,705,005
and outstanding		153,164		152,992		160,791
NAV per share	\$	9.47	\$	9.31	\$	10.63
Investor AUD (Hedged): Income	AUD	84,018	AUD	64,155	AUD	73,714
Shares issued and outstanding		9,724		7,404		7,348
NAV per share	AUD	8.64	AUD	8.66	AUD	10.03
Investor EUR (Hedged): Accumulation	€	226,229	€	212,831	€	508,040
Shares issued						
and outstanding	_	19,795	_	19,702	_	42,352
NAV per share	€	11.43	€	10.80	€	12.00
Income Shares issued	€	86,099	€	75,705	€	105,743
and outstanding		11,198		9,766		11,634
NAV per share	€	7.69	€	7.75	€	9.09
Income A Shares issued	€	24,484	€	29,277	€	37,920
and outstanding	C	3,069	C	3,673	C	4,052
NAV per share	€	7.98	€	7.97	€	9.36
Investor GBP (Hedged): Income	£	18,236	£	16,799	£	9,219
Shares issued and outstanding		2,117		1,965		935
NAV per share	£	8.62	f	8.55	f	9.86
•		0.02		0.55		3.00
Investor HKD (Unhedged): Income Shares issued	HKD	84		N/A		N/A
and outstanding		8		N/A		N/A
NAV per share	HKD	10.61		N/A		N/A
Investor JPY (Hedged): Accumulation	¥	1,376		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	¥	1,021.00		N/A		N/A
NAV per share	¥	1,021.00		N/A		N/A

Investor RMB (Hedged):		24	As at	24	As at	24	As at
Investor RMB (Hedged):   Accumulation   Share's Issued and outstanding   Share's Issued   Share		31-					Dec-2021
Accumulation and outstanding and outsta	Investor RMB (Hedged):		IIIco		ina (contin	ucuj	
MAV per share	Accumulation	CNH	105,901	CNH	66,886	CNH	124,077
Investor SGD (Hedged):			871		579		994
Accumulation         SGD         17,361         SGD         6,150         6,1979           Shares issued and outstanding and out		CNH		CNH		CNH	
Shares issued and outstanding NAV per share         SGD         1,656         625         185           NAV per share         SGD         10.48         SGD         0.7,208         500         10.70							
MAV per share		SGD	17,361	SGD	6,150	SGD	1,979
Income			1,656		625		185
Shares issued and outstanding NAV per share         7,811	NAV per share	SGD	10.48	SGD	9.84	SGD	10.70
and outstanding NAV per share         7,811         5,340         6,605           Administrative: Accumulation         \$ 912,884         \$ 74,526         \$ 912,059           Shares issued and outstanding NAV per share         \$ 12.29         \$ 111,37         \$ 12.36           Income         \$ 3,565,795         \$ 2,930,269         \$ 3,699,459           Shares issued and outstanding NAV per share         \$ 10.10         \$ 9,95         \$ 11.38           Administrative AUD (Hedged): Income         AUD 406,120         AUD 286,887         AUD 316,049           Shares issued and outstanding AUD per share         AUD 406,120         AUD 286,887         AUD 316,049           Shares issued and outstanding AUD per share         AUD 8.85         AUD 8.89         AUD 316,049           Administrative EUR (Hedged): Accumulation         € 85,658         € 96,175         € 193,792           Administrative EUR (Hedged): Accumulation         € 85,658         € 96,175         € 193,792           NAV per share         € 11.34         € 10.73         € 1193,792           Administrative EUR (Hedged): Accumulation         € 87,755         8,961         16,228           NAV per share         € 7,79         € 7,876         € 308,049           Administrative EUR (Hedged): Income         £ 142,362         £ 112,506	Income	SGD	69,437	SGD	47,450	SGD	67,208
NAV per share         SGD         8.89         SGD         8.89         SGD         10.18           Administrative: Accumulation         \$ 912,884         \$ 744,526         \$ 912,059           Shares issued and outstanding         74,250         65,457         73,786           NAV per share         \$ 12.29         \$ 11.37         \$ 12.36           Income         \$ 3,565,795         \$ 2,930,269         \$ 3,699,459           Shares issued and outstanding AUV per share         \$ 10.10         \$ 99.95         \$ 11.38           Administrative AUD (Hedged): Income         AUD 406,120         AUD 286,887         AUD 316,049           Shares issued and outstanding AVA per share         AUD 8.85         AUD 8.89         AUD 10.30           Administrative EUR (Hedged): Accumulation         \$ 85,658         \$ 96,175         \$ 193,792           Administrative EUR (Hedged): Accumulation         \$ 8,961         \$ 16,228           NAV per share         \$ 11.34         \$ 10.73         \$ 119,40           Income         \$ 305,892         \$ 266,419         \$ 308,049           Shares issued and outstanding Alary bershare         \$ 7.79         \$ 7.87         \$ 9.23           Administrative GBP (Hedged): Income         \$ 142,362         \$ 112,506         \$ 140,149			7 811		5 3/10		6 605
Accumulation         \$ 912,884         \$ 744,526         \$ 912,059           Shares issued and outstanding         74,250         65,457         73,786           NAV per share         \$ 12.29         \$ 11.37         \$ 12.36           Income         \$ 3,565,795         \$ 2,930,269         \$ 325,103           Shares issued and outstanding         353,150         294,606         325,103           Administrative AUD (Hedged): Income         AUD 406,120         AUD 286,887         AUD 316,049           Shares issued and outstanding ALD with pershare         AUD 8.85         AUD 8.89         AUD 10.30           Administrative EUR (Hedged): Accumulation         85,658         € 96,175         € 193,792           Shares issued and outstanding AlD with pershare         € 11.34         € 10.73         € 193,792           Shares issued and outstanding AlD with pershare         € 305,892         € 266,419         € 308,049           Shares issued and outstanding AlD with pershare         € 7.79         € 7.87         € 9.23           Administrative GBP (Hedged): Income         £ 142,362         £ 112,506         £ 140,149           Shares issued and outstanding AlD with pershare         £ 8.32         £ 8.27         £ 9.56           Administrative GBP (Hedged): Income         HKD 4,564,281         HKD 3,22		SGD		SGD		SGD	
Shares issued and outstanding NAV per share         74,250         65,457         73,786           NAV per share         \$ 12.29         \$ 1,137         \$ 12.36           Income         \$ 3,565,795         \$ 2,930,269         \$ 3,699,459           Shares issued and outstanding AUD (Hedged): Income         \$ 10.10         \$ 99,95         \$ 11.38           Administrative AUD (Hedged): Income         AUD 406,120         AUD 286,887         AUD 316,049           Shares issued and outstanding NAV per share         AUD 8.85         AUD 32,273         30,677           Administrative EUR (Hedged): Accumulation         \$ 85,658         \$ 96,175         193,792           Shares issued and outstanding NAV per share         \$ 11.34         \$ 10.73         \$ 16,228           NAV per share         \$ 11.34         \$ 10.73         \$ 193,792           Shares issued and outstanding NAV per share         \$ 13,8592         \$ 10.73         \$ 193,792           Administrative GBP (Hedged): Income         \$ 305,892         \$ 266,419         \$ 193,792           Administrative GBP (Hedged): Income         \$ 12,362         \$ 112,506         \$ 140,149           Shares issued and outstanding NAV per share         \$ 142,362         \$ 112,506         \$ 140,149           Shares issued and outstanding NAV per share         \$ 182,507 <td>Administrative:</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	Administrative:						
and outstanding         74,250         65,457         73,786           NAV per share         \$ 12.29         \$ 11.37         \$ 12.36           Income         \$ 3,565,795         \$ 2,930,269         \$ 3,699,459           Shares issued and outstanding         353,150         294,606         325,103           NAV per share         \$ 10.10         \$ 9.95         \$ 11.38           Administrative AUD (Hedged): Income         AUD 406,120         AUD 286,887         AUD 316,049           Shares issued and outstanding         45,885         32,273         30,677           NAV per share         AUD 8.85         AUD 8.89         AUD 10.30           Administrative EUR (Hedged): Accumulation         \$ 85,658         \$ 96,175         \$ 193,792           Shares issued and outstanding         7,555         8,961         16,228           NAV per share         \$ 11.34         \$ 10.73         \$ 11.94           Income         \$ 305,892         \$ 266,419         \$ 308,049           Shares issued and outstanding         39,257         33,865         333,362           NAV per share         \$ 142,362         \$ 112,506         \$ 140,149           Shares issued and outstanding         17,119         13,611         14,660           NA		\$	912,884	\$	744,526	\$	912,059
NAV per share			74.250		65.457		73.786
Shares issued and outstanding NAV per share         353,150         294,606         325,103           Administrative AUD (Hedged): Income         AUD 406,120         AUD 286,887         AUD 316,049           Shares issued and outstanding NAV per share         AUD 45,885         32,273         30,677           Administrative EUR (Hedged): Accumulation         € 85,658         € 96,175         € 193,792           Shares issued and outstanding And outstanding and o		\$		\$		\$	
and outstanding         353,150         294,606         325,103           NAV per share         \$ 10.10         \$ 9.95         \$ 11.38           Administrative AUD (Hedged): Income         AUD 406,120         AUD 286,887         AUD 316,049           Shares issued and outstanding         45,885         32,273         30,677           NAV per share         AUD 8.85         AUD 8.89         AUD 10.30           Administrative EUR (Hedged): Accumulation         € 85,658         € 96,175         € 193,792           Shares issued and outstanding and outstanding Albert share issued and outstanding and outstanding ANV per share         € 305,892         € 266,419         € 308,049           Shares issued and outstanding Albert share issued and outstanding Albert share issued and outstanding Albert share issued and outstanding Albert share issued and outstanding Albert share issued and outstanding Albert share issued and outstanding Albert share issued Albert share	Income	\$	3,565,795	\$	2,930,269	\$	3,699,459
NAV per share         \$ 10.10         9.9.5         11.38           Administrative AUD (Hedged): Income         AUD 406,120         AUD 286,887         AUD 316,049           Shares issued and outstanding         45,885         32,273         30,677           NAV per share         AUD 8.85         AUD 8.89         AUD 10.30           Administrative EUR (Hedged): Accumulation         € 85,658         € 96,175         € 193,792           Shares issued and outstanding and outstanding         7,555         8,961         16,228           NAV per share         € 305,892         € 266,419         € 308,049           Shares issued and outstanding         39,257         33,865         333,362           NAV per share         € 7.79         € 7.87         € 9.23           Administrative GBP (Hedged): Income         £ 142,362         £ 112,506         £ 140,149           Shares issued and outstanding         17,119         13,611         14,660           NAV per share         HKD 4,564,281         HKD 3,221,408         HKD 4,681,912           Administrative HKD (Unhedged): Income         HKD 8.97         HKD 3,221,408         HKD 10.10           Administrative JPY (Hedged): Accumulation         N/A N/A N/A 10.00         10.10           Administrative JPY (Hedged): Income			252.450		204.000		225 102
Administrative AUD (Hedged): Income         AUD 406,120 AUD 286,887 AUD 316,049           Shares issued and outstanding NAV per share         45,885 32,273 30,677           NAV per share         AUD 8.85 AUD 8.89 AUD 10.30           Administrative EUR (Hedged): Accumulation         € 85,658 € 96,175 € 193,792           Shares issued and outstanding ANV per share         € 111.34 € 10.73 € 111.94           Income         € 305,892 € 266,419 € 308,049           Shares issued and outstanding ANV per share         € 7.79 € 7.87 € 9.23           Administrative GBP (Hedged): Income Shares issued and outstanding ANV per share         € 142,362 € 112,506 € 140,149           Shares issued and outstanding NAV per share         € 8.32 € 8.27 € 9.56           Administrative HKD (Unhedged): Income HKD (Unhedged): Income Shares issued and outstanding ACcumulation         HKD 4,564,281 HKD 3,221,408 HKD 4,681,912           Administrative JPY (Hedged): Accumulation Shares issued and outstanding ANV per share         N/A 8.87 HKD 8.84 HKD 10.10           Administrative JPY (Hedged): Income Shares issued and outstanding ANV per share         N/A 8.84 HKD 10.10           Administrative SGD (Hedged): Income Shares issued and outstanding ANV per share         SGD 1,829,067 SGD 971,804 SGD 1,080,475           Shares issued and outstanding ANV per share         SGD 1,829,067 SGD 971,804 SGD 1,080,475           Shares issued and outstanding ANV per share         SGD 1,829,067 SGD 971,804 SGD 1,080,475      <		\$		\$		\$	
AUD (Hedged): Income         AUD 406,120         AUD 286,887         AUD 316,049           Shares issued and outstanding         45,885         32,273         30,677           NAV per share         AUD 8.85         AUD 8.89         AUD 10.30           Administrative EUR (Hedged): Accumulation         € 85,658         € 96,175         € 193,792           Shares issued and outstanding         7,555         8,961         1 16,228           NAV per share         € 11.34         € 10.73         € 11,94           Income         € 305,892         € 266,419         € 308,049           Shares issued and outstanding         39,257         33,865         333,362           NAV per share         € 7,79         € 7,87         € 9.23           Administrative GBP (Hedged): Income         £ 142,362         £ 112,506         £ 140,149           Shares issued and outstanding         17,119         13,611         1 4,660           Administrative BPR (Hedged): Income         HKD 4,564,281         HKD 3,221,408         HKD 4,681,912           Shares issued and outstanding         N/A         364,591         463,488           NAV per share         HKD 8,764,281         HKD 8,834         HKD 10.10           Administrative JPY (Hedged): Income         N/A N/A 9         <	<u> </u>	Ą	10.10	ų.	3.33	y .	11.50
Shares issued and outstanding         45,885         32,273         30,677           NAV per share         AUD         8.85         AUD         8.89         AUD         10.30           Administrative EUR (Hedged): Accumulation         €         85,658         €         96,175         €         193,792           Shares issued and outstanding         7,555         8,961         16,228           NAV per share         €         305,892         €         266,419         €         308,049           Shares issued and outstanding         39,257         33,865         330,802         333,865         333,862           NAV per share         €         7,799         €         7,879         €         92,23           Administrative GBP (Hedged): Income         £         142,362         £         112,506         £         140,149           Shares issued and outstanding         17,119         13,611         14,660         14,660           Administrative HKD (Unhedged): Income         HKD         4,564,281         HKD         3,221,408         HKD         463,488           NAV per share         HKD         8,97,04         KD         8.84         HKD         1,099           Administrative JPY (Hedged): Income	AUD (Hedged):		405.400				245 242
and outstanding         45,885         32,273         30,677           NAV per share         AUD         8.85         AUD         8.89         AUD         10.30           Administrative EUR (Hedged): Accumulation         \$\circ\$ 85,658         \$\circ\$ 96,175         \$\circ\$ 193,792           Shares issued and outstanding         7,555         \$\circ\$ 8,961         16,228           NAV per share         \$\circ\$ 305,892         \$\circ\$ 266,419         \$\circ\$ 308,049           Shares issued and outstanding         39,257         \$\circ\$ 33,865         \$\circ\$ 92.33           Administrative GBP (Hedged): Income         \$\circ\$ 142,362         \$\circ\$ 112,506         \$\circ\$ 140,149           Shares issued and outstanding         17,119         \$\circ\$ 8.27         \$\circ\$ 9.23           Administrative HKD (Unhedged): Income         \$\circ\$ 8,564,281         HKD         \$\circ\$ 8.22         \$\circ\$ 146,600           Administrative HKD (Unhedged): Income         \$\circ\$ 8,564,281         HKD         \$\circ\$ 8.22         \$\circ\$ 146,600           Administrative JPY (Hedged): Accumulation         \$\circ\$ 8,564,281         HKD         \$\circ\$ 8,45,488         \$\circ\$ 17,099         \$\circ\$ 463,488           AMAV per share         \$\circ\$ 8,787,04         \$\circ\$ 971,80         \$\circ\$ 99,00         \$\circ\$ 17,099		AUD	406,120	AUD	286,887	AUD	316,049
Administrative EUR (Hedged): Accumulation         €         85,658         €         96,175         €         193,792           Shares issued and outstanding         7,555         8,961         16,228           NAV per share         €         11.34         €         10.73         €         11.94           Income         €         305,892         €         266,419         €         308,049           Shares issued and outstanding         39,257         33,865         333,362           NAV per share         €         7.79         €         7.87         €         9.23           Administrative GBP (Hedged): Income         £         142,362         £         112,506         £         140,149           Shares issued and outstanding         17,119         13,611         14,660         14,660           Administrative HKD (Unhedged): Income         HKD         4,564,281         HKD         3,221,408         HKD         4,681,912           Shares issued and outstanding         508,704         364,591         463,488         463,488           NAV per share         HKD         8.97         HKD         8.84         HKD         1,099           Shares issued and outstanding         N/A         N/A			45,885		32,273		30,677
Accumulation         €         85,658         €         96,175         €         193,792           Shares issued and outstanding         7,555         8,961         16,228           NAV per share         €         11.34         €         10.73         €         11.94           Income         €         305,892         €         266,419         €         308,049           Shares issued and outstanding         39,257         33,865         333,362           Administrative GBP (Hedged): Income         £         142,362         £         112,506         £         140,149           Shares issued and outstanding         17,119         13,611         14,660           NAV per share         £         8.32         £         8.27         £         9.56           Administrative HKD (Unhedged): Income         HKD         4,564,281         HKD         3,221,408         HKD         4,63,488           NAV per share         HKD         8.97         HKD         8.84         HKD         10.10           Administrative JPY (Hedged): Accumulation         N/A         N/A         N/A         1,099         1,099           Shares issued and outstanding         N/A         N/A         N/A         1	NAV per share	AUD	8.85	AUD	8.89	AUD	10.30
Shares issued and outstanding       7,555       8,961       16,228         NAV per share       €       11.34       €       10.73       €       11.94         Income       €       305,892       €       266,419       €       308,049         Shares issued and outstanding       39,257       33,865       33,362         NAV per share       €       7.79       €       7.87       €       9.23         Administrative GBP (Hedged): Income       £       142,362       £       112,506       £       140,149         Shares issued and outstanding       17,119       13,611       14,660         NAV per share       £       8.32       £       8.27       £       9.56         Administrative HKD (Unhedged): Income       HKD       4,564,281       HKD       3,221,408       HKD       4,681,912         Shares issued and outstanding       NAV per share       HKD       8.97       HKD       8.84       HKD       10.10         Administrative JPY (Hedged): Accumulation       N/A       N/A       N/A       1       1,099         Administrative SGD (Hedged): Income       SGD       1,829,067       SGD       971,804       SGD       1,080,475         Shares is	. 3	£	05 650	£	06 175	£	102 702
NAV per share         €         11.34         €         10.73         €         11.94           Income         €         305,892         €         266,419         €         308,049           Shares issued and outstanding         39,257         33,865         33,362           NAV per share         €         7.79         €         7.87         €         9.23           Administrative GBP (Hedged): Income         £         142,362         £         112,506         £         140,149           Shares issued and outstanding         17,119         13,611         14,660           NAV per share         £         8.32         £         8.27         £         9.56           Administrative HKD (Unhedged): Income         HKD         4,564,281         HKD         3,221,408         HKD         4,681,912           Shares issued and outstanding         BKD         8.97         HKD         8.84         HKD         10.10           Administrative JPY (Hedged): Accumulation         N/A         N/A         N/A         1         1,099           Shares issued and outstanding         N/A         N/A         N/A         1         1,099           Administrative SGD (Hedged): Income         SGD         1,8		E	03,030	E	90,175	£	195,792
Income							
Shares issued and outstanding       39,257       33,865       33,362         NAV per share       €       7.79       €       7.87       €       92.33         Administrative GBP (Hedged): Income       £       142,362       £       112,506       £       140,149         Shares issued and outstanding       17,119       13,611       14,660         NAV per share       £       8.32       £       8.27       £       9.56         Administrative HKD (Unhedged): Income       HKD       4,564,281       HKD       3,221,408       HKD       4,681,912         Shares issued and outstanding       508,704       364,591       463,488         NAV per share       HKD       8.97       HKD       8.84       HKD       10.10         Administrative JPY (Hedged): Accumulation       N/A       N/A       N/A       1       1,099         Shares issued and outstanding       N/A       N/A       N/A       1       1,099         Administrative SGD (Hedged): Income       SGD       1,829,067       SGD       971,804       SGD       1,080,475         Shares issued and outstanding       186,853       99,186       96,129         NAV per share       SGD       1,829,067       SGD	<del></del>	-					
and outstanding       39,257       33,865       33,362         NAV per share       €       7.79       €       7.87       €       9.23         Administrative GBP (Hedged): Income       f       142,362       f       112,506       f       140,149         Shares issued and outstanding       17,119       13,611       14,660         NAV per share       f       8.32       f       8.27       f       9.56         Administrative HKD (Unhedged): Income       HKD       4,564,281       HKD       3,221,408       HKD       4,681,912         Shares issued and outstanding       508,704       364,591       463,488         NAV per share       HKD       8.97       HKD       8.84       HKD       10.10         Administrative JPY (Hedged): Accumulation       N/A       N/A       N/A       1       1,099         Shares issued and outstanding       N/A       N/A       N/A       1       1,099         Administrative SGD (Hedged): Income       SGD       1,829,067       SGD       971,804       SGD       1,080,475         Shares issued and outstanding       186,853       99,186       96,129         NAV per share       SGD       1,829,067       SGD       99,1		€	305,892	€	266,419	€	308,049
Administrative GBP (Hedged): Income         £         142,362         £         112,506         £         140,149           Shares issued and outstanding NAV per share         £         17,119         13,611         14,660           Administrative HKD (Unhedged): Income         HKD         4,564,281         HKD         3,221,408         HKD         4,681,912           Shares issued and outstanding NAV per share         HKD         8.97         HKD         8.84         HKD         10.10           Administrative JPY (Hedged): Accumulation         N/A         N/A         N/A         1,099           Shares issued and outstanding ANV per share         N/A         N/A         N/A         1           NAV per share         N/A         N/A         N/A         1           Administrative SGD (Hedged): Income         SGD         1,829,067         SGD         971,804         SGD         1,080,475           Shares issued and outstanding         186,853         99,186         96,129           NAV per share         SGD         9.79         SGD         9.80         SGD         11.24           E Class: Accumulation         \$5,787,064         4,837,460         \$6,088,898           Shares issued and outstanding         \$5,787,064         4,837,460 <td></td> <td></td> <td>39,257</td> <td></td> <td>33,865</td> <td></td> <td>33,362</td>			39,257		33,865		33,362
Income         £         142,362         £         112,506         £         140,149           Shares issued and outstanding         17,119         13,611         14,660           NAV per share         £         8.32         £         8.27         £         9.56           Administrative HKD (Unhedged): Income         HKD         4,564,281         HKD         3,221,408         HKD         4,681,912           Shares issued and outstanding NAV per share         HKD         8.97         HKD         8.84         HKD         10.10           Administrative JPY (Hedged): Accumulation         N/A         N/A         N/A         1,099           Shares issued and outstanding NAV per share         N/A         N/A         N/A         1           NAV per share         SGD         1,829,067         SGD         971,804         SGD         1,080,475           Shares issued and outstanding Alva per share         SGD         186,853         99,186         96,129           NAV per share         SGD         9.789         SGD         9.889         SGD         11.24           E Class: Accumulation         \$5,787,064         \$4,837,460         \$6,088,898           Shares issued and outstanding         \$7,787,064         \$4,837,460	NAV per share	€	7.79	€	7.87	€	9.23
Shares issued and outstanding         17,119         13,611         14,660           NAV per share         £         8.32         £         8.27         £         9.56           Administrative HKD (Unhedged): Income         HKD         4,564,281         HKD         3,221,408         HKD         4,681,912           Shares issued and outstanding NAV per share         HKD         8.97         HKD         8.84         HKD         10.10           Administrative JPY (Hedged): Accumulation         N/A         N/A         N/A         1,099           Shares issued and outstanding ANV per share         N/A         N/A         N/A         1           NAV per share         SGD         1,829,067         SGD         971,804         SGD         1,080,475           Shares issued and outstanding And outstanding And outstanding And outstanding And outstanding Accumulation         186,853         99,186         96,129           NAV per share         SGD         9.789         SGD         9.889         SGD         11.24           E Class: Accumulation And outstanding And outstanding And outstanding And outstanding Accumulation         \$5,787,064         4,837,460         \$6,088,898           Shares issued And outstanding And outstanding And outstanding And outstanding Accumulation         \$7,879,064         4,837,460		C	142 262	_	112 506	_	140 140
and outstanding         17,119         13,611         14,660           NAV per share         £         8.32         £         8.27         £         9.56           Administrative HKD (Unhedged): Income         HKD         4,564,281         HKD         3,221,408         HKD         4,681,912           Shares issued and outstanding NAV per share         HKD         8.97         HKD         364,591         463,488           NAV per share         HKD         8.97         HKD         8.84         HKD         10.10           Administrative JPY (Hedged): Accumulation         N/A         N/A         N/A         1         1,099           Shares issued and outstanding         N/A         N/A         N/A         1         1         1,099 <t< td=""><td></td><td>Ĺ</td><td>142,362</td><td>Ĺ</td><td>112,506</td><td>Ĺ</td><td>140,149</td></t<>		Ĺ	142,362	Ĺ	112,506	Ĺ	140,149
Administrative HKD (Unhedged): Income         HKD         4,564,281         HKD         3,221,408         HKD         4,681,912           Shares issued and outstanding NAV per share         508,704         364,591         463,488           NAV per share         HKD         8.97         HKD         8.84         HKD         10.10           Administrative JPY (Hedged): Accumulation         N/A         N/A         Y         1,099           Shares issued and outstanding         N/A         N/A         Y         999.00           Administrative SGD (Hedged): Income         SGD         1,829,067         SGD         971,804         SGD         1,080,475           Shares issued and outstanding         186,853         99,186         96,129           NAV per share         SGD         9.79         SGD         9.80         SGD         11.24           E Class: Accumulation         \$5,787,064         \$4,837,460         \$6,088,898           Shares issued and outstanding         \$7,787,064         \$4,837,460         \$6,088,898			17,119		13,611		14,660
HKD (Unhedged): Income         HKD 4,564,281 HKD 3,221,408 HKD 4,681,912           Shares issued and outstanding NAV per share         HKD 8.97 HKD 8.84 HKD 10.10           Administrative JPY (Hedged): Accumulation         N/A N/A 1,099           Shares issued and outstanding NAV per share         N/A N/A 1 N/A	NAV per share	£	8.32	£	8.27	£	9.56
Income         HKD         4,564,281         HKD         3,221,408         HKD         4,681,912           Shares issued and outstanding         508,704         364,591         463,488           NAV per share         HKD         8.97         HKD         8.84         HKD         10.10           Administrative JPY (Hedged): Accumulation         N/A         N/A         Y         1,099           Shares issued and outstanding         N/A         N/A         Y         999.00           Administrative SGD (Hedged): Income         SGD         1,829,067         SGD         971,804         SGD         1,080,475           Shares issued and outstanding         186,853         99,186         96,129           NAV per share         SGD         9.79         SGD         9.80         SGD         11.24           E Class: Accumulation         \$5,787,064         \$4,837,460         \$6,088,898           Shares issued and outstanding         \$372,334         335,073         386,539							
and outstanding         508,704         364,591         463,488           NAV per share         HKD         8.97         HKD         8.84         HKD         10.10           Administrative JPY (Hedged): Accumulation         N/A         N/A         N/A         \$ 1,099           Shares issued and outstanding         N/A         N/A         N/A         \$ 1           NAV per share         N/A         N/A         \$ 999.00           Administrative SGD (Hedged): Income         SGD         1,829,067         SGD         971,804         SGD         1,080,475           Shares issued and outstanding         186,853         99,186         96,129           NAV per share         SGD         9.79         SGD         9.80         SGD         11.24           E Class: Accumulation         \$ 5,787,064         4,837,460         6,088,898           Shares issued and outstanding         372,334         335,073         386,539	. 3 .	HKD	4,564,281	HKD	3,221,408	HKD	4,681,912
NAV per share         HKD         8.97         HKD         8.84         HKD         10.10           Administrative JPY (Hedged): Accumulation         N/A         N/A         N/A         ¥         1,099           Shares issued and outstanding         N/A         N/A         N/A         1           NAV per share         N/A         N/A         ¥         999.00           Administrative SGD (Hedged): Income         SGD         1,829,067         SGD         971,804         SGD         1,080,475           Shares issued and outstanding         186,853         99,186         96,129           NAV per share         SGD         9.79         SGD         9.80         SGD         11.24           E Class: Accumulation         \$         5,787,064         \$         4,837,460         \$         6,088,898           Shares issued and outstanding         372,334         335,073         386,539			F00 704		264 501		462,400
Administrative JPY (Hedged):         N/A         N/A         Y         1,099           Shares issued and outstanding         N/A         N/A         N/A         1           NAV per share         N/A         N/A         Y         999.00           Administrative SGD (Hedged): Income         SGD         1,829,067         SGD         971,804         SGD         1,080,475           Shares issued and outstanding         186,853         99,186         96,129           NAV per share         SGD         9.79         SGD         9.80         SGD         11.24           E Class:             Accumulation         \$ 5,787,064         \$ 4,837,460         \$ 6,088,898           Shares issued and outstanding         372,334         335,073         386,539		HKD		HKD		HKD	
Accumulation         N/A         N/A         ¥         1,099           Shares issued and outstanding and outstanding and outstanding NAV per share         N/A         N/A         N/A         \$         1           NAV per share         N/A         N/A         ¥         999.00           Administrative SGD (Hedged): Income         SGD         1,829,067         SGD         971,804         SGD         1,080,475           Shares issued and outstanding         186,853         99,186         96,129           NAV per share         SGD         9.79         SGD         9.80         SGD         11.24           E Class: Accumulation         \$         5,787,064         \$         4,837,460         \$         6,088,898           Shares issued and outstanding         372,334         335,073         386,539		TIKE	0.57	TIKE	0.01	TITLE	10.10
and outstanding         N/A         N/A         1           NAV per share         N/A         N/A         ¥         999.00           Administrative SGD (Hedged): Income         SGD 1,829,067         SGD 971,804         SGD 1,080,475           Shares issued and outstanding         186,853         99,186         96,129           NAV per share         SGD 979         SGD 980         SGD 11.24           E Class: Accumulation         \$ 5,787,064         4,837,460         \$ 6,088,898           Shares issued and outstanding         372,334         335,073         386,539	Accumulation		N/A		N/A	¥	1,099
NAV per share         N/A         N/A         ¥         999.00           Administrative SGD (Hedged): Income         SGD 1,829,067 SGD 971,804 SGD 1,080,475         971,804 SGD 1,080,475         99,186 96,129         96,129           Shares issued and outstanding NAV per share         SGD 9.79 SGD 9.80 SGD 11.24         96,129         91.24         96,129         96,129         96,129         96,129         96,129         96,129         96,129         96,129         96,129         96,088,898         96,088,8			N/A		N/A		1
Administrative SGD (Hedged): Income         SGD 1,829,067         SGD 971,804         SGD 1,080,475           Shares issued and outstanding NAV per share         186,853         99,186         96,129           NAV per share         SGD 9.79         SGD 9.80         SGD 11.24           E Class: Accumulation Shares issued and outstanding         \$ 5,787,064         \$ 4,837,460         \$ 6,088,898           372,334         335,073         386,539						¥	
Shares issued and outstanding         186,853         99,186         96,129           NAV per share         SGD         9.79         SGD         9.80         SGD         11.24           E Class: Accumulation         \$ 5,787,064         \$ 4,837,460         \$ 6,088,898           Shares issued and outstanding         372,334         335,073         386,539							
and outstanding         186,853         99,186         96,129           NAV per share         SGD         9.79         SGD         9.80         SGD         11.24           E Class:         Accumulation         \$ 5,787,064         \$ 4,837,460         \$ 6,088,898           Shares issued and outstanding         372,334         335,073         386,539	Income	SGD	1,829,067	SGD	971,804	SGD	1,080,475
NAV per share         SGD         9.79         SGD         9.80         SGD         11.24           E Class: Accumulation         \$ 5,787,064         \$ 4,837,460         \$ 6,088,898           Shares issued and outstanding         372,334         335,073         386,539			186.853		99.186		96.129
Accumulation \$ 5,787,064 \$ 4,837,460 \$ 6,088,898  Shares issued and outstanding 372,334 335,073 386,539		SGD		SGD		SGD	
Shares issued and outstanding 372,334 335,073 386,539							
and outstanding 372,334 335,073 386,539		\$	5,787,064	\$	4,837,460	\$	6,088,898
•			372,334		335,073		386,539
NAV per share \$ 15.54 \$ 14.44 \$ 15.75	NAV per share	\$		\$		\$	

	21.	As at -Dec-2023	As at 3 31-Dec-2022		21	As at Dec-2021
	31			und (contir		2021
Income	\$	8,737,093		6,857,888		8,765,914
Shares issued						
and outstanding	¢.	911,535	ŕ	723,233	ć	804,221
NAV per share	\$	9.59	<b>)</b>	9.48		10.90
Income Q Shares issued		N/A		N/A	<b>)</b>	2,029
and outstanding		N/A		N/A		203
NAV per share		N/A		N/A	\$	10.01
E Class AUD (Hedged): Income	AUD	799,635	AUD	595,621	AUD	699,187
Shares issued		06.656		71 202		71.020
and outstanding  NAV per share	AUD	96,656 8 27	AUD	71,382	AUD	71,928
E Class CHF (Hedged):	7100	0.27	7100	0.5 1	7100	3.72
Accumulation Shares issued	CHF	68,634	CHF	80,590	CHF	101,113
and outstanding		6,257		7,568		8,472
NAV per share	CHF	10.97	CHF	10.65	CHF	11.93
Income	CHF	237,431	CHF	80,502	CHF	117,164
Shares issued		24 172		11 170		12 721
and outstanding  NAV per share	CHF	34,173 6.95	CHE	11,178	CHF	13,731
E Class EUR (Hedged):	CIII	0.93	CIII	7.20	CIII	0.55
Accumulation Shares issued	€	4,941,016	€	4,356,288	€	5,062,678
and outstanding		377,958		350,614		364,865
NAV per share	€	13.07	€	12.42	€	13.88
Income	€	3,451,544	€	3,436,223	€	4,359,865
Shares issued and outstanding		438,473		430,505		462,802
NAV per share	€	7.87	€	7.98	€	9.42
Income II	€	158,809		121,587		125,779
Shares issued	<u> </u>	. 50,005	<u> </u>	.2.,,55.	<u> </u>	123,773
and outstanding		17,751		13,705		12,308
NAV per share	€	8.95		8.87		10.22
Income II Q	€	32,842	€	38,028	€	52,706
Shares issued and outstanding		3,722		4,345		5,208
NAV per share	€	8.82	€	8.75	€	10.12
E Class GBP (Hedged):						
Income	£	232,770	£	208,926	£	236,936
Shares issued and outstanding		29,126		26,188		25,560
NAV per share	£	7.99	£	7.98	£	9.27
E Class HKD (Unhedged): Income		4,105,214	HKD			
Shares issued		454.000		205 705		450.005
and outstanding	TIND	454,999	HIND	385,795	HIND	459,225
NAV per share	HKD	9.02	HKD	8.92	HKD	10.24
E Class JPY (Hedged):  Accumulation  Shares issued	¥	11,142,148	¥	4,076,871	¥	743,601
and outstanding		11,433		4,248		692
NAV per share	¥	975.00	¥	960.00	¥	1,075.00
Income	¥	52,326,950	¥	1,381		N/A
Shares issued and outstanding		55,343		1		N/A
NAV per share	¥	946.00	¥	992.00		N/A
E Class RMB (Hedged): Income	CNH	988,205	CNH	490,076	CNH	671,398
Shares issued		0.220		4.407		F 207
and outstanding  NAV per share	CNH	9,238	CNH	4,497 108.97	CNH	5,397 124.39
INAV PEL SHALE	CIVIT	100.37	CIVIT	100.37	CIVIT	124.39

Class SGD (Hedged):   Income   Fund (continued)		31-	As at -Dec-2023	As at 31-Dec-2021			
Scale	F Class SGD (Hedned).		Inco	me F	und (contir	iued)	
MAV per share		SGD	4,758,628	SGD	2,537,340	SGD	2,784,269
NAV per share         SGD         8.63         SGD         8.67         SGD         10.00           GR Retail EUR (Hedged): Income         €         81,915         €         18,496         €         29,724           Shares issued and outstanding         NAV per share         €         7.71         €         7.73         €         9.11           G Retail EUR (Unhedged): Income         NIA         NIA         NIA         518         518           Shares issued and outstanding and outstanding         NIA         NIA         NIA         €         518           H Institutional: Accumulation         \$         918,636         \$         669,952         \$         770,236           Shares issued and outstanding and outs			551 /66		202 512		278 115
G Retail EUR (Hedged): Income Shares issued and outstanding NAV per share G Retail EUR (Unhedged): Income Shares issued and outstanding N/A N/A Shares issued And outstanding N/A N/A Shares issued And outstanding N/A N/A Shares issued And outstanding N/A N/A Shares issued And outstanding N/A N/A Shares issued And outstanding N/A N/A Shares issued And outstanding N/A N/A Shares issued And outstanding N/A N/A Shares issued And outstanding N/A N/A Shares issued And outstanding N/A N/A S		SGD		SGD		SGD	
Shares issued and outstanding NAV per share         €         7.71 €         7.73 €         9.11           G Retail EUR (Unhedged): Income         N/A         N/A         €         518           Shares issued and outstanding NAV per share         N/A         N/A         518           HInstitutional: Accumulation         \$         918,636 \$         669,952 \$         770,236           Shares issued and outstanding NAV per share         \$         918,636 \$         669,952 \$         770,236           Shares issued and outstanding NAV per share         \$         918,636 \$         669,952 \$         770,236           Shares issued and outstanding NAV per share         \$         918,636 \$         369,952 \$         770,236           Shares issued and outstanding NAV per share         \$         918,636 \$         369,952 \$         770,236           Shares issued and outstanding NAV per share         \$         9.30 \$         9.13 \$         10.40           H Institutional EUR (Hedged): Accumulation         N/A         N/A         N/A         772           Accumulation         \$         9.930 \$         9.13 \$         10.40           H Institutional: Cumulation         \$         9.95,966 \$         8.2,073 \$         70,929           Shares issued and outstanding         8,6	G Retail EUR (Hedged):	€	81 915	€	18 496	€	29 724
NAV per share   €   7.71   €   7.73   €   9.11		u	01,515	-	10, 150	<u> </u>	23,721
Retail EUR (Unhedged):		~					
Income		€	/./1	€	7./3	€	9.11
and outstanding NAV per share         N/A         N/A         € 10.11           H Institutional: Accumulation         \$ 918,636 \$ 669,952 \$ 770,236           Shares issued and outstanding         76,610         60,591         64,313           NAV per share         \$ 11.99 \$ 11.06 \$ 11.98           Income         \$ 452,440 \$ 287,285 \$ 333,808           Shares issued and outstanding         48,671         31,482         32,084           NAV per share         \$ 9,30 \$ 9.13 \$ 10.40           H Institutional EUR (Hedged): Accumulation         N/A         N/A         N/A         772           NAV per share         N/A         N/A         N/A         770,929           Shares issued and outstanding a	Income		N/A		N/A	€	518
H Institutional:			N/A		N/A		51
Accumulation         \$ 918,636 \$ 669,952 \$ 770,236           Shares issued and outstanding         76,610         60,591         64,313           NAV per share         \$ 11.99 \$ 11.06 \$ 11.98           Income         \$ 452,440 \$ 287,285 \$ 333,808           Shares issued and outstanding         48,671         31,482         32,084           NAV per share         \$ 9,30 \$ 9.13 \$ 10.40           H Institutional EUR (Hedged): Accumulation         N/A         N/A         N/A         € 8,530           Shares issued and outstanding	NAV per share		N/A		N/A	€	10.11
and outstanding         76,610         60,591         64,313           NAV per share         \$ 11,99 \$ 11.06 \$ 11.98           Income         \$ 452,440 \$ 287,285 \$ 333,808           Shares issued and outstanding         48,671         31,482         32,084           NAV per share         \$ 9.30 \$ 9.13 \$ 10.40           H Institutional EUR (Hedged): Accumulation         N/A         N/A         N/A         772           Avacumulation         N/A         N/A         N/A         772           NAV per share         N/A         N/A         N/A         772           R Class:         Accumulation         \$ 95,966 \$ 82,073 \$ 70,929         5 70,929           Shares issued and outstanding         8,690 \$ 8,054 \$ 6,420         6,420           NAV per share         \$ 11.04 \$ 10.19 \$ 11.05         11.05           Income         \$ 62,563 \$ 61,635 \$ 84,900         5 84,900           Shares issued and outstanding         6,676 \$ 6,695 \$ 8,082         8,082           NAV per share         \$ 9.37 \$ 9.21 \$ 10.50         10.50           R Class EUR (Hedged): Income         6 12,323 € 12,865 € 16,112         16,112           Shares issued and outstanding         2,706 2,220 3,123         3,995           Shares issued and outstanding         2,706 2,220 3,1		\$	918,636	\$	669,952	\$	770,236
NAV per share			76 610		60 E01		64 212
Income		\$		\$		\$	
and outstanding         48,671         31,482         32,084           NAV per share         \$ 9.30 \$ 9.13 \$ 10.40           H Institutional EUR (Hedged): Accumulation         N/A         N/A €         8,530           Shares issued and outstanding         N/A         N/A N/A €         11.05           R Class: Accumulation         \$ 95,966 \$ 82,073 \$ 70,929           Shares issued 	-						
NAV per share		·	,				
H Institutional EUR (Hedged):		¢		¢		¢	
Accumulation  Shares issued and outstanding  N/A  N/A  N/A  N/A  N/A  N/A  N/A  N/		Þ	9.30	<b>)</b>	9.13	<b>)</b>	10.40
and outstanding         N/A         N/A         N/A         772           NAV per share         N/A         N/A         €         11.05           R Class: Accumulation         \$ 95,966 \$         \$ 82,073 \$         70,929           Shares issued and outstanding         8,690         8,054         6,420           NAV per share         \$ 11.04 \$         10.19 \$         11.05           Income         \$ 62,563 \$         61,635 \$         84,900           Shares issued and outstanding         6,676         6,695         8,082           NAV per share         \$ 9.37 \$         9.21 \$         10.50           R Class EUR (Hedged): Income         1,511         1,567         1,678           NAV per share         € 8.15 €         8.21 €         9.60           R Class GBP (Hedged): Income         f         25,773 £         20,954 £         33,995           Shares issued and outstanding         2,706         2,220         3,123           NAV per share         £ 9.52 £         9.44 £         10.88           T Class: Accumulation         \$ 314,165 \$         295,923 \$         371,744           Shares issued and outstanding         24,722 2         24,971 28,634           NAV per	Accumulation		N/A		N/A	€	8,530
R Class:     Accumulation \$ 95,966 \$ 82,073 \$ 70,929     Shares issued and outstanding \$ 8,690 \$ 8,054 \$ 6,420     NAV per share \$ 11.04 \$ 10.19 \$ 11.05     Income \$ 62,563 \$ 61,635 \$ 84,900     Shares issued and outstanding \$ 6,676 \$ 6,695 \$ 8,082     NAV per share \$ 9,37 \$ 9,21 \$ 10.50     R Class EUR (Hedged):     Income \$ 12,323 € 12,865 € 16,112     Shares issued and outstanding \$ 1,511 \$ 1,567 \$ 1,678     NAV per share € 8.15 € 8.21 € 9.60     R Class GBP (Hedged):     Income \$ 25,773 £ 20,954 £ 33,995     Shares issued and outstanding \$ 2,706 \$ 2,220 \$ 3,123     NAV per share £ 9.52 £ 9.44 £ 10.88     T Class:     Accumulation \$ 314,165 \$ 295,923 \$ 371,744     Shares issued and outstanding \$ 24,722 \$ 24,971 \$ 28,634     NAV per share \$ 12.71 \$ 11.85 \$ 12.98     Income \$ 115,745 \$ 102,600 \$ 130,671     Shares issued and outstanding \$ 13,763 \$ 12,279 \$ 13,542     NAV per share \$ 8.41 \$ 8.36 \$ 9.65     T Class EUR (Hedged):     Accumulation € 252,546 € 226,266 € 268,086     Shares issued and outstanding \$ 23,488 \$ 22,053 \$ 23,304     NAV per share € 10.75 € 10.26 € 11.50     Income € 172,434 € 165,117 € 217,088     Shares issued and outstanding \$ 24,832 \$ 23,351 \$ 25,890			N/A		N/A		772
Accumulation       \$ 95,966 \$       82,073 \$       70,929         Shares issued and outstanding       8,690       8,054       6,420         NAV per share       \$ 11.04 \$       10.19 \$       \$ 11.05         Income       \$ 62,563 \$       61,635 \$       84,900         Shares issued and outstanding       6,676       6,695       8,082         NAV per share       \$ 9.37 \$       9.21 \$       10.50         R Class EUR (Hedged): Income       € 12,323 €       12,865 €       16,112         Shares issued and outstanding       1,511       1,567       1,678         NAV per share       € 8.15 €       8.21 €       9.60         R Class GBP (Hedged): Income       £ 25,773 £       20,954 £       33,995         Shares issued and outstanding       2,706       2,220       3,123         NAV per share       £ 9.52 £       9.44 £       10.88         T Class: Accumulation       \$ 314,165 \$       295,923 \$       371,744         Shares issued and outstanding       24,722       24,971       28,634         NAV per share       \$ 12.71 \$       11.85 \$       12.98         Income       \$ 115,745 \$       10.260 \$       313,671         Shares issued and outstanding       23,	NAV per share		N/A		N/A	€	11.05
and outstanding       8,690       8,054       6,420         NAV per share       \$ 11.04 \$ 10.19 \$ 11.05         Income       \$ 62,563 \$ 61,635 \$ 84,900         Shares issued and outstanding       6,676       6,695       8,082         NAV per share       \$ 9.37 \$ 9.21 \$ 10.50         R Class EUR (Hedged): Income       € 12,323 € 12,865 € 16,112         Shares issued and outstanding       1,511       1,567       1,678         NAV per share       € 8.15 € 8.21 € 9.60         R Class GBP (Hedged): Income       f 25,773 f 20,954 f 33,995         Shares issued and outstanding       2,706       2,220       3,123         NAV per share       f 9.52 f 9.44 f 10.88         T Class: Accumulation       \$ 314,165 \$ 295,923 \$ 371,744         Shares issued and outstanding       24,722       24,971       28,634         NAV per share       \$ 12,71 \$ 11.85 \$ 12.98         Income       \$ 115,745 \$ 102,600 \$ 130,671         Shares issued and outstanding       13,763       12,279       13,542         NAV per share       \$ 8.41 \$ 8.36 \$ 9.65         T Class EUR (Hedged): Accumulation       € 252,546 € 226,266 € 268,086         Shares issued and outstanding       23,488       22,053       23,304         NAV per share	Accumulation	\$	95,966	\$	82,073	\$	70,929
NAV per share			9 600		9.05/		6.420
Income		\$		\$		\$	
and outstanding       6,676       6,695       8,082         NAV per share       \$ 9.37 \$ 9.21 \$ 10.50         R Class EUR (Hedged): Income       € 12,323 € 12,865 € 16,112         Shares issued and outstanding       1,511       1,567       1,678         NAV per share       € 8.15 € 8.21 € 9.60         R Class GBP (Hedged): Income       £ 25,773 £ 20,954 £ 33,995         Shares issued and outstanding       2,706       2,220       3,123         NAV per share       £ 9.52 £ 9.44 £ 10.88         T Class: Accumulation       \$ 314,165 \$ 295,923 \$ 371,744         Shares issued and outstanding       24,722       24,971       28,634         NAV per share       \$ 12.71 \$ 11.85 \$ 12.98         Income       \$ 115,745 \$ 102,600 \$ 130,671         Shares issued and outstanding       13,763       12,279       13,542         NAV per share       \$ 8.41 \$ 8.36 \$ 9.65         T Class EUR (Hedged): Accumulation       € 252,546 € 226,266 € 268,086         Shares issued and outstanding       23,488       22,053       23,304         NAV per share       € 10.75 € 10.26 € 11.50         Income       € 172,434 € 165,117 € 217,088         Shares issued and outstanding       24,832       23,351       25,890 <td></td> <td>_</td> <td>62,563</td> <td>\$</td> <td></td> <td></td> <td>84,900</td>		_	62,563	\$			84,900
NAV per share       \$ 9.37 \$ 9.21 \$ 10.50         R Class EUR (Hedged): Income       € 12,323 € 12,865 € 16,112         Shares issued and outstanding       1,511 1,567 1,678         NAV per share       € 8.15 € 8.21 € 9.60         R Class GBP (Hedged): Income       f 25,773 f 20,954 f 33,995         Shares issued and outstanding       2,706 2,220 3,123         NAV per share       f 9.52 f 9.44 f 10.88         T Class: Accumulation       \$ 314,165 \$ 295,923 \$ 371,744         Shares issued and outstanding       24,722 24,971 28,634         NAV per share       \$ 12.71 \$ 11.85 \$ 12.98         Income       \$ 115,745 \$ 102,600 \$ 130,671         Shares issued and outstanding       13,763 12,279 13,542         NAV per share       \$ 8.41 \$ 8.36 \$ 9.65         T Class EUR (Hedged): Accumulation       € 252,546 € 226,266 € 268,086         Shares issued and outstanding       23,488 22,053 23,304         NAV per share       € 10.75 € 10.26 € 11.50         Income       € 172,434 € 165,117 € 217,088         Shares issued and outstanding       24,832 23,351 25,890							
R Class EUR (Hedged):		\$		\$		¢	
Shares issued and outstanding       1,511       1,567       1,678         NAV per share       €       8.15 €       8.21 €       9.60         R Class GBP (Hedged): Income       £       25,773 £       20,954 £       33,995         Shares issued and outstanding       2,706       2,220       3,123         NAV per share       £       9.52 £       9.44 £       10.88         T Class: Accumulation       \$       314,165 \$       295,923 \$       371,744         Shares issued and outstanding       24,722       24,971       28,634         NAV per share       \$       12,71 \$       11.85 \$       12.98         Income       \$       115,745 \$       102,600 \$       130,671         Shares issued and outstanding       13,763       12,279       13,542         NAV per share       \$       8.41 \$       8.36 \$       9.65         T Class EUR (Hedged): Accumulation       €       252,546 €       226,266 €       268,086         Shares issued and outstanding       23,488       22,053       23,304         NAV per share       €       10.75 €       10.26 €       11.50         Income       €       172,434 €       165,117 €       217,088         S	R Class EUR (Hedged):						
NAV per share       €       8.15 €       8.21 €       9.60         R Class GBP (Hedged): Income       £       25,773 £       20,954 £       33,995         Shares issued and outstanding       2,706       2,220       3,123         NAV per share       £       9.52 £       9.44 £       10.88         T Class: Accumulation       \$       314,165 \$       295,923 \$       371,744         Shares issued and outstanding       24,722       24,971       28,634         NAV per share       \$       12,71 \$       11.85 \$       12.98         Income       \$       115,745 \$       102,600 \$       130,671         Shares issued and outstanding       13,763       12,279       13,542         NAV per share       \$       8.41 \$       8.36 \$       9.65         T Class EUR (Hedged): Accumulation       €       252,546 €       226,266 €       268,086         Shares issued and outstanding       23,488       22,053       23,304         NAV per share       €       10.75 €       10.26 €       11.50         Income       €       172,434 €       165,117 €       217,088         Shares issued and outstanding       24,832       23,351       25,890<	Shares issued	C	12,323	C	12,003	C	10,112
R Class GBP (Hedged):		C		<i>C</i>			
Income         £         25,773 £         20,954 £         33,995           Shares issued and outstanding         2,706         2,220         3,123           NAV per share         £         9.52 £         9.44 £         10.88           T Class:             Accumulation         \$         314,165 \$         295,923 \$         371,744           Shares issued and outstanding         24,722 24,971 28,634         28,634           NAV per share         \$         12,71 \$         11.85 \$         12.98           Income         \$         115,745 \$         102,600 \$         130,671           Shares issued and outstanding         13,763 12,279 13,542         13,542           NAV per share         \$         8.41 \$         8.36 \$         9.65           T Class EUR (Hedged):             Accumulation         €         252,546 €         226,266 €         268,086           Shares issued and outstanding         23,488 22,053 23,304           NAV per share         €         10.75 €         10.26 €         11.50           Income         €         172,434 €         165,117 €         217,088           Shares issued and outstanding         24,832 23,351 25,890		€	8.15	€	8.21	€	9.60
and outstanding       2,706       2,220       3,123         NAV per share       £       9.52 £       9.44 £       10.88         T Class:       Accumulation       \$ 314,165 \$       295,923 \$       371,744         Shares issued and outstanding       24,722       24,971       28,634         NAV per share       \$ 12.71 \$       11.85 \$       12.98         Income       \$ 115,745 \$       102,600 \$       130,671         Shares issued and outstanding       13,763       12,279       13,542         NAV per share       \$ 8.41 \$       8.36 \$       9.65         T Class EUR (Hedged):       Accumulation       €       252,546 €       226,266 €       268,086         Shares issued and outstanding       23,488       22,053       23,304         NAV per share       €       10.75 €       10.26 €       11.50         Income       €       172,434 €       165,117 €       217,088         Shares issued and outstanding       24,832       23,351       25,890	Income	f	25,773	£	20,954	£	33,995
T Class:       Accumulation       \$ 314,165 \$ 295,923 \$ 371,744         Shares issued and outstanding       24,722 24,971 28,634         NAV per share       \$ 12.71 \$ 11.85 \$ 12.98         Income       \$ 115,745 \$ 102,600 \$ 130,671         Shares issued and outstanding       13,763 12,279 13,542         NAV per share       \$ 8.41 \$ 8.36 \$ 9.65         T Class EUR (Hedged):       Accumulation         Accumulation       € 252,546 € 226,266 € 268,086         Shares issued and outstanding       23,488 22,053 23,304         NAV per share       € 10.75 € 10.26 € 11.50         Income       € 172,434 € 165,117 € 217,088         Shares issued and outstanding       24,832 23,351 25,890			2,706		2,220		3,123
Accumulation       \$ 314,165 \$ 295,923 \$ 371,744         Shares issued and outstanding       24,722 24,971 28,634         NAV per share       \$ 12.71 \$ 11.85 \$ 12.98         Income       \$ 115,745 \$ 102,600 \$ 130,671         Shares issued and outstanding       13,763 12,279 13,542         NAV per share       \$ 8.41 \$ 8.36 \$ 9.65         T Class EUR (Hedged):         Accumulation       € 252,546 € 226,266 € 268,086         Shares issued and outstanding       23,488 22,053 23,304         NAV per share       € 10.75 € 10.26 € 11.50         Income       € 172,434 € 165,117 € 217,088         Shares issued and outstanding       24,832 23,351 25,890	· · · · · · · · · · · · · · · · · · ·	£	9.52	£	9.44	£	10.88
and outstanding       24,722       24,971       28,634         NAV per share       \$ 12.71 \$ 11.85 \$ 12.98         Income       \$ 115,745 \$ 102,600 \$ 130,671         Shares issued and outstanding       13,763       12,279       13,542         NAV per share       \$ 8.41 \$ 8.36 \$ 9.65         T Class EUR (Hedged):         Accumulation       € 252,546 € 226,266 € 268,086         Shares issued and outstanding       23,488       22,053       23,304         NAV per share       € 10.75 € 10.26 € 11.50         Income       € 172,434 € 165,117 € 217,088         Shares issued and outstanding       24,832       23,351       25,890		\$	314,165	\$	295,923	\$	371,744
NAV per share       \$ 12.71 \$ 11.85 \$ 12.98         Income       \$ 115,745 \$ 102,600 \$ 130,671         Shares issued and outstanding       13,763 12,279 13,542         NAV per share       \$ 8.41 \$ 8.36 \$ 9.65         T Class EUR (Hedged): Accumulation       € 252,546 € 226,266 € 268,086         Shares issued and outstanding       23,488 22,053 23,304         NAV per share       € 10.75 € 10.26 € 11.50         Income       € 172,434 € 165,117 € 217,088         Shares issued and outstanding       24,832 23,351 25,890			24 722		24.074		20.624
Income       \$ 115,745 \$ 102,600 \$ 130,671         Shares issued and outstanding       13,763       12,279       13,542         NAV per share       \$ 8.41 \$ 8.36 \$ 9.65         T Class EUR (Hedged): Accumulation       € 252,546 € 226,266 € 268,086         Shares issued and outstanding       23,488       22,053       23,304         NAV per share       € 10.75 € 10.26 € 11.50         Income       € 172,434 € 165,117 € 217,088         Shares issued and outstanding       24,832       23,351       25,890		\$		\$		\$	
Shares issued and outstanding       13,763       12,279       13,542         NAV per share       \$ 8.41 \$ 8.36 \$ 9.65         T Class EUR (Hedged):       € 252,546 € 226,266 € 268,086         Shares issued and outstanding       23,488       22,053       23,304         NAV per share       € 10.75 € 10.26 € 11.50         Income       € 172,434 € 165,117 € 217,088         Shares issued and outstanding       24,832       23,351       25,890	·						
NAV per share       \$ 8.41 \$ 8.36 \$ 9.65         T Class EUR (Hedged):       € 252,546 € 226,266 € 268,086         Shares issued and outstanding       23,488 22,053 23,304         NAV per share       € 10.75 € 10.26 € 11.50         Income       € 172,434 € 165,117 € 217,088         Shares issued and outstanding       24,832 23,351 25,890	Shares issued						
T Class EUR (Hedged): Accumulation       €       252,546 €       226,266 €       268,086         Shares issued and outstanding       23,488       22,053       23,304         NAV per share       €       10.75 €       10.26 €       11.50         Income       €       172,434 €       165,117 €       217,088         Shares issued and outstanding       24,832       23,351       25,890		¢		¢		¢	
Accumulation       €       252,546 €       226,266 €       268,086         Shares issued and outstanding       23,488       22,053       23,304         NAV per share       €       10.75 €       10.26 €       11.50         Income       €       172,434 €       165,117 €       217,088         Shares issued and outstanding       24,832       23,351       25,890		Þ	0.41	Þ	0.30	Þ	9.05
and outstanding       23,488       22,053       23,304         NAV per share       €       10.75 €       10.26 €       11.50         Income       €       172,434 €       165,117 €       217,088         Shares issued and outstanding       24,832       23,351       25,890	Accumulation	€	252,546	€	226,266	€	268,086
Income € 172,434 € 165,117 € 217,088  Shares issued and outstanding 24,832 23,351 25,890			23,488		22,053		23,304
Shares issued and outstanding 24,832 23,351 25,890	NAV per share		10.75	€	10.26	€	11.50
and outstanding 24,832 23,351 25,890		€	172,434	€	165,117	€	217,088
			24,832		23,351		25,890
		€		€		€	8.38

	21-	As at Dec-2023	As at 31-Dec-2021			
	31		ued)	200 2021		
Z Class:						
Accumulation	\$	191,273	\$	219,519	\$	162,794
Shares issued and outstanding		10,499		13,161		9,076
NAV per share	\$	18.22	\$	16.68	\$	17.94
Z Class AUD (Hedged): Income II	AUD	1.331.421	AUD	1,339,063	AUD	1.451.394
Shares issued and outstanding		134,703		136,394		129,096
NAV per share	AUD		AUD		AUD	11.24
				ne Fund II		
Net Assets	\$	125,160	\$	56,623	\$	27,770
Institutional: Accumulation	\$	24,344	\$	22,431	\$	24,374
Shares issued						
and outstanding	\$	2,396	ď	2,396	¢	2,396
NAV per share	\$	10.16	Þ	9.35		10.17
Income Shares issued		N/A		N/A	<b>)</b>	10
and outstanding		N/A		N/A		1
NAV per share		N/A		N/A	\$	9.94
Income	\$	11		N/A		N/A
Shares issued		1		NI/A		NI/A
and outstanding NAV per share	\$	10.30		N/A N/A		N/A N/A
E Class:	¥	10.50		14// (		14/7 (
Income	\$	45,250	\$	17,894	\$	1,730
Shares issued		F 120		2.000		174
and outstanding  NAV per share	\$	5,130 8.82	\$	2,069 8.65	\$	9.92
E Class AUD (Hedged):	AUD					
Shares issued	AUD	13,403	AUD	2,119	AUD	365
and outstanding NAV per share	AUD	1,571	AUD	249	AUD	9.90
E Class EUR (Hedged):	AUD	0.55	AUD	0.32	AUD	3.30
Income Shares issued	€	5,479	€	3,221	€	494
and outstanding		658		385		50
NAV per share	€	8.33	€	8.37	€	9.85
E Class GBP (Hedged): Income	£	12,067	£	2,810	£	196
Shares issued						
and outstanding NAV per share	£	1,396 8.64	£	329 8.55	t	9.90
E Class HKD (Unhedged):	ь	0.04	L	0.33	L	9.90
Income	HKD	192,869	HKD	62,867	HKD	2,462
Shares issued and outstanding		21,739		7,226		247
NAV per share	HKD		HKD		HKD	9.98
E Class JPY (Hedged): Income	¥	38,723		N/A		N/A
Shares issued and outstanding		38		N/A		N/A
NAV per share	¥	1,029.00		N/A		N/A
E Class SGD (Hedged):		N/A		N/A	SGD	333
Shares issued						
and outstanding NAV per share		N/A N/A		N/A N/A	SGD	9.93
INVA her single		IWA		IWA	300	9.93

	As at As at				As at 31-Dec-2021			
	31-L	ec-2023 31-Dec-2022 Inflation Multi-Asse						
Net Assets	\$	253,248		403,078		164,345		
Institutional:		,		,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
Accumulation	\$	87,830	\$	83,455	\$	68,012		
Shares issued and outstanding	\$	7,446	¢	7,503	¢	5,798		
NAV per share	<b>)</b>	11.80	Þ	11.12	Þ	11.73		
Institutional EUR (Partially Hedged):								
Accumulation	€	28,298	€	82,243	€	4,749		
Shares issued and outstanding		2,902		8,718		477		
NAV per share	€	9.75	€	9.43	€	9.96		
Institutional GBP								
(Partially Hedged): Accumulation	£	3,181	£	3,543	£	22,843		
Shares issued and outstanding	_	266	_	308	_	1,924		
NAV per share	£	11.96	£	11.50	£	11.87		
Administrative:								
Income II	\$	1,963	\$	2,961		N/A		
Shares issued and outstanding		223		338		N/A		
NAV per share	\$	8.78	\$	8.75		N/A		
Administrative SGD (Hedged):	660	F 200		40 700				
Income II	SGD	5,209	SGD	10,723		N/A		
Shares issued and outstanding	SGD	585	SGD	1,197 8.95		N/A N/A		
NAV per share	300	8.90	300	8.93		IV/A		
E Class: Accumulation	\$	44,395	\$	85,842	\$	14,809		
Shares issued and outstanding	Ţ	4,268	Ψ	8,673	Ψ	1,405		
NAV per share	\$	10.40	\$	9.90	\$	10.54		
Income II	\$	10	\$	9		N/A		
Shares issued and outstanding	4	1	Ψ	1		N/A		
NAV per share	\$	9.35	\$	9.27		N/A		
E Class AUD (Partially Hedged):			-					
Accumulation	AUD	346	AUD	334		N/A		
Shares issued and outstanding		36		36		N/A		
NAV per share	AUD	9.67	AUD	9.35		N/A		
E Class EUR (Partially Hedged):		64.630	~	440.000		22.006		
Accumulation	€	64,630	€	110,990	€	33,996		
Shares issued and outstanding NAV per share	€	6,803 9.50	£	11,966 9.28	€	3,436 9.89		
Income Shares issued and outstanding	€	7,161	€	11,302 1,312	€	5,738		
NAV per share	€	8.59	€	8.61	€	9.43		
E Class GBP (Partially Hedged):	u	0.55	<u> </u>	0.01	u	3.13		
Accumulation	£	8	£	8		N/A		
Shares issued and outstanding		1		1		N/A		
NAV per share	£	9.69	£	9.41		N/A		
E Class SGD (Partially Hedged):								
Accumulation	SGD		SGD	13		N/A		
Shares issued and outstanding		1		1		N/A		
NAV per share	SGD	9.67	SGD	9.35		N/A		
H Institutional:	\$	10	¢	0		NI/A		
Accumulation Shares issued and outstanding	Þ	10	Þ	9		N/A N/A		
NAV per share	\$	10.00	\$	9.45		N/A		
M Retail:	7	10.00	Ť	3.73		14/73		
Income II	\$	216	\$	9		N/A		
Shares issued and outstanding		23		1		N/A		
NAV per share	\$	9.47	\$	9.32		N/A		
		Low A	verag	ge Duration	Fu	ınd		
Net Assets	\$	809,845	\$	1,072,758	\$	1,179,138		
Institutional:	¢	F20.003	¢	640.740	ď	747 722		
Accumulation  Shares issued and outstanding	\$	520,962	)	640,710	<b>&gt;</b>	747,732		
Shares issued and outstanding NAV per share	\$	31,818 16.37	\$	41,077 15.60	¢	45,606 16.40		
		10.5/	D	10.00	D	(0.40)		

		As at		As at		As at
	31	-Dec-2023				
				erage Dur (continue		on
Income	\$	33,698	\$	53,185	\$	33,312
Shares issued and outstanding		3,350		5,377		3,159
NAV per share	\$	10.06	\$	9.89	\$	10.54
Institutional EUR (Hedged):		22.255		27.526		25.456
Accumulation	€	23,355	€	37,536	€	35,456
Shares issued and outstanding	€	2,338	€	3,864 9.71	€	3,402 10.42
NAV per share			_			
Income Shares issued and outstanding	€	3,340 474	€	8,986 1,270	€	10,023
NAV per share	€	7.05	€	7.08	€	7.70
Institutional GBP (Hedged):	-	7.03		7.00	ŭ	
Accumulation	£	17,595	£	17,044	£	13,877
Shares issued and outstanding		1,730		1,748		1,347
NAV per share	£	10.17	£	9.75	£	10.30
Income	£	2,381	£	3,285	£	4,225
Shares issued and outstanding		264		367		439
NAV per share	£	9.01	£	8.95	£	9.64
Investor:		40.764		46.533		20.050
Accumulation	\$	10,761	\$	16,532	\$	20,960
Shares issued and outstanding NAV per share	\$	703 15.30	\$	1,131 14.62	\$	1,359 15.42
· · · · · · · · · · · · · · · · · · ·	_		_		_	
Income Shares issued and outstanding	\$	1,454 146	\$	2,022	\$	7,973 762
NAV per share	\$	9.98	\$	9.81	\$	10.46
Administrative:	Ţ	3.30	Ÿ	5.01	Ÿ	10.10
Accumulation	\$	8,728	\$	10,755	\$	11,016
Shares issued and outstanding		587		755		733
NAV per share	\$	14.87	\$	14.24	\$	15.04
E Class:						
Accumulation	\$	37,888	\$	47,980	\$	52,498
Shares issued and outstanding	_	3,020	_	3,979	_	4,104
NAV per share	\$	12.55	\$	12.06	\$	12.79
Income	\$	4,074	\$	5,384	\$	6,751
Shares issued and outstanding		393	ı	528	ď	621
NAV per share	\$	10.37	\$	10.20	\$	10.87
E Class EUR (Hedged): Accumulation	€	15,764	€	25,480	€	18,812
Shares issued and outstanding		1,966	C	3,238	u	2,209
NAV per share	€	8.02	€	7.87	€	8.52
H Institutional:						
Accumulation	\$	113,500	\$	186,190	\$	186,367
Shares issued and outstanding		9,245		15,891		15,108
NAV per share	\$	12.28	\$	11.72	\$	12.34
Income	\$	1,267	\$	1,521	\$	7,574
Shares issued and outstanding		131		159		745
NAV per share	\$	9.69	\$	9.54	\$	10.16
R Class:	¢	F 14F	¢	7 102	¢	7 225
Accumulation Shares issued and outstanding	\$	5,145 470	\$	7,183	\$	7,325 665
NAV per share	\$	10.94	\$	10.45	\$	11.02
.v.v per siture	Ļ	10.54	Ψ	10.73	ę	11.02
	L	ow Durat				
				Credit F		
Net Assets	\$	972,843	\$	654,749	\$	806,869
Institutional: Accumulation	¢	260 504	¢	120 001	¢	9/ //=
Shares issued and outstanding	•	260,504 21,237	\$	120,881	\$	94,445 7,805
NAV per share	\$	12.27	\$	11.44	\$	12.10
Income	\$		\$		\$	
Shares issued and outstanding	)	17,872 1,864	\$	17,001 1,859	Þ	10
NAV per share	\$	9.59	\$	9.15	\$	9.82
TWITE PET STILLE	Ą	الار. ال	Ą	5.15	Ą	5.02

	31-	As at Dec-2023	31-	As at 31-Dec-2021			
		ow Duratio					
				nd (contin			
Institutional EUR (Hedged): Accumulation	€	547,196	€	417,993	€	520,319	
Shares issued and outstanding		52,295		41,937		48,370	
NAV per share	€	10.46	€	9.97	€	10.76	
Income	€	82		133		928	
Shares issued	G			.55		320	
and outstanding		9		15		95	
NAV per share	€	9.15	€	8.90	€	9.75	
Institutional GBP (Hedged): Accumulation	£	16,669	£	18,388	£	18,462	
Shares issued and outstanding		1,453		1,708		1,611	
NAV per share	£	11.47	£	10.77	£	11.46	
Income	£	3,766	£	3,910	£	18,096	
Shares issued				400			
and outstanding  NAV per share	£	9.33	c	9.06	r	1,849	
· .	L	9.55	L	9.00	L	9.79	
Institutional NOK (Hedged): Accumulation Shares issued	NOK	29,300	NOK	159,169	NOK	441,039	
and outstanding		276		1,581		4,119	
NAV per share	NOK	106.05	NOK	100.63	NOK	107.06	
Institutional SEK (Hedged):							
Accumulation	SEK	313,000		N/A		N/A	
Shares issued and outstanding		3,016		N/A		N/A	
NAV per share	SEK	103.77		N/A		N/A	
E Class EUR (Hedged): Accumulation	€	27,087	€	25,901	€	17,694	
Shares issued							
and outstanding	€	2,831 9.57	C	2,816 9.20	C	1,767	
NAV per share	£	9.57	E	9.20	ŧ	10.01	
		Low [	urati	on Income	Func	ı	
Net Assets	\$	2,030,305	\$	1,084,380	\$	1,367,475	
Institutional:		224744	<b>.</b>	406 257		275.062	
Accumulation Shares issued	\$	234,711	\$	186,357	\$	275,963	
and outstanding NAV per share	\$	19,914 11.79	¢	17,111 10.89	¢	24,381	
Income	\$	302,944		11,734		13,398	
Shares issued	ф	302,344	Þ	11,734	Þ	13,330	
and outstanding		30,756		1,229		1,305	
NAV per share	\$	9.85	\$	9.56	\$	10.27	
Institutional CHF (Hedged): Accumulation		N/A		N/A	CHF	1,854	
Shares issued and outstanding		N/A		N/A		178	
NAV per share		N/A			CHF	10.43	
Accumulation	CHF	61,554		N/A		N/A	
Shares issued and outstanding		5,917		N/A		N/A	
NAV per share	CHF	10.40		N/A		N/A	
Institutional EUR (Hedged): Accumulation	€	715,038	€	633,070	€	666,067	
Shares issued		67.072		62 760		62 152	
and outstanding NAV per share	€	67,973 10.52	€	63,769	€	63,153	
Income	€		€		€	60,301	
Shares issued	C	9	ŭ	0	u	00,501	
and outstanding		1		1		6,036	
NAV per share	€	9.22	€	9.14	€	9.99	

		As at	As at 1-Dec-2022 31	As at Dec-2021		21	As at	21	As at -Dec-2022		As at
			ncome Fund (co			31-			ion Oppo		
Institutional GBP (Hedged):	201	Daracion II	neome rana (co	memaca)					(continu		eJ
Accumulation	£	215,265 £	3,280 f	5,158	Income	€	219	€	10,599	€	12,374
Shares issued and outstanding		19,315	316	475	Shares issued and outstanding		25		1,244		1,297
NAV per share	£	11.14 £	10.37 £	10.85	NAV per share	€	8.78	€	8.52	€	9.54
Income	£	117,567 £	50,073 £	130,935	Institutional GBP (Hedged): Accumulation	ے	226 000	۲	713,035	£ 1	72/1 002
Shares issued and outstanding		12,705	5,539	13,372	Shares issued and outstanding	L	21,651	L	69,498	LI	155,485
NAV per share	£	9.25 £	9.04 £	9.79	NAV per share	£	10.90	f	10.26	f	11.15
Institutional SGD (Hedged): Accumulation	SGD	19,310 SG	D 15,840 SGD	19,822	Income				288,970		447,455
Shares issued and outstanding	300	1,789	1,566	1,883	Shares issued and outstanding		28,510	_	31,985	_	44,752
NAV per share	SGD		•		NAV per share	£	9.42	£	9.03	£	10.00
Investor EUR (Hedged):					Investor EUR (Hedged):						
Accumulation		N/A	N/A €	639	Accumulation	€	2,996	€	4,406	€	8,109
Shares issued and outstanding		N/A	N/A	61	Shares issued and outstanding		316		485		806
NAV per share		N/A	N/A €	10.41	NAV per share	€	9.49	€	9.09	€	10.06
Income		N/A	N/A €	452	E Class EUR (Hedged):	C	2.020		2.402	C	4.260
Shares issued and outstanding		N/A	N/A	48	Accumulation Shares issued and outstanding	€	2,828	€	3,102	€	4,360
NAV per share		N/A	N/A €	9.46	NAV per share	€	9.21	€	8.86	£	9.84
E Class: Accumulation	\$	56,816 \$	27,537 \$	16,491	Z Class:	C	3.21	C	0.00	C	3.04
Shares issued and outstanding	<b>3</b>	5,058	2,629	1,502	Accumulation	\$	10	\$	1,534	\$	2,989
NAV per share	\$	11.23 \$	10.47 \$	1,302	Shares issued and outstanding	_ •	1		166	4	301
	\$	7,583 \$	8,193 \$		NAV per share	\$	9.93	\$	9.24	\$	9.93
Income Shares issued and outstanding	\$	7,583 \$ 802	885	9,075 904	· ·						
NAV per share	\$	9.45 \$	9.25 \$	10.04			Low Du		ion Oppo	rtun	ities
E Class EUR (Hedged):	¥	J.43 ¥	J.25 \$	10.04					SG Fund		
Accumulation	€	85,839 €	31,442 €	16,611	Net Assets	\$	5,221	\$	4,928		
Shares issued and outstanding		8,571	3,297	1,625	Institutional: Accumulation	\$	4 672	¢	4,426		N/A
NAV per share	€	10.01 €	9.54 €	10.22	Shares issued and outstanding	•	4,672 447	Þ	4,426		N/A
Income	€	9,989 €	2,708 €	1,014	NAV per share	\$	10.45	\$	9.90		N/A
Shares issued and outstanding		1,188	322	109	Income	\$		\$	10		N/A
NAV per share	€	8.41 €	8.42 €	9.34	Shares issued and outstanding	_ J	10	Ψ	10		N/A
E Class SGD (Hedged):					NAV per share	\$	10.02	\$	9.81		N/A
Income		N/A	N/A SGD		Institutional EUR (Hedged):						
Shares issued and outstanding		N/A	N/A	73	Accumulation	€	233	€	225		N/A
NAV per share		N/A	N/A SGD	9.90	Shares issued and outstanding		23		23		N/A
H Institutional: Accumulation	\$	17,331 \$	62,043 \$	3,622	NAV per share	€	10.11	€	9.78		N/A
Shares issued and outstanding	Þ	1,587	6,136	344	Income	€	9	€	9		N/A
NAV per share	\$	10.92 \$	10.11 \$	10.53	Shares issued and outstanding		1		1		N/A
Income	\$	3,119 \$	418	N/A	NAV per share	€	9.69	€	9.69		N/A
Shares issued and outstanding	Ų	324	45	N/A	Institutional GBP (Hedged):			_			
NAV per share	\$	9.62 \$	9.34	N/A	Accumulation	£	204	±	194		N/A
Z Class EUR (Hedged):					Shares issued and outstanding NAV per share	£	10.33	۲	20 9.85		N/A N/A
Accumulation		N/A €	9 €	10	· · · · · · · · · · · · · · · · · · ·						
Shares issued and outstanding		N/A	1	1	Income Shares issued and outstanding	£	8	£	8		N/A N/A
NAV per share		N/A €	10.21 €	10.79	NAV per share	£	9.86	f	9.75		N/A
					TVAV per stiate		9.00	Т	3.13		IVA
			n Opportunities				PIM	co	MLP & E	nera	V
Net Assets	\$	787,624 \$	1,345,781 \$	3,217,260					tructure l		
Institutional: Accumulation	\$	93,820 \$	61,036 \$	142,348	Net Assets	\$	98,493	\$	120,137	\$	100,538
Shares issued and outstanding	Ą	8,007	5,569	12,027	Institutional:						
NAV per share	\$	11.72 \$	10.96 \$	11.84	Accumulation	\$	13,881	\$		\$	21,487
Income	\$	25,780 \$	33,224 \$	41,508	Shares issued and outstanding		1,194	¢	2,114	¢	2,658
Shares issued and outstanding	Ą	2,619	3,555	4,051	NAV per share	\$	11.62		10.17		8.08
NAV per share	\$	9.84 \$	9.35 \$	10.25	Income	\$	8,737	\$	10,469	\$	29,680
Institutional EUR (Hedged):	-		-:		Shares issued and outstanding	¢	1,274 6.86	¢	1,678	¢	5,697
Accumulation	€	16,441 €	23,753 €	41,652	NAV per share	\$	0.80	Þ	6.24	Þ	5.21
Shares issued and outstanding		1,637	2,478	3,940	Institutional EUR (Hedged): Accumulation	€	37,825	€	41,892	€	19,141
NAV per share	€	10.04 €	9.58 €	10.57	Shares issued and outstanding	C	3,910	C	4,844	u	2,714
					NAV per share	€	9.67	€	8.65	€	7.05
					1 2 2 2 2	-		_			

		As at As at 31-Dec-2022			As at 31-Dec-2021		
	3112	PIMCO MLP & End Infrastructure Fund (co					
Income	€	1,792		3,309		2,062	
Shares issued and outstanding	u	315	u	625	u	455	
NAV per share	€	5.69	€	5.29	€	4.54	
Institutional GBP (Hedged):							
Accumulation	£	1,418	£	1,415	£	1,362	
Shares issued and outstanding		143		162		193	
NAV per share	£	9.94	£	8.76	£	7.07	
Income		N/A		N/A	£	25	
Shares issued and outstanding		N/A		N/A	_	5	
NAV per share		N/A		N/A	£	4.51	
Investor: Accumulation		N/A		N/A	¢	1,183	
Shares issued and outstanding		N/A		N/A	Þ	1,103	
NAV per share		N/A		N/A	\$	10.09	
E Class:					•		
Income	\$	20,293	\$	23,893	\$	10,905	
Shares issued and outstanding		3,294		4,223		2,287	
NAV per share	\$	6.16	\$	5.66	\$	4.77	
Z Class:							
Accumulation	\$	10,013	\$	14,340	\$	11,293	
Shares issued and outstanding		674	_	1,113		1,113	
NAV per share	\$	14.87	\$	12.88	\$	10.14	
		Mortga	ao Or	portunit	ios Eu	ınd	
Net Assets	\$	925,256		849,148		2,238,424	
Institutional:	Ţ	323,230	Ψ	043,140	. Y	,,230,424	
Accumulation	\$	418,366	\$	409,011	\$	558,563	
Shares issued and outstanding		36,426		38,104		47,581	
NAV per share	\$	11.49	\$	10.73	\$	11.74	
Income	\$	36,446	\$	94,373	\$	351,769	
Shares issued and outstanding		4,056		10,759		35,231	
NAV per share	\$	8.99	\$	8.77	\$	9.98	
Institutional CAD (Hedged):							
Accumulation	CAD	41,430	CAD	23,438	CAD	25,659	
Shares issued and outstanding NAV per share	CAD	4,206	CAD	2,532	CAD	2,532 10.14	
'	CAD	3.03	CAD	9.20	CAD	10.14	
Institutional CHF (Hedged): Accumulation	CHF	2,643	CHF	3,010	CHF	5,577	
Shares issued and outstanding	CIII	275	CIII	322	CIII	532	
NAV per share	CHF	9.59	CHF	9.34	CHF	10.47	
Institutional EUR (Hedged):							
Accumulation	€	251,283	€	192,977	€	317,357	
Shares issued and outstanding		25 105		20,209		29,769	
		25,105		20,203			
NAV per share	€	10.01	€	9.55	€	10.66	
	€					26,722	
NAV per share Income Shares issued and outstanding		10.01		9.55			
NAV per share Income		10.01 9,804	€	9.55 14,970	€	26,722	
NAV per share Income Shares issued and outstanding NAV per share Institutional GBP (Hedged):	€	10.01 9,804 1,252 7.83	€	9.55 14,970 1,923 7.78	€	26,722 2,953 9.05	
NAV per share Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation	€	10.01 9,804 1,252 7.83 4,831	€	9.55 14,970 1,923 7.78 7,355	€	26,722 2,953 9.05	
NAV per share Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding	€ €	10.01 9,804 1,252 7.83 4,831 449	€ €	9.55 14,970 1,923 7.78 7,355 727	€ €	26,722 2,953 9.05 19,288 1,733	
NAV per share Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share	€ € f	10.01 9,804 1,252 7.83 4,831 449 10.76	€ € f	9.55 14,970 1,923 7.78 7,355 727 10.12	€ € f	26,722 2,953 9.05 19,288 1,733 11.13	
NAV per share  Income Shares issued and outstanding NAV per share  Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Income	€ €	10.01 9,804 1,252 7.83 4,831 449 10.76	€ € f	9.55 14,970 1,923 7.78 7,355 727 10.12 6,104	€ € f	26,722 2,953 9.05 19,288 1,733 11.13 5,764	
NAV per share  Income Shares issued and outstanding NAV per share  Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding	€ € £	10.01 9,804 1,252 7.83 4,831 449 10.76 10,837 1,289	€ € f f	9.55 14,970 1,923 7.78 7,355 727 10.12 6,104 740	€ € f f	26,722 2,953 9.05 19,288 1,733 11.13 5,764 609	
NAV per share Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share	€ € f	10.01 9,804 1,252 7.83 4,831 449 10.76	€ € f f	9.55 14,970 1,923 7.78 7,355 727 10.12 6,104	€ € f f	26,722 2,953 9.05 19,288 1,733 11.13 5,764	
NAV per share  Income Shares issued and outstanding NAV per share  Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share  Income Shares issued and outstanding NAV per share Income Investor:	€ € £ £	10.01 9,804 1,252 7.83 4,831 449 10.76 10,837 1,289 8.40	€ £ £ £	9.55 14,970 1,923 7.78 7,355 727 10.12 6,104 740 8.25	€ € f f	26,722 2,953 9.05 19,288 1,733 11.13 5,764 609 9.46	
NAV per share  Income Shares issued and outstanding NAV per share  Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share  Income Shares issued and outstanding NAV per share  Investor: Accumulation	€ € £	10.01 9,804 1,252 7.83 4,831 449 10.76 10,837 1,289 8.40	€ £ £ £	9.55 14,970 1,923 7.78 7,355 727 10.12 6,104 740 8.25	€ € f f	26,722 2,953 9.05 19,288 1,733 11.13 5,764 609 9.46	
NAV per share  Income Shares issued and outstanding NAV per share  Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share  Income Shares issued and outstanding NAV per share Income Investor:	€ € £ £	10.01 9,804 1,252 7.83 4,831 449 10.76 10,837 1,289 8.40	€ £ £ £	9.55 14,970 1,923 7.78 7,355 727 10.12 6,104 740 8.25	€ £ £ £ £	26,722 2,953 9.05 19,288 1,733 11.13 5,764 609 9.46	
NAV per share  Income Shares issued and outstanding NAV per share  Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share  Income Shares issued and outstanding NAV per share  Investor: Accumulation Shares issued and outstanding NAV per share	€ € £ £ £ £ \$	10.01 9,804 1,252 7.83 4,831 449 10.76 10,837 1,289 8.40 19,812 1,804 10.98	€	9.55 14,970 1,923 7.78 7,355 727 10.12 6,104 740 8.25 20,219 1,963 10.30	€	26,722 2,953 9.05 19,288 1,733 11.13 5,764 609 9.46 32,611 2,885 11.30	
NAV per share  Income Shares issued and outstanding NAV per share  Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share  Income Shares issued and outstanding NAV per share  Investor: Accumulation Shares issued and outstanding	€ € £ £	10.01 9,804 1,252 7.83 4,831 449 10.76 10,837 1,289 8.40 19,812 1,804	€	9.55 14,970 1,923 7.78 7,355 727 10.12 6,104 740 8.25 20,219 1,963	€	26,722 2,953 9.05 19,288 1,733 11.13 5,764 609 9.46 32,611 2,885	

		As at		As at	As at			
		1-Dec-2023		-Dec-2022	31-Dec-2021 and (continued)			
Administrative:	IV	lortgage o	ppo			.ontinueu)		
Income Shares issued		N/A	\$	44	\$	540		
and outstanding		N/A		5		54		
NAV per share		N/A	\$	8.77	\$	9.98		
E Class: Accumulation	¢	E0 220	ď	42.022	ć	FQ 707		
Shares issued	\$	59,228	Þ	43,823	)	58,797		
and outstanding		5,485		4,304		5,232		
NAV per share	\$	10.80	\$	10.18	\$	11.24		
Income	\$	11,408	\$	4,351	\$	10,154		
Shares issued and outstanding		1,271		496		1,017		
NAV per share	\$	8.97	\$	8.77	\$	9.99		
E Class CHF (Hedged):								
Income		N/A	CHF	166	CHF	319		
Shares issued and outstanding		N/A		22		36		
NAV per share			CHF		CHF	8.82		
E Class EUR (Hedged):								
Accumulation	€	10,172	€	12,803	€	16,220		
Shares issued and outstanding		1,082		1,415		1,591		
NAV per share	€	9.40	€	9.05	€	10.20		
Income		N/A		N/A	€	151		
Shares issued								
and outstanding		N/A N/A		N/A N/A	C	8.98		
NAV per share E Class SGD (Hedged):		IN/A		IN/A	E	0.90		
Income		N/A		N/A	SGD	1,645		
Shares issued						4.50		
and outstanding NAV per share		N/A N/A		N/A	SGD	168 9.78		
H Institutional:		IN/A		IN/A	300	9.70		
Accumulation	\$	3,119	\$	39	\$	71		
Shares issued		205		4		7		
and outstanding NAV per share	\$	295 10.56	¢	9.88	ς.	10.83		
Income	\$	935	Ψ	N/A	Ų	N/A		
Shares issued		333		14// (		14/71		
and outstanding		91		N/A		N/A		
NAV per share	\$	10.32		N/A		N/A		
Z Class: Accumulation	\$	15,772	¢	10	ς.	214,716		
Shares issued		15,772	Ψ	10	y	217,710		
and outstanding		1,497		1		19,628		
NAV per share	\$	10.54	\$	9.78	\$	10.94		
Z Class GBP (Hedged): Accumulation		N/A		N/A	£	384,109		
Shares issued		N/A		NI/A		24650		
and outstanding NAV per share		N/A		N/A N/A	f	34,658 11.08		
10.00 per share		14// (		1071	_	11.00		
			Stoc	ksPLUS™ Fu	ınd			
Net Assets	\$	1,962,988	\$	1,008,739	\$	3,761,156		
Institutional: Accumulation	\$	1,336,603	\$	581,668	\$	2,349,757		
Shares issued and outstanding		22,608		12,422		39,164		
NAV per share	\$	59.12	\$	46.83	\$	60.00		
Income	\$	33,385	\$	24,829	\$	39,901		
Shares issued		011		72.4		013		
and outstanding NAV per share	\$	41.15	\$	734 33.81	\$	913 43.69		
per strate	Ą	11.13	4	33.01	Ψ	15.05		

	31	As at -Dec-2023		As at Dec-2022	21	As at -Dec-2021
	31			Fund (co	_	
Institutional EUR (Hedged):						
Accumulation	€	135,929	€		€	570,050
Shares issued and outstanding		4,150		4,953	-	16,237
NAV per share	€	32.75	€	26.58		35.11
Income		N/A		N/A	€	2,081
Shares issued and outstanding		N/A		N/A N/A	C	68
NAV per share		N/A		N/A	€	30.66
Institutional GBP (Hedged): Accumulation		N/A	f	3,922	£	199
Shares issued and outstanding		N/A	L	456	Т	18
NAV per share		N/A	£	8.60	£	11.28
Institutional SGD (Hedged):						
Accumulation		N/A	SGD	335		N/A
Shares issued and outstanding		N/A		38		N/A
NAV per share		N/A	SGD	8.76		N/A
Investor:						
Accumulation	\$	26,850	\$	19,778	\$	21,609
Shares issued and outstanding	_	494		458	_	389
NAV per share	\$	54.31	\$	43.17	\$	55.51
BE Retail: Accumulation	\$	6,299	\$	9		N/A
Shares issued and outstanding	Ψ.	588	Ą	1		N/A
NAV per share	\$	10.72	\$	8.66		N/A
E Class:	Ψ	10.72	Ψ	0.00		14// (
Accumulation	\$	214,093	\$	165,517	\$	175,651
Shares issued and outstanding		4,225		4,087		3,355
NAV per share	\$	50.67	\$	40.50	\$	52.35
E Class EUR (Hedged):						
Accumulation	€	101,366	€	35,366	€	13,927
Shares issued and outstanding		6,177		2,632		777
NAV per share	€	16.41	€	13.44	€	17.91
H Institutional:		02.620		22.724		504.004
Accumulation	\$	83,630	\$	33,724	\$	504,831
Shares issued and outstanding NAV per share	\$	5,672 14.74	¢	2,884	¢	33,635 15.01
T Class:	Ą	14.74	Ą	11.03	Ą	13.01
Accumulation		N/A		N/A	\$	2,673
Shares issued and outstanding		N/A		N/A	Ť	124
NAV per share		N/A		N/A	\$	21.50
		PIMCO	Stock	sPLUS™	AR	Fund
Net Assets	\$	11,175	\$	9,528	\$	11,610
Institutional:	¢	11 175	¢	0.227	¢	10.040
Accumulation Shares issued and outstanding	\$	11,175	Þ	9,327	\$	10,848 603
NAV per share	\$	17.89	\$	14.07	\$	17.97
Institutional EUR (Hedged):	Ų	17.03	¥	17.07	پ	17.37
Accumulation		N/A		N/A	€	405
Shares issued and outstanding		N/A		N/A		24
NAV per share		N/A		N/A	€	17.09
Institutional GBP (Hedged):						
Accumulation		N/A	£	167	£	198
Shares issued and outstanding		N/A		19		18
NAV per share		N/A	£	8.59	£	11.24
E Class:						
Accumulation		N/A		N/A	\$	34
Shares issued and outstanding		N/A		N/A	¢	17.52
NAV per share		N/A		N/A	\$	17.53
		Stra	tegic	Income I	Fur	nd
Net Assets	¢	449,949		506,557		619,928
Institutional:	ψ.	773,343	¥	300,337	Ą	013,320
Accumulation	\$	20,423	\$	21,761	\$	33,080
Shares issued and outstanding		1,656		1,939		2,754
NAV per share	\$	12.33	\$	11.22	\$	12.01

		As at		As at	-	As at
	31-	Dec-2023 Strategic		Dec-2022 ne Fund (c		Dec-2021
Institutional EUR (Hedged):		Strategic	IIICOI	ne runu (c	Ontin	ueu)
Accumulation	€	143,972	€	168,023	€	207,426
Shares issued and outstanding		10,480		13,134		14,906
NAV per share	€	13.74	€	12.79	€	13.92
Institutional GBP (Hedged): Income	£	219	£	201		N/A
Shares issued						
and outstanding  NAV per share	£	10.01	£	9.67		N/A N/A
E Class:	L	10.01	Т	9.07		IV/A
Accumulation Shares issued	\$	33,466	\$	37,001	\$	35,991
and outstanding		2,314		2,786		2,509
NAV per share	\$	14.46	\$	13.28	\$	14.34
Income II	\$	17,325	\$	18,150	\$	18,959
Shares issued and outstanding		1,838		1,989		1,828
NAV per share	\$	9.42	\$	9.13	\$	10.37
E Class EUR (Hedged): Accumulation	€	111,233	€	133,817	€	140,034
Shares issued and outstanding		8.879		11,367		10,837
NAV per share	€	12.53	€	11,307	€	12.92
Income II	€	66,793		76,984		94,373
Shares issued and outstanding		8,196		9,528		10,105
NAV per share	€	8.15	€	8.08	€	9.34
T Class EUR (Hedged): Accumulation	€	13,470	€	15,503	€	17,708
Shares issued						
and outstanding NAV per share	€	1,209 11.14	C	1,475 10.51	C	1,529 11.58
Income	€	7,135		8.019		8,185
Shares issued	u	7,133	u	0,013	<u> </u>	0,103
and outstanding		789		908		817
NAV per share	€	9.05	€	8.83	€	10.02
		Tota	al Ret	urn Bond f	und	
Net Assets	\$	4,420,051		4,150,717		4,944,898
Institutional: Accumulation	\$	1,615,253	\$	1,419,973	\$	1,598,195
Shares issued		E2 624		/0.161		46 002
and outstanding NAV per share	\$	52,631 30.69	\$	49,161 28.88	\$	46,882 34.09
Income	\$	125,064		112,085		174,533
Shares issued and outstanding	•	8,283	•	7,634		9,829
NAV per share	\$	15.10	\$	14.68	\$	17.76
Institutional CAD (Hedged): Income	CAD	12,612		13,555		26,323
Shares issued and outstanding	5, 10	1,448	2.10	1,587	3. 10	2,540
NAV per share	CAD		CAD		CAD	10.36
Institutional CHF (Hedged):						
Accumulation	CHF	6,050	CHF	3,138	CHF	13,206
Shares issued and outstanding		608		320		1,111
NAV per share	CHF		CHF	9.79	CHF	11.88
Institutional EUR (Hedged): Accumulation	€	393,477	€	388,231	€	358,693
Shares issued and outstanding		19,584		20,056		15,344
NAV per share	€	20.09	€	19.36	€	23.38
per stidic	J	20.03	<u> </u>	15.50	u	25.50

		As at Dec-2023		As at Dec-2022		As at Dec-2021
				nd Fund		
Income	€	215,481		212,408		260,110
Shares issued and outstanding		18,302		18,120		17,931
NAV per share	€	11.77	€	11.72	€	14.51
Institutional EUR (Unhedged):						
Accumulation	€	7,459	€	19,929	€	14,618
Shares issued and outstanding		269		736		488
NAV per share	€	27.78	€	27.06	€	29.97
Institutional GBP (Hedged):						
Accumulation	£	7,797	£	3,621	£	5,534
Shares issued and outstanding		605		296		379
NAV per share	£	12.89	£	12.24	£	14.59
Income	£	19,631	£	29,067	£	43,763
Shares issued and outstanding		2,347		3,543		4,355
NAV per share	£	8.36	£	8.20	£	10.05
Institutional ILS (Hedged):						
Accumulation		N/A		N/A	ILS	185
Shares issued and outstanding		N/A		N/A		13
NAV per share		N/A		N/A	ILS	14.41
Institutional SGD (Hedged):	665	7.67		7.6.1		24.6.5
Accumulation	SGD	7,871	SGD	7,941	SGD	21,940
Shares issued and outstanding	CCD	618	CCD	652		1,524
NAV per share	SGD	12.73	SGD	12.17	SGD	14.40
Investor:	ć	252 467	ď	400 E22	ď	260 122
Accumulation Shares issued and outstanding	\$	352,467 12,551	<b>&gt;</b>	409,533 15,440	<b>&gt;</b>	369,122
NAV per share	\$	28.08	¢	26.52	¢	11,750 31.41
· · · · · · · · · · · · · · · · · · ·	_					
Income	\$	50,617	<b>&gt;</b>	67,693	<b>&gt;</b>	35,775
Shares issued and outstanding	\$	3,305	ď	4,545	¢	1,987
NAV per share	2	15.31	\$	14.89	<b>&gt;</b>	18.01
Investor CHF (Hedged): Accumulation	CHF	2,342	CHE	2,893	CHE	4,784
Shares issued and outstanding	CIII	2,342	CIII	307	CIII	4,764
NAV per share	CHF	9.53	CHE	9.41	CHF	11.46
Investor EUR (Hedged):	CIII	3.33	CIII	3.41	CIII	11.40
Accumulation	€	17,085	€	18,868	€	19,262
Shares issued and outstanding		909		1,038		874
NAV per share	€	18.80	€	18.18	€	22.03
Administrative:						
Accumulation	\$	128,181	\$	130,283	\$	159,690
Shares issued and outstanding		4,630		4,975		5,141
NAV per share	\$	27.69	\$	26.19	\$	31.06
Income	\$	51,477	\$	4,583		N/A
Shares issued and outstanding		5,263		482		N/A
NAV per share	\$	9.78	\$	9.51		N/A
Administrative EUR (Hedged):						
Accumulation	€	2,760	€	2,966	€	1,953
Shares issued and outstanding		246		273		148
NAV per share	€	11.20	€	10.84	€	13.16
Administrative SGD (Hedged):						
Income	SGD	14		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	SGD	10.06		N/A		N/A
E Class:	ć	407.001	ď	200 002	¢.	470 210
Accumulation	\$	407,981	Þ	380,803	Þ	478,210
Shares issued and outstanding	¢	15,599	¢	15,332	¢	16,167
NAV per share	\$	26.15		24.84		29.58
Income	\$	139,042	\$	151,164	\$	199,962
Shares issued and outstanding	¢	12,101	¢	13,526	¢	14,801
NAV per share	\$	11.49	\$	11.18	<b>&gt;</b>	13.51
E Class CHF (Hedged):	CHE	10 500	CUE	0.724	CUE	F C 40
Accumulation	CHF	10,506	CHF	9,731	CHF	5,648
Shares issued and outstanding		1 1511		7 7 1 1 1 1		EED
Shares issued and outstanding NAV per share	CHF	1,250 8.40	CUE	1,166	CHF	553 10.22

		As at Dec-2023		As at Dec-2022		As at Dec-2021
	To	tal Retui	n Bo	nd Fund	(cont	inued)
E Class EUR (Hedged):						
Accumulation	€	433,274	€	471,035	€	623,265
Shares issued and outstanding	C	25,285	C	28,276	C	30,705
NAV per share	€	17.14		16.66		20.30
Income	€	34,883	€	40,476	€	54,687
Shares issued and outstanding	C	4,443	C	5,177	C	5,655
NAV per share	€	7.85	€	7.82	€	9.67
E Class EUR (Unhedged): Accumulation		N/A	€	489	€	710
Shares issued and outstanding		N/A		51		67
NAV per share		N/A	€	9.53	€	10.65
E Class HKD (Unhedged): Accumulation		N/A	HKD	1,568	HKD	3,128
Shares issued and outstanding		N/A		155		259
NAV per share		N/A	HKD	10.15	HKD	12.07
E Class SGD (Hedged):						
Accumulation	SGD	32,839	SGD	30,035	SGD	38,699
Shares issued and outstanding		874		828		894
NAV per share	SGD	37.59	SGD	36.28	SGD	43.30
H Institutional: Accumulation	\$	197,186	\$	115,199	\$	199,555
Shares issued and outstanding	Þ	6,643	Þ	4,116	Þ	6,033
NAV per share	\$	29.68	\$	27.98	\$	33.08
Income	\$	10,522	-			17,255
Shares issued and outstanding	Þ	1,137	Þ	8,589 954	Þ	1,585
NAV per share	\$	9.26	\$	9.00	\$	10.89
M Retail HKD (Unhedged):	Ţ	3.20	¥	3.00	Ψ	10.03
Income	HKD	84,232	HKD	76,242	HKD	91,252
Shares issued and outstanding		9,270		8,622		8,552
NAV per share	HKD	9.09	HKD	8.84	HKD	10.67
R Class EUR (Hedged):						
Accumulation	€	2,254	€	2,836	€	5,974
Shares issued and outstanding	_	236		308	_	535
NAV per share	€	9.54	€	9.22	€	11.16
T Class:	¢	E 02/	¢	6 202	¢	12 607
Accumulation Shares issued and outstanding	\$	5,824	Þ	6,382	Þ	13,697 1,172
NAV per share	\$	10.27	\$	9.79	\$	11.69
T Class EUR (Hedged):	¥	10.27	¥	3.73	Ψ	11.03
Accumulation	€	4,804	€	4,426	€	4,561
Shares issued and outstanding		549		518		437
NAV per share	€	8.76	€	8.54	€	10.44
	P			Manage		tures
Net Assets	\$	240,346		e <mark>gy Fund</mark> 435,924		101,789
Institutional:	Þ	240,340	Þ	455,924	Þ	101,769
Accumulation	\$	92,466	\$	183,555	\$	70,982
Shares issued and outstanding		7,501		14,361		6,152
NAV per share	\$	12.33	\$	12.78	\$	11.54
Institutional EUR (Hedged):						
Accumulation	€	5,945	€	121,520	€	11,436
Shares issued and outstanding		555	~	10,765		1,108
NAV per share	€	10.71	€	11.29	€	10.32
Institutional GBP (Hedged):	۲	245	c	0		N1/A
Accumulation Shares issued and outstanding	£	245	L	9		N/A N/A
NAV per share	£	9.51	f	9.88		N/A N/A
·						
Income  Shares issued and outstanding	£	46,771	İ	31,132		N/A
Shares issued and outstanding NAV per share	£	5,378 8.70	f	3,333 9.34		N/A N/A
IVAV per stidie	L	0.70	L	9.54		N/A

	31	As at -Dec-2023	31	As at -Dec-2022	31-	As at -Dec-2021
		PIMCO TI	REI	IDS Mana Fund (co		
Investor:		Strate	-9)	runu (cor	Itiliu	eu)
Accumulation	\$	4,741	\$	9		N/A
Shares issued and outstanding		523		1		N/A
NAV per share	\$	9.06	\$	9.43		N/A
Investor EUR (Hedged): Accumulation	€	9	€	9		N/A
Shares issued and outstanding		1		1		N/A
NAV per share	€	8.87	€	9.39		N/A
E Class: Accumulation	\$	12,105	\$	11,079	\$	2,886
Shares issued and outstanding		1,078		941		269
NAV per share	\$	11.23	\$	11.78	\$	10.74
E Class EUR (Hedged):						
Accumulation	€	12,722	€	17,465	€	1,747
Shares issued and outstanding		1,305	-	1,680		182
NAV per share	€	9.75	€	10.40	€	9.61
H Institutional: Accumulation	\$	877	\$	43		N/A
Shares issued and outstanding		90		4		N/A
NAV per share	\$	9.76	\$	10.13		N/A
Z Class:						
Accumulation	\$	49,591	\$	55,435	\$	12,929
Shares issued and outstanding		4,534		4,958		1,299
NAV per share	\$	10.94	\$	11.18	\$	9.95
		IIV C		ovete Dev	d F.	
Net Assets	£	361,061		orate Bor 389,173		na 592,164
Institutional:	_	301,001	_	303,173	_	332,101
Accumulation	£	43,923	£	46,355	£	75,231
Shares issued and outstanding		2,210		2,532		3,348
NAV per share	£	19.87	£	18.31	£	22.47
Income	£	245,303	£	276,939	£	436,466
Shares issued and outstanding		27,741		32,956		41,393
NAV per share	£	8.84	£	8.40	£	10.54
Z Class: Accumulation	£	71 005	c	65 970	c	90 467
Shares issued and outstanding	L	71,835 7,715	I	65,879 7,715	I	80,467 7,715
NAV per share	£	9.31	f	8.54	f	10.43
TV V per share		3.31	_	0.54		10.43
					o Do	nd Fund
		JK Long T				
Net Assets	£	JK Long To 324,768		325,020		
Institutional:	£	324,768	£	325,020	£	425,748
Institutional: Accumulation		324,768 286,707	£	325,020 283,958	£	425,748 366,869
Institutional: Accumulation Shares issued and outstanding	£	324,768 286,707 13,320	£	325,020 283,958 14,455	£	425,748 366,869 13,155
Institutional: Accumulation Shares issued and outstanding NAV per share	f f	324,768 286,707 13,320 21.52	f f	325,020 283,958 14,455 19.65	f f	425,748 366,869 13,155 27.89
Institutional: Accumulation Shares issued and outstanding NAV per share Income	£	324,768 286,707 13,320 21.52 38,061	f f	325,020 283,958 14,455 19.65 41,062	f f	425,748 366,869 13,155 27.89 58,879
Institutional:     Accumulation     Shares issued and outstanding     NAV per share     Income     Shares issued and outstanding	f f	286,707 13,320 21.52 38,061 3,228	£ £ £	325,020 283,958 14,455 19.65	f f f	425,748 366,869 13,155 27.89 58,879 3,578
Institutional: Accumulation Shares issued and outstanding NAV per share Income	f f f	324,768 286,707 13,320 21.52 38,061	£ £ £	325,020 283,958 14,455 19.65 41,062 3,656	f f f	425,748 366,869 13,155 27.89 58,879 3,578
Institutional:     Accumulation     Shares issued and outstanding     NAV per share     Income     Shares issued and outstanding	f f f	324,768 286,707 13,320 21.52 38,061 3,228 11.79	f f f	325,020 283,958 14,455 19.65 41,062 3,656	f f f f	425,748 366,869 13,155 27.89 58,879 3,578 16.45
Institutional:     Accumulation     Shares issued and outstanding     NAV per share     Income     Shares issued and outstanding     NAV per share  Net Assets	f f f	324,768 286,707 13,320 21.52 38,061 3,228 11.79	f f f f	325,020 283,958 14,455 19.65 41,062 3,656 11.23	f f f f	425,748 366,869 13,155 27.89 58,879 3,578 16.45
Institutional:     Accumulation     Shares issued and outstanding     NAV per share     Income     Shares issued and outstanding     NAV per share  Net Assets Institutional:	f f f f	324,768 286,707 13,320 21.52 38,061 3,228 11.79 US H 1,872,887	f f f f	325,020 283,958 14,455 19.65 41,062 3,656 11.23 <b>Yield Bor</b> 1,984,922	f f f f	425,748 366,869 13,155 27.89 58,879 3,578 16.45
Institutional:     Accumulation     Shares issued and outstanding     NAV per share     Income     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation	f f f	324,768 286,707 13,320 21.52 38,061 3,228 11.79 US H 1,872,887 681,351	f f f f	325,020 283,958 14,455 19.65 41,062 3,656 11.23 <b>Yield Bor</b> 1,984,922	f f f f	425,748 366,869 13,155 27.89 58,879 3,578 16.45
Institutional:     Accumulation     Shares issued and outstanding     NAV per share     Income     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding	f f f f s	324,768 286,707 13,320 21.52 38,061 3,228 11.79 US H 1,872,887 681,351 16,860	f f f f s	325,020 283,958 14,455 19.65 41,062 3,656 11.23 Yield Bor 1,984,922 780,024 21,785	f f f f f s f f f f f f f f f f f f f f	425,748 366,869 13,155 27.89 58,879 3,578 16.45  nd 3,923,786 1,665,090 40,803
Institutional:     Accumulation     Shares issued and outstanding     NAV per share     Income     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding     NAV per share	f f f f s \$	324,768 286,707 13,320 21.52 38,061 3,228 11.79 US H 1,872,887 681,351 16,860 40.41	f f f f s \$	325,020 283,958 14,455 19.65 41,062 3,656 11.23 Yield Bor 1,984,922 780,024 21,785 35.80	f f f f f s f f f f f f f f f f f f f f	425,748 366,869 13,155 27.89 58,879 3,578 16.45  nd 3,923,786 1,665,090 40,803 40.81
Institutional:     Accumulation     Shares issued and outstanding     NAV per share     Income     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding     NAV per share  Income	f f f f s	324,768 286,707 13,320 21.52 38,061 3,228 11.79 US H 1,872,887 681,351 16,860 40,41 215,871	f f f f s \$	283,958 14,455 19.65 41,062 3,656 11.23 Yield Bor 1,984,922 780,024 21,785 35.80 233,780	f f f f f s f f f f f f f f f f f f f f	425,748 366,869 13,155 27.89 58,879 3,578 16.45  nd 3,923,786 40,803 40,803 40,811
Institutional:     Accumulation     Shares issued and outstanding     NAV per share     Income     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share Income     Shares issued and outstanding	f f f f s \$	324,768 286,707 13,320 21.52 38,061 3,228 11.79 US H 1,872,887 681,351 16,860 40,41 215,871 24,177	£ £ £ \$ \$ \$ \$	283,958 14,455 19.65 41,062 3,656 11.23 Yield Bor 1,984,922 780,024 21,785 35.80 233,780 27,877	f f f f f s \$ \$ \$ \$ \$ \$	425,748 366,869 13,155 27.89 58,879 3,578 16.45  nd 3,923,786 40,803 40,813 400,716 39,668
Institutional:     Accumulation     Shares issued and outstanding     NAV per share     Income     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share Income     Shares issued and outstanding     NAV per share	f f f f s \$	324,768 286,707 13,320 21.52 38,061 3,228 11.79 US H 1,872,887 681,351 16,860 40,41 215,871	£ £ £ \$ \$ \$ \$	283,958 14,455 19.65 41,062 3,656 11.23 Yield Bor 1,984,922 780,024 21,785 35.80 233,780	f f f f f s \$ \$ \$ \$ \$ \$	425,748 366,869 13,155 27.89 58,879 3,578 16.45  nd 3,923,786 40,803 40,813 400,716 39,668
Institutional:     Accumulation     Shares issued and outstanding     NAV per share     Income     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share Income     Shares issued and outstanding	f f f f s \$	324,768 286,707 13,320 21.52 38,061 3,228 11.79 US H 1,872,887 681,351 16,860 40,41 215,871 24,177	£ £ £ \$ \$ \$ \$	283,958 14,455 19.65 41,062 3,656 11.23  Yield Bor 1,984,922 780,024 21,785 35.80 233,780 27,877 8.39	f f f f f s \$ \$ \$ \$ \$ \$	425,748 366,869 13,155 27.89 58,879 3,578 16.45  nd 3,923,786 40,803 40.81 400,716 39,668 10.10
Institutional:     Accumulation     Shares issued and outstanding     NAV per share     Income     Shares issued and outstanding     NAV per share  Net Assets Institutional:     Accumulation     Shares issued and outstanding     NAV per share  Income     Shares issued and outstanding     NAV per share Income     Shares issued and outstanding     NAV per share Institutional CHF (Hedged):	f f f f s \$	324,768 286,707 13,320 21,52 38,061 3,228 11,79 <b>US H</b> 1,872,887 681,351 16,860 40,41 215,871 24,177 8,93	£ £ £ \$ \$ \$ \$	283,958 14,455 19.65 41,062 3,656 11.23  Yield Bor 1,984,922 780,024 21,785 35.80 233,780 27,877 8.39	f f f f f s s s s s	425,748 366,869 13,155 27.89 58,879 3,578 16.45

	21	As at -Dec-2023	21	As at		As at
	31			gh Yield		
				(continu		
Institutional EUR (Hedged): Accumulation	C	210 106	C	240.260	C	402.005
Shares issued and outstanding	€	219,196 7,285	€	240,268 8,811	€	482,095 15,170
NAV per share	€	30.09	€	27.27	€	31.78
Income	€	21,347	€	33,678		138,522
Shares issued and outstanding	_	2,144	_	3,520		11,751
NAV per share	€	9.96	€	9.57	€	11.79
Institutional GBP (Hedged):						
Accumulation	£	30,402	£	40,143	£	48,533
Shares issued and outstanding	_	1,294	_	1,913	_	2,009
NAV per share	£	23.49	£	20.99		24.16
Income	£	2,283	£	1,108	£	5,115
Shares issued and outstanding	_	269	_	138	_	522
NAV per share	£	8.48	£	8.04	£	9.80
Institutional SGD (Hedged): Accumulation		N/A		N/A	SGD	374
Shares issued and outstanding		N/A		N/A		37
NAV per share		N/A		N/A	SGD	10.10
Investor:	_		_		_	
Accumulation	\$	240,439	\$		\$	434,782
Shares issued and outstanding NAV per share	\$	6,689 35.95	\$	7,413 31.96	\$	11,894 36.56
<u> </u>	\$		_			
Income  Shares issued and outstanding	<b>&gt;</b>	17,026	\$	20,862	\$	37,431
Shares issued and outstanding  NAV per share	\$	2,356 7.23	\$	3,073 6.79	\$	4,581 8.17
Investor EUR (Hedged):	Ψ	7.23	Ψ	0.73	Ą	0.17
Accumulation	€	2,811	€	2,708	€	3,173
Shares issued and outstanding		104		110		110
NAV per share	€	27.04	€	24.59	€	28.78
E Class: Accumulation	¢	120.000	¢	122 550	ŕ	225 022
Shares issued and outstanding	\$	130,888	\$	132,559 4,302	\$	225,933 6,375
NAV per share	\$	34.47	\$	30.82	\$	35.44
Income	\$	68,093	\$	58,679	\$	124,742
Shares issued and outstanding	Ψ	7,147	Ψ	6,557	Ψ	11,581
NAV per share	\$	9.53	\$	8.95	\$	10.77
E Class EUR (Hedged):						
Accumulation	€	50,468	€	56,406	€	77,393
Shares issued and outstanding		1,969		2,407		2,808
NAV per share	€	25.63	€	23.44	€	27.56
H Institutional:		444400		00 252		120.650
Accumulation	\$	114,190	\$	88,253	\$	139,658
Shares issued and outstanding  NAV per share	\$	2,926 39.02	\$	2,548	¢	3,532
·			_	34.63		39.54
Income Shares issued and outstanding	\$	5,515 625	\$	2,482	\$	3,370
NAV per share	\$	8.83	\$	8.29	\$	9.99
M Retail:	Ψ	0.03	Ψ	0.23	Ą	3.33
Income	\$	16,293	\$	12,265	\$	4,154
Shares issued and outstanding		1,687		1,351		381
NAV per share	\$	9.66	\$	9.08	\$	10.91
R Class:						
Accumulation	\$	4,113	\$	5,477	\$	4,914
Shares issued and outstanding		258		387		304
NAV per share	\$	15.95	\$	14.17	\$	16.18
Z Class:	¢	12 070	¢	0 [20	¢	0.666
Accumulation Shares issued and outstanding	\$	12,870 879	\$	8,528 661	\$	9,666
NAV per share	\$	14.65	\$	12.91	\$	14.63
Terre per share	ب	17.03	ę	12.31	4	17.03

	31	As at -Dec-2023	3	As at 1-Dec-2022	3	As at 1-Dec-2021
		US Invest		ent Grade ( ond Fund	Coi	rporate
Net Assets	\$	480,861		388,522	\$	878,100
Institutional:		.00,00.	7	300/322	7	0,0,100
Accumulation	\$	232,236	\$	151,061	\$	132,646
Shares issued and outstanding	ď.	20,229	¢	14,307	¢	10,461
NAV per share	\$	11.48	_	10.56	_	12.68
Income	\$	66,032	\$	61,577	\$	63,781
Shares issued and outstanding NAV per share	\$	7,392 8.93	\$	7,201 8.55	\$	5,999 10.63
Institutional EUR (Hedged):	_		-		-	
Accumulation	€	80,273	€	124,155	€	214,560
Shares issued and outstanding		8,188		13,447		18,908
NAV per share	€	9.80	€	9.23	€	11.35
Institutional GBP (Hedged): Income II	£	27,296	۲	13,692	۲	304,200
Shares issued and outstanding		3,477	L	1,794	L	31,489
NAV per share	£	7.85	£	7.63	£	9.66
E Class:			_		_	
Accumulation	\$	49,311	\$	21,852	\$	17,627
Shares issued and outstanding		5,243		2,504		1,667
NAV per share	\$	9.40	\$	8.73	\$	10.58
Income	\$	7,652	\$	5,002	\$	8,025
Shares issued and outstanding		844	,	576	,	743
NAV per share H Institutional:	\$	9.07	\$	8.68	\$	10.80
Accumulation	\$	2,160	\$	55		N/A
Shares issued and outstanding		204		6		N/A
NAV per share	\$	10.56	\$	9.73		N/A
Not Assats	¢			ort-Term F		
Net Assets Institutional:	\$	1,034,200	Þ	2,310,115	Þ	2,030,190
Accumulation	\$	573,993	\$	865,421	\$	835,096
Shares issued and outstanding		47,741		76,197		73,558
NAV per share	\$	12.02	\$	11.36	\$	11.35
Income	\$	123,753	\$	131,027	\$	102,552
Shares issued and outstanding	¢	12,302	÷	13,207	÷	10,172
NAV per share	\$	10.06	<b>&gt;</b>	9.92	<b>&gt;</b>	10.08
Institutional EUR (Hedged): Accumulation	€	68,515	€	202,833	€	233,199
Shares issued and outstanding		6,659	ŭ	20,470	ŭ	23,092
NAV per share	€	10.29	€	9.91	€	10.10
Institutional GBP (Hedged):						
Income	£	207		N/A		N/A
Shares issued and outstanding		21		N/A		N/A
NAV per share	£	10.07		N/A	_	N/A
Investor: Accumulation	\$	7 368	\$	12 829	\$	18 474
Accumulation	\$	7,368 633	\$	12,829 1,164	\$	
	\$					1,671
Accumulation Shares issued and outstanding	\$	633		1,164		18,474 1,671 11.06
Accumulation Shares issued and outstanding NAV per share E Class: Accumulation		633 11.63 412,185	\$	1,164 11.02 412,347	\$	1,671 11.06 467,026
Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding	\$	633 11.63 412,185 35,571	\$	1,164 11.02 412,347 37,521	\$	1,671 11.06 467,026 42,334
Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share	\$	633 11.63 412,185	\$	1,164 11.02 412,347	\$	1,671 11.06 467,026 42,334
Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share E Class EUR (Hedged):	\$ \$ \$	633 11.63 412,185 35,571 11.59	\$ \$	1,164 11.02 412,347 37,521 10.99	\$ \$	1,677 11.06 467,026 42,334 11.03
Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share E Class EUR (Hedged): Accumulation	\$	633 11.63 412,185 35,571	\$ \$	1,164 11.02 412,347 37,521	\$ \$	1,67 11.06 467,026 42,334 11.03
Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share E Class EUR (Hedged):	\$ \$ \$	633 11.63 412,185 35,571 11.59	\$ \$	1,164 11.02 412,347 37,521 10.99	\$ \$	1,67 11.06 467,026 42,334 11.03 9,227 944
Accumulation Shares issued and outstanding NAV per share  E Class: Accumulation Shares issued and outstanding NAV per share  E Class EUR (Hedged): Accumulation Shares issued and outstanding	\$ \$ •€	633 11.63 412,185 35,571 11.59 18,008 1,824	\$ \$	1,164 11.02 412,347 37,521 10.99 44,471 4,656	\$ \$	1,67 11.06 467,026 42,334 11.03 9,227 944
Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share E Class EUR (Hedged): Accumulation Shares issued and outstanding NAV per share H Institutional: Accumulation	\$ \$ \$	633 11.63 412,185 35,571 11.59 18,008 1,824 9.88	\$ \$ €	1,164 11.02 412,347 37,521 10.99 44,471 4,656 9.55	\$ \$ €	1,67 11.06 467,026 42,334 11.03 9,227 944 9.77
Accumulation Shares issued and outstanding NAV per share  E Class: Accumulation Shares issued and outstanding NAV per share  E Class EUR (Hedged): Accumulation Shares issued and outstanding NAV per share  H Institutional: Accumulation Shares issued and outstanding NAV per share	\$ \$ • €	633 11.63 412,185 35,571 11.59 18,008 1,824 9.88 18,000 1,634	\$ \$ €	1,164 11.02 412,347 37,521 10.99 44,471 4,656 9.55 22,367 2,147	\$ \$ €	1,67 11.06 467,026 42,334 11.03 9,227 944 9.77 33,914 3,250
Accumulation Shares issued and outstanding NAV per share  E Class:     Accumulation Shares issued and outstanding NAV per share  E Class EUR (Hedged):     Accumulation Shares issued and outstanding NAV per share  H Institutional:     Accumulation Shares issued and outstanding NAV per share	\$ \$ •€	633 11.63 412,185 35,571 11.59 18,008 1,824 9.88	\$ \$ €	1,164 11.02 412,347 37,521 10.99 44,471 4,656 9.55	\$ \$ €	1,67 11.06 467,026 42,334 11.03 9,227 944 9.77 33,914 3,250
Accumulation Shares issued and outstanding NAV per share  E Class: Accumulation Shares issued and outstanding NAV per share  E Class EUR (Hedged): Accumulation Shares issued and outstanding NAV per share  H Institutional: Accumulation Shares issued and outstanding NAV per share  Z Class:	\$ \$ € •	633 11.63 412,185 35,571 11.59 18,008 1,824 9.88 18,000 1,634 11.01	\$ \$ € \$	1,164 11.02 412,347 37,521 10.99 44,471 4,656 9.55 22,367 2,147 10.42	\$ \$ € \$	1,67 11.06 467,026 42,334 11.03 9,227 944 9.77 33,914 3,250 10.44
Accumulation Shares issued and outstanding NAV per share  E Class: Accumulation Shares issued and outstanding NAV per share  E Class EUR (Hedged): Accumulation Shares issued and outstanding NAV per share  H Institutional: Accumulation Shares issued and outstanding NAV per share  Z Class: Income	\$ \$ • €	633 11.63 412,185 35,571 11.59 18,008 1,824 9.88 18,000 1,634 11.01	\$ \$ € \$	1,164 11.02 412,347 37,521 10.99 44,471 4,656 9.55 22,367 2,147 10.42	\$ \$ € \$	1,671 11.06 467,026 42,334 11.03 9,227 944 9.77 33,914 3,250 10.44
Accumulation Shares issued and outstanding NAV per share  E Class: Accumulation Shares issued and outstanding NAV per share  E Class EUR (Hedged): Accumulation Shares issued and outstanding NAV per share  H Institutional: Accumulation Shares issued and outstanding NAV per share  Z Class:	\$ \$ € •	633 11.63 412,185 35,571 11.59 18,008 1,824 9.88 18,000 1,634 11.01	\$ \$ € \$	1,164 11.02 412,347 37,521 10.99 44,471 4,656 9.55 22,367 2,147 10.42	\$ \$ € \$	1,67 11.06 467,026 42,334 11.03 9,227 944 9.77 33,914 3,250 10.44

### 20. REGULATORY AND LITIGATION MATTERS

The Company is not named as a defendant in any material litigation or arbitration proceedings and is not aware of any material litigation or claim pending or threatened against it.

The foregoing speaks only as of 31 December 2023.

### 21. CREDIT FACILITY

PIMCO Funds: Global Investors Series plc acting on behalf of each of the PIMCO Asia High Yield Bond Fund, the Global High Yield Bond Fund and the US High Yield Bond Fund (collectively the "Funds" and each a "Fund") entered into a fourth amended and restated credit facility dated as of 18 August 2023 (the "Credit Agreement") between, amongst others, the Funds, certain lenders including MUFG Bank Ltd. ("MUFG") (as lenders) and MUFG in its capacity as agent and lead arranger.

Each Fund is permitted to utilise the facility for temporary purposes in accordance with the relevant Fund's investment policies.

The aggregate commitment available for utilisation by the Funds is, subject to the terms of the Credit Agreement, \$240,000,000. The sub-limits for each Fund are: Global High Yield Bond Fund-\$95,000,000; US High Yield Bond Fund-\$60,000,000 and PIMCO Asia High Yield Bond Fund-\$85,000,000. The total amount available to the Funds, together with the other borrowers (collectively, the "Borrowers") is, subject to the terms of the Credit Agreement, \$268,000,000 (the "Aggregate Commitment Amount"). The Borrowers may, subject to the terms of the Credit Agreement, request an increase of up to \$332,000,000 the Aggregate Commitment Amount (up to a maximum increased commitment of \$600,000,000). This increased commitment would be available for utilisation by the Borrowers in accordance with the terms of the Credit Agreement.

There are two rates of interest available under the Credit Agreement. Each Fund, when utilising a loan will elect which interest rate will apply to all or a portion of the relevant loan with the applicable interest rate being determined by reference to (i) the Alternate Base Rate or (ii) the Adjusted Daily Simple SOFR.

The Alternate Base Rate is for any day, the greater of (i) Federal Funds Rate (as defined in the Credit Agreement) or (ii) the Overnight Bank Funding Rate (as defined in the Credit Agreement), as in effect on such date. Each loan bearing interest calculated by reference to the Alternate Base Rate shall bear interest on the outstanding principal amount thereof for the period commencing on the date when such loan is made up to but not including the date such loan is repaid in full, at a rate per annum equal to the Alternative Base Rate plus the Applicable Margin (being 1.125%).

The Adjusted Daily Simple SOFR means an interest rate per annum equal to (a) Daily Simple SOFR (as defined in the Credit Agreement) plus (b) 0.10%. Each loan bearing interest calculated by reference to the Adjusted Daily Simple SOFR shall bear interest on the outstanding principal amount thereof, for the period commencing with the date such loan is made or continued through and including the date such loan is repaid in full, at a rate per annum equal to Adjusted Daily Simple SOFR plus the Applicable Margin (being 1.125%).

Any loan is, subject to the terms of the Credit Agreement, repayable on the earlier of 60 days of drawdown or 16 August 2024 unless repayable sooner in accordance with the terms of the Credit Agreement.

All loans are provided on an unsecured basis and the recourse of the Lenders to a Fund is limited to the assets of such Fund.

As at 31 December 2023 and 31 December 2022, none of the Funds had borrowings under the Credit Agreement.

### 22. SECURITIES FINANCING TRANSACTIONS REGULATION

Securities Financing Transactions Regulation ("SFTR") introduces reporting and disclosure requirements for Securities Financing Transactions ("SFTs") and total return swaps. SFTs are specifically defined as per Article 3(11) of the SFTR as follows:

- a repurchase/reverse repurchase agreement,
- securities or commodities lending/borrowing,
- a buy-sellback or sale-buyback transaction, or
- a margin lending transaction.

### (a) Global Data and Concentration of SFT Counterparties

As at 31 December 2023 the Funds held total return swaps and the following types of SFTs:

- Repurchase Agreements
- Reverse Repurchase Agreements
- Sale-Buyback Transactions

The fair value of assets/(liabilities) across all SFTs and total return swaps as at 31 December 2023, grouped by SFT type(s) and the ten largest counterparties are as follows (if fewer than ten counterparties are used then all counterparties are detailed).

	31-Dec-2023		
Fund		air Value (000S)	% of Net Assets
PIMCO Asia High Yield Bond Fund Repurchase Agreements SSB	\$	3,856	0.16
Reverse Repurchase Agreements BPS		(12,951)	(0.53)
Asia Strategic Interest Bond Fund Repurchase Agreements SSB	\$	252	0.14
Reverse Repurchase Agreements BPS		(505)	(0.28)
PIMCO Balanced Income and Growth Fund Total Return Swaps CBK	\$	(34)	(0.01)
MEI		28	0.01
MYI		(261)	(0.04)
Total		(267)	(0.04)
Repurchase Agreements DEU		9,600	1.43
FICC		2,484	0.37
SSB		520	0.08
Total		12,604	1.88
PIMCO Capital Securities Fund Repurchase Agreements FICC	\$	7,572	0.15
Reverse Repurchase Agreements BPS		(34,160)	(0.66)
BRC		(5,159)	(0.10)
IND		(29,387)	(0.57)
JPS		(42,901)	(0.84)
MYI		(13,355)	(0.26)
RCE		(2,375)	(0.05)
SCX		(52,323)	(1.02)
WFS		(52,545)	(1.02)
Total		(232,205)	(4.52)
PIMCO Climate Bond Fund Repurchase Agreements BOS	\$	5,800	2.21
Reverse Repurchase Agreements JML		(803)	(0.31)

	31-Dec-2023		
	F	air Value	% of
Fund		(000S)	Net Assets
Commodity Real Return Fund			
Total Return Swaps BPS	\$	(394)	(0.05)
CBK	Ψ	(588)	(0.03)
CIB		(27)	0.00
GST			
		(866)	(0.10)
JPM		(794)	(0.09)
MAC		(422)	(0.05)
MEI		(33)	(0.01)
SOG		(7)	0.00
Total		(3,131)	(0.37)
Repurchase Agreements		40.000	
BPS		40,300	4.69
FICC		42,718	4.98
Total		83,018	9.67
Reverse Repurchase Agreements BSN		(61,063)	(7.11)
CIB		(293,867)	(34.21)
GRE		(41,128)	(4.79)
Total		(396,058)	(46.11)
PIMCO Credit Opportunities Bond Fund Total Return Swaps BPS	\$		
Repurchase Agreements SSB	Þ	(366)	(0.37)
Reverse Repurchase Agreements GRE		(2,942)	(2.94)
Diversified Income Fund Repurchase Agreements		(2,342)	(2.54)
BSN	\$	83,422	1.12
CEW		910,056	12.24
DEU		81,400	1.09
FICC		104,525	1.40
IND		42,068	0.57
Total		1,221,471	16.42
Reverse Repurchase Agreements BPS		(1,261)	(0.02)
BRC		(22,929)	(0.31)
JML		(14,371)	(0.19)
MYI		(11,115)	(0.15)
Total		(49,676)	(0.67)
Diversified Income Duration Hedged Fund Repurchase Agreements		(+3,010)	(0.07)
BPS	\$	32,300	7.82
BSN		34,900	8.46
FICC		2,352	0.57
Total		69,552	16.85
Reverse Repurchase Agreements JML		(529)	(0.13)
Diversified Income ESG Fund Repurchase Agreements			
BOS			
	\$	3,000	5.21
	\$	3,000 382,440	5.21
<b>Dynamic Bond Fund</b> Repurchase Agreements BPS		382,440	11.10
Dynamic Bond Fund Repurchase Agreements BPS BRC		382,440 136,900	11.10 3.97
Dynamic Bond Fund Repurchase Agreements BPS BRC DEU		382,440 136,900 160,000	11.10 3.97 4.64
Dynamic Bond Fund Repurchase Agreements BPS BRC DEU FICC		382,440 136,900 160,000 55,076	11.10 3.97 4.64 1.60
Dynamic Bond Fund Repurchase Agreements BPS BRC DEU FICC		382,440 136,900 160,000	11.10 3.97 4.64
Dynamic Bond Fund Repurchase Agreements BPS BRC DEU FICC		382,440 136,900 160,000 55,076	11.10 3.97 4.64 1.60
Dynamic Bond Fund Repurchase Agreements BPS BRC DEU FICC Total Reverse Repurchase Agreements		382,440 136,900 160,000 55,076 734,416	11.10 3.97 4.64 1.60 21.31
Dynamic Bond Fund Repurchase Agreements BPS BRC DEU FICC Total Reverse Repurchase Agreements BPS		382,440 136,900 160,000 55,076 734,416	11.10 3.97 4.64 1.60 21.31 (0.01)

	31-Dec-2023			
Fund		nir Value (000S)	% of Net Assets	
Dynamic Multi-Asset Fund		(0003)	Net Assets	
Total Return Swaps				
воа	€	(347)	(0.01)	
BPS		(11)	0.00	
JPM		30	0.00	
RBC		67	0.00	
Total		(261)	(0.01)	
Repurchase Agreements		256 700	7 06	
BPS CEW		256,700	7.86 2.15	
FICC		70,000 32,149	0.99	
Total		358,849	11.00	
		330,043	11.00	
Emerging Local Bond Fund Reverse Repurchase Agreements				
BPS	\$	(103,811)	(3.60)	
BRC		(154,191)	(5.36)	
JML		(6,409)	(0.22)	
MBC		(16,938)	(0.59)	
Total		(281,349)	(9.77)	
Emerging Local Bond ESG Fund		(== :/= := /	(2)	
Repurchase Agreements				
BPS	\$	15,600	15.23	
Reverse Repurchase Agreements				
BPS		(722)	(0.70)	
<b>Emerging Markets Bond Fund</b>				
Repurchase Agreements				
FICC	\$	2,599	0.07	
Reverse Repurchase Agreements		/122 102\	/2 10\	
BPS		(122,193)	(3.19)	
BRC		(7,473)	(0.19)	
BSN		(180,824)	(4.70)	
MYI		(5,169)	(0.13)	
NOM		(9,980)	(0.26)	
SCX		(77,088)	(2.00)	
Total		(402,727)	(10.47)	
Emerging Markets Bond ESG Fund				
Repurchase Agreements DEU	\$	3,400	0.13	
FICC	Ψ	3,494	0.13	
SAL		6,800	0.15	
Total		13,694	0.23	
Reverse Repurchase Agreements		13,034	0.51	
BPS		(74,306)	(2.76)	
BRC		(17,281)	(0.65)	
BSN		(15,443)	(0.57)	
MYI		(22,112)	(0.81)	
SCX		(49,858)	(1.85)	
TDM		(35,833)	(1.33)	
Total		(214,833)	(7.97)	
Sale-buyback Financing Transactions		(211,033)	(7.57)	
BRC		(44,884)	(1.66)	
GSC		(11,781)	(0.44)	
Total		(56,665)	(2.10)	
Emerging Markets Corporate Bond Fund Repurchase Agreements				
FICC	\$	993	0.63	
Reverse Repurchase Agreements BPS		(166)	(0.11)	
PIMCO Emerging Markets Opportunities Fund Repurchase Agreements				
SSB	\$	6,274	2.22	
Reverse Repurchase Agreements				
BOS		(5,271)	(1.86)	

	31-Dec-2023			
		ir Value	% of	
Fund		(000S)	Net Assets	
Emerging Markets Short-Term Local Currency Fund				
Repurchase Agreements				
SSB	\$	158	0.79	
PIMCO ESG Income Fund				
Repurchase Agreements	÷	0.200	2.02	
BOS	\$	8,200	3.02	
Euro Bond Fund				
Repurchase Agreements COM	€	95,300	5.70	
FICC		2,281	0.14	
Total		97,581	5.84	
Reverse Repurchase Agreements		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
BPS		(1,041)	(0.06)	
<b>Euro Credit Fund</b>				
Repurchase Agreements		42.700	2.55	
BPS	€	13,700	2.55	
FICC		737	0.14	
Total		14,437	2.69	
Reverse Repurchase Agreements BPS		(1,403)	(0.26)	
JML		(6,045)	(1.12)	
MBC		(728)	(0.14)	
Total		(8,176)	(1.52)	
Euro Income Bond Fund		(0,170)	(1.52)	
Repurchase Agreements				
COM	€	133,900	9.66	
FICC		4,075	0.29	
Total		137,975	9.95	
Reverse Repurchase Agreements				
BPS		(324)	(0.03)	
BRC		(3,765)	(0.27)	
JML		(179)	(0.01)	
Total	-	(4,268)	(0.31)	
Euro Long Average Duration Fund				
Repurchase Agreements BPS	€	50,700	5.48	
FICC	C	1,634	0.18	
Total		52,334	5.66	
Reverse Repurchase Agreements	-	32,331	3.00	
BRC		(10,485)	(1.13)	
Euro Short-Term Fund				
Repurchase Agreements				
BPS	€	12,400	6.41	
PIMCO European High Yield Bond Fund				
Repurchase Agreements BPS	€	20.200	8.24	
Reverse Repurchase Agreements	£	30,300	0.24	
BPS		(601)	(0.17)	
MYI		(1,257)	(0.34)	
Total		(1,858)	(0.51)	
PIMCO European Short-Term Opportunities			. ,	
Fund				
Repurchase Agreements		4.00	. ==	
BPS	€	1,000	0.77	
Global Advantage Fund				
Repurchase Agreements FICC	\$	534	0.12	
	Þ	334	0.12	
Global Bond Fund Repurchase Agreements				
BPS	\$	76,000	0.58	
CEW		159,260	1.22	
FICC		93,314	0.71	
IND		43,343	0.33	
Total		371,917	2.84	
Reverse Repurchase Agreements				
BPS		(328)	0.00	
JML Total		(328) (289) (617)	0.00 0.00 0.00	

	21 Dec	2022
	31-Dec	% of
Fund	(000S)	Net Assets
Global Bond ESG Fund		
Repurchase Agreements	f 01 000	2.50
BOS	\$ 91,000	2.56
FICC	74,958	2.10
Total	165,958	4.66
Global Bond Ex-US Fund		
Total Return Swaps BPS	\$ (1,160)	(0.14)
JPM	(368)	(0.05)
MYC	(85)	(0.01)
Total	(1,613)	(0.20)
Repurchase Agreements	(1/013/	(0.20)
FICC	1,005	0.13
Global High Yield Bond Fund Reverse Repurchase Agreements	£ (2,000)	(0.12)
BPS	\$ (3,690)	(0.12)
BRC	(1,985)	(0.07)
BSN	(6,109)	(0.21)
JML MYI	(6,912)	(0.23)
TDM	(1,421)	(0.05)
Total	(20,553)	
	(20,555)	(0.69)
Global Investment Grade Credit Fund Repurchase Agreements CEW	\$ 151,676	1.41
DEU	22,200	0.21
FICC	3,237	0.03
Total	177,113	1.65
Reverse Repurchase Agreements	177,113	1.03
BPS	(4,457)	(0.04)
BRC	(2,084)	(0.02)
JML	(1,287)	(0.01)
Total	(7,828)	(0.07)
Global Investment Grade Credit ESG Fund Repurchase Agreements SSB	\$ 1,300	0.06
Reverse Repurchase Agreements BOS	(2,191)	(0.10)
BPS	(617)	(0.10)
BRC	(30,730)	(1.42)
JML	(1,755)	(0.08)
MBC	(382)	(0.00)
SCX	(72,357)	(3.33)
Total	(108,032)	(4.98)
Sale-buyback Financing Transactions BPG	(36,861)	(1.70)
Global Low Duration Real Return Fund Repurchase Agreements		(111.2)
FICC	\$ 2,889	0.25
Reverse Repurchase Agreements	(2.072)	(0.22)
BOS BRC	(3,872)	(0.33)
	(9,365)	(0.80)
CIB	(604,777)	(51.38)
Total Sale-buyback Financing Transactions	(618,014)	(52.51)
BPG	(2,463)	(0.21)
TDM	(22,223)	(1.89)
Total	(24,686)	(2.10)
Global Real Return Fund Repurchase Agreements		
FICC Reverse Repurchase Agreements	\$ 2,878	0.12
CIB	(193,455)	(8.13)
NOM	(378,792)	(15.91)
SCX	(70,474)	(2.96)
STR	(914,247)	(38.39)
Total	(1,556,968)	(65.39)

	31-Dec-2023			
	Fair Value	% of		
Fund	(000S)	Net Assets		
Income Fund Total Return Swaps				
MYC	\$ (28)	0.00		
Repurchase Agreements				
CEW	265,433	0.38		
FICC	9,035	0.01		
Total	274,468	0.39		
Reverse Repurchase Agreements JML	(495)	0.00		
Income Fund II Sale-buyback Financing Transactions	¢ /2.572\	(2.05)		
MSC Inflation Multi-Asset Fund	\$ (3,572)	(2.85)		
Total Return Swaps BOA	\$ 0	0.00		
CBK	(32)	(0.01)		
JPM	(154)	(0.06)		
MAC	(178)	(0.07)		
MYI	0	0.00		
Total	(364)	(0.14)		
Repurchase Agreements SSB	364	0.14		
Reverse Repurchase Agreements GRE	(15,063)	(5.95)		
Sale-buyback Financing Transactions TDM	(1,229)	(0.49)		
<b>Low Average Duration Fund</b> Repurchase Agreements				
FICC	\$ 59,744	7.38		
JPS	100	0.01		
SAL	40,900	5.05		
Total	100,744	12.44		
Reverse Repurchase Agreements  STR	(525,595)	(64.90)		
Sale-buyback Financing Transactions MSC	(44,279)	(5.47)		
Low Duration Global Investment Grade Credit Fund Repurchase Agreements				
FICC Reverse Repurchase Agreements	\$ 678	0.07		
BOS Sale-buyback Financing Transactions	(6,973)	(0.72)		
BRC	(4,817)	(0.50)		
Low Duration Income Fund Repurchase Agreements	f 6.700	0.22		
BOS BRC	\$ 6,700 65,000	0.33 3.20		
CEW	204,763	10.09		
FICC	69,021	3.40		
Total	345,484	17.02		
Low Duration Opportunities Fund	2.2/101			
Repurchase Agreements FICC	\$ 2,805	0.36		
Reverse Repurchase Agreements BPS	(268)	(0.04)		
SCX	(14,817)	(1.88)		
Total	(15,085)	(1.92)		
PIMCO MLP & Energy Infrastructure Fund Total Return Swaps				
BOA	\$ (113)	(0.12)		
CBK	(13)	(0.01)		
FAR	(3)	0.00		
JPM	(69)	(0.07)		
MYI Total	(53) (251)	(0.05)		
Repurchase Agreements	(231)	(0.23)		
SSB	631	0.64		

	31-Dec-2023		
	Fair	Value	% of
Fund	(0)	00S)	Net Assets
Mortgage Opportunities Fund			
Repurchase Agreements BPS	¢ 3	1,900	3.45
FICC		7,068	4.00
Total		8,968	7.45
Reverse Repurchase Agreements		0,300	7.43
BOS	(5	5,855)	(6.04)
Sale-buyback Financing Transactions BPG		(823)	(0.09)
StocksPLUS <sup>™</sup> Fund Total Return Swaps			
CBK	\$	(214)	(0.01)
FAR		1,104)	(0.06)
JPM	(	1,272)	(0.06)
RBC	(	3,302)	(0.16)
TOR		(8)	0.00
UAG		(69)	(0.01)
Total	(	5,969)	(0.30)
Repurchase Agreements			
BOS	13	0,000	6.62
BPS	9	9,700	5.08
BRC	3	8,800	1.98
DEU		1,000	0.56
FICC		1,388	0.07
GSC		0,000	2.55
SAL		5,000	7.89
TDM		8,700	2.99
Total			27.74
	54	4,588	27.74
PIMCO StocksPLUS™ AR Fund Total Return Swaps BOA	\$	(3)	(0.02)
	•	. ,	
BRC		(5)	(0.05)
CBK		(7)	(0.07)
RBC		(27)	(0.24)
Total	_	(42)	(0.38)
Repurchase Agreements BOS		900	8.05
SSB		195	1.75
Total		1,095	9.80
Strategic Income Fund Repurchase Agreements FICC	\$	605	0.13
Reverse Repurchase Agreements			
GRE		9,197)	(6.49)
SCX		3,928)	(0.87)
Total	(3	3,125)	(7.36)
Sale-buyback Financing Transactions TDM	(	1,037)	(0.23)
Total Return Bond Fund	,		
Repurchase Agreements FICC	\$	732	0.02
Reverse Repurchase Agreements BRC		1,947)	(0.04)
MBC		1,299)	(0.04)
Total	(	3,246)	(0.07)
PIMCO TRENDS Managed Futures Strategy Fund Total Return Swaps			
MEI .	\$	506	0.21
D I A .		7,200	7.15
Repurchase Agreements DEU	1	1,200	
		1,266	0.53

	31-Dec-2023			
Fund		ir Value (000S)	% of Net Assets	
UK Corporate Bond Fund				
Repurchase Agreements	_			
FICC	£	255	0.07	
SCX		5,200	1.44	
Total		5,455	1.51	
Reverse Repurchase Agreements BPS		(506)	(0.14)	
MEI		(20,086)	(5.56)	
Total		(20,592)	(5.70)	
UK Long Term Corporate Bond Fund Repurchase Agreements SCX	£	6,500	2.00	
Reverse Repurchase Agreements BPS		(168)	(0.05)	
CEW		(2,697)	(0.83)	
MEI		(1,081)	(0.34)	
Total		(3,946)	(1.22)	
US High Yield Bond Fund Repurchase Agreements FICC	\$	912	0.05	
Reverse Repurchase Agreements BOS		(6,071)	(0.33)	
BPS		(1,042)	(0.05)	
MYI		(1,087)	(0.06)	
Total		(8,200)	(0.44)	
US Investment Grade Corporate Bond Fund Repurchase Agreements		, ,		
FICC	\$	259	0.05	
US Short-Term Fund Repurchase Agreements FICC	\$	4,561	0.25	
Sale-buyback Financing Transactions		,		
BPG		(32,279)	(1.74)	
MSC		(11,615)	(0.63)	
Total		(43,894)	(2.37)	

- Repurchase Agreements
- Reverse Repurchase Agreements
- Sale-Buyback Transactions

The fair value of assets/(liabilities) across all SFTs and total return swaps as at 31 December 2022, grouped by SFT type(s) and the ten largest counterparties are as follows (if fewer than ten counterparties are used then all counterparties are detailed).

	31-Dec-2022			
Fund		r Value 000S)	% of Net Assets	
PIMCO Asia High Yield Bond Fund Repurchase Agreements SSB	\$ 2	20,572	0.69	
Asia Strategic Interest Bond Fund Repurchase Agreements SSB	\$	820	0.26	
PIMCO Balanced Income and Growth Fund Total Return Swaps BOA	\$	384	0.05	
BPS		62	0.01	
BRC		(49)	(0.01)	
GST		(2)	0.00	
JPM		192	0.03	
MBC		(33)	0.00	
MEI		7	0.00	
MYI		(122)	(0.03)	
SOG		118	0.02	
Total		557	0.07	

	31-Dec-2022		
	F	air Value	% of
Fund		(000S)	Net Assets
Repurchase Agreements	¢	7 200	0.07
BPS FICC	\$	7,300 11,236	0.97 1.50
Total		18,536	2.47
		10,330	2.47
PIMCO Capital Securities Fund Repurchase Agreements FICC	\$	10 172	0.18
Reverse Repurchase Agreements	Þ	10,172	0.10
BPS		(71,348)	(1.25)
BRC		(4,860)	(0.08)
BYR		(59,977)	(1.05)
FBF		(2,857)	(0.05)
IND		(171,111)	(2.98)
JML		(135,138)	(2.36)
SCX		(133,184)	(2.34)
Total		(578,475)	(10.11)
PIMCO Climate Bond Fund Repurchase Agreements TDM	\$	36,800	12.57
Commodity Real Return Fund Total Return Swaps	<b>*</b>	(2.055)	(0.24)
BPS	\$	(2,955)	(0.21)
CBK		(2,457)	(0.18)
CIB		(334)	(0.02)
FBF		(181)	(0.01)
GST		(3,476)	(0.25)
JPM		(345)	(0.03)
MAC		1,137	0.08
MEI		(251)	(0.02)
SOG		(497)	(0.04)
Total		(9,359)	(0.68)
Repurchase Agreements FICC		613	0.04
IND		58,500	4.28
Total		59,113	4.32
Reverse Repurchase Agreements BOS		(485)	(0.04)
CIB		(331,976)	(24.23)
GRE		(67,687)	(4.94)
RCY		(25,154)	(1.84)
Total		(425,302)	(31.05)
Sale-buyback Financing Transactions BOS		(17,959)	(1.31)
PIMCO Credit Opportunities Bond Fund Total Return Swaps BPS	\$	(160)	(0.16)
Repurchase Agreements		C 200	C 40
BPS FICC		6,300	6.48 0.63
		610	
Total		6,910	7.11
Diversified Income Fund Repurchase Agreements	¢	E00 000	E 71
BOS BRC	\$	500,000 568,200	5.71 6.49
CIB		580,100	6.63
FICC		41,323	0.63
MBC		56,700	0.47
Total		1,746,323	19.95
Reverse Repurchase Agreements			
BRC JML		(4,363)	(0.05)
		(2,283)	(0.03)
<b>Diversified Income Duration Hedged Fund</b> Repurchase Agreements FICC	\$	(6,646)	(0.08)

	31-Dec-2022			
Fund		Fair Value (000S)	% of Net Assets	
Dynamic Bond Fund				
Repurchase Agreements				
BRC	\$	1,055,700	30.31	
FICC		2,892	0.08	
SAL		87,100	2.50	
Total		1,145,692	32.89	
Reverse Repurchase Agreements DBL		(2,164)	(0.06)	
Dynamic Multi-Asset Fund				
Total Return Swaps	C	440	0.01	
BPS	€	440	0.01	
JPM		146	0.00	
MEI		80	0.00	
Total		666	0.01	
Repurchase Agreements				
BPS		22,818	0.45	
CDI		100,000	1.96	
FICC		1,786	0.03	
Total		124,604	2.44	
Reverse Repurchase Agreements BPS		(17,828)	(0.35)	
Emerging Local Bond Fund				
Reverse Repurchase Agreements				
BPS	\$	(39,132)	(2.04)	
BRC		(46,181)	(2.41)	
Total		(85,313)	(4.45)	
Emerging Markets Bond Fund				
Repurchase Agreements FICC	\$	9,160	0.28	
Reverse Repurchase Agreements	4	3,100	0.20	
BPS		(36,659)	(1.11)	
BRC		(16,023)	(0.48)	
MBC		(1,622)	(0.05)	
MFI		(21,052)	(0.64)	
Total		(75,356)	(2.28)	
		(73,330)	(2.20)	
Emerging Markets Bond ESG Fund Repurchase Agreements		0.264	0.27	
FICC	\$	9,261	0.37	
NOM		35,400	1.42	
Total		44,661	1.79	
Reverse Repurchase Agreements BPS		(21,023)	(0.84)	
BRC		(6,168)	(0.25)	
MEI		(4,460)	(0.18)	
NOM		(7,189)	(0.29)	
Total		(38,840)	(1.56)	
Emerging Markets Corporate Bond Fund Repurchase Agreements				
BPS	\$	6,100	3.61	
FICC		2,286	1.35	
Total		8,386	4.96	
PIMCO Emerging Markets Opportunities Fund				
Repurchase Agreements SSB	\$	706	0.35	
Emerging Markets Short-Term Local Currency Fund Repurchase Agreements	Ÿ		0.33	
SAL	\$	2,500	11.95	
SSB	Ų	2,300	1.27	
Total			13.22	
		2,766	13.22	
PIMCO ESG Income Fund Repurchase Agreements		44.400	40.55	
BPS	\$	44,400	18.66	

		2022	
	F	air Value	% of
Fund		(000S)	Net Assets
Euro Bond Fund Repurchase Agreements			
BPS	€	10,900	0.57
FICC		615	0.03
Total		11,515	0.60
Euro Credit Fund			
Repurchase Agreements	~	<b>-</b>	
BPS	€	7,400	1.21
FICC IND		921 36,300	0.15 5.95
Total		44,621	7.31
Euro Income Bond Fund		44,021	7.51
Repurchase Agreements			
BPS	€	16,600	1.23
COM		100,000	7.38
FICC		3,858	0.29
Total		120,458	8.90
Euro Long Average Duration Fund			
Repurchase Agreements BPS	€	1,500	1.36
Euro Short-Term Fund	-	,	
Repurchase Agreements			
BPS	€	14,100	3.99
PIMCO European High Yield Bond Fund			
Repurchase Agreements BPS	€	3,700	2.12
	C	3,700	2.12
PIMCO European Short-Term Opportunities Fund			
Repurchase Agreements			
BPS	€	4,400	2.08
Global Advantage Fund			
Repurchase Agreements FICC	\$	1,408	0.34
Reverse Repurchase Agreements	Ų	1,400	0.54
MEI		(1,504)	(0.37)
Global Bond Fund			
Repurchase Agreements		550 000	
BPS CIB	\$	660,000 562,700	5.77
FICC		124,270	4.93 1.09
Total		1,346,970	11.79
Reverse Repurchase Agreements		175 10757 0	11113
FBF		(1,682)	(0.01)
Global Bond ESG Fund			
Repurchase Agreements	¢	275 000	0.00
BPS BRC	\$	275,900	8.88
FICC		313,900 568,047	18.29
Total		1,157,847	37.28
Global Bond Ex-US Fund		, ,	37.20
Total Return Swaps			
ВОА	\$	182	0.03
BPS		315	0.04
MYC		21	0.00
Total  Panurchasa Agraements		518	0.07
Repurchase Agreements FICC		1,625	0.23
Global High Yield Bond Fund		.,025	0.25
Repurchase Agreements			
Ficc	\$	7,812	0.25
NOM		3,600	0.12
Total		11,412	0.37
Reverse Repurchase Agreements BRC		(5,516)	(0.19)
FBF		(2,419)	(0.18)
JML		(2,462)	(0.08)
Total		(10,397)	(0.34)
			, ,

	31-Dec-2022			
Fund		r Value 100S)	% of Net Assets	
Global Investment Grade Credit Fund Repurchase Agreements				
DEU DEU	\$	30,800	0.29	
FICC		29,223	0.28	
SAL		15,400	0.15	
Total		75,423	0.72	
Reverse Repurchase Agreements				
BRC		(2,721)	(0.03)	
JML		(1,433)	(0.01)	
Total		(4,154)	(0.04)	
Global Investment Grade Credit ESG Fund Repurchase Agreements SSB	\$	15,240	1.11	
Reverse Repurchase Agreements BOS		(75,130)	(5.48)	
BRC		(798)	(0.06)	
Total		(75,928)	(5.54)	
Sale-buyback Financing Transactions BPG		(75,242)	(5.49)	
MSC		(684)	(0.05)	
Total		(75,926)	(5.54)	
Global Low Duration Real Return Fund Repurchase Agreements	\$			
Reverse Repurchase Agreements		1,053	0.08	
CIB		190,632)	(13.97)	
DEU		(71,081)	(5.21)	
Total	(,	261,713)	(19.18)	
Sale-buyback Financing Transactions BRC		(69,575)	(5.10)	
TDM		(10,024)	(0.73)	
Total		(79,599)	(5.83)	
Global Real Return Fund Repurchase Agreements FICC	\$	2,245	0.09	
Reverse Repurchase Agreements BOS		(14,838)	(0.58)	
BRC		(3,159)	(0.12)	
BSN	(1	554,549)	(21.56)	
CIB		171,691)	(6.68)	
GRE		(51,915)	(2.02)	
Total		796,152)	(30.96)	
Sale-buyback Financing Transactions BOS	( )	(9,519)	(0.37)	
Income Fund Total Return Swaps BOA	\$	80	0.00	
GST	Ų	(735)	0.00	
Total		(655)	0.00	
Repurchase Agreements				
BOS		500,000	0.86	
DEU		116,100	0.20	
FICC MBC		037,659 644,900	3.51 1.11	
SGY		113,800	0.20	
SOG		9,239	0.20	
Total	٠		5.90	
	5,4	421,698	5.90	
Reverse Repurchase Agreements BRC		(5,155)	(0.01)	
DBL		(10,712)	(0.01)	
Total		(15,867)	(0.02)	
10441		(15,001)	(0.05)	

	31-Dec-2022		
		air Value	% of
Fund		(000S)	Net Assets
Inflation Multi-Asset Fund Total Return Swaps			
BPS	\$	(373)	(0.09)
BRC		(21)	(0.01)
CBK		(76)	(0.02)
GST		(118)	(0.03)
JPM		17	0.00
MAC		192	0.05
MYI		(362)	(0.09)
SOG		(48)	(0.01)
Total  Papurchasa Agraements		(789)	(0.20)
Repurchase Agreements GSC		37,700	9.34
SSB		3,020	0.76
Total		40,720	10.10
Low Average Duration Fund			
Repurchase Agreements			
FICC	\$	956	0.09
Reverse Repurchase Agreements BOS		(128,895)	(12.01)
GRE		(15,962)	(1.49)
Total		(144,857)	(13.50)
Sale-buyback Financing Transactions		(11,1007)	(13133)
CSN		(4,077)	(0.38)
Low Duration Global Investment Grade			
Credit Fund			
Repurchase Agreements FICC	\$	1,604	0.24
Reverse Repurchase Agreements	Ψ	1,004	0.24
BOS		(2,415)	(0.37)
BRC		(607)	(0.09)
GRE		(9,754)	(1.49)
Total		(12,776)	(1.95)
Sale-buyback Financing Transactions BPG		(1,409)	(0.22)
Low Duration Income Fund			
Total Return Swaps	¢	(2)	0.00
GST Papurchasa Agraements	\$	(2)	0.00
Repurchase Agreements FICC		5,431	0.50
MBC		93,400	8.61
Total		98,831	9.11
Low Duration Opportunities Fund			
Repurchase Agreements			
FICC	\$	118,800	8.83
PIMCO MLP & Energy Infrastructure Fund			
Total Return Swaps BOA	\$	(130)	(0.10)
CBK	Ψ	(8)	(0.01)
FAR		(18)	(0.01)
JPM		(1)	0.00
MYI		16	0.01
Total		(141)	(0.11)
Repurchase Agreements			
SSB		811	0.68
Mortgage Opportunities Fund Repurchase Agreements	<b>*</b>	42.700	4.54
BPS	\$	13,700	1.61
FICC Total		3,618 17,318	0.43 2.04
Reverse Repurchase Agreements		17,310	2.04
CIB		(264,111)	(31.10)
		(724)	(0.09)
JPS			
		(23,192)	(2.73)
JPS		(23,192) (28,466)	(2.73) (3.35)

		2022	
Fund	Fa	air Value (000S)	% of Net Assets
StocksPLUS™ Fund	-	(0003)	NCC ASSCES
Total Return Swaps			
FAR	\$	(1,148)	(0.11)
MBC		(120)	(0.01)
RBC		(1,063)	(0.11)
UBS		(35)	(0.01)
Total		(2,366)	(0.24)
Repurchase Agreements			
BOS		20,300	2.01
FICC		14,743	1.46
NOM		60,000	5.95
SGY		24,500	2.43
TOR		36,902	3.67
Total		156,445	15.52
PIMCO StocksPLUS™ AR Fund			
Total Return Swaps			
BRC	\$	(4)	(0.04)
FAR		(16)	(0.16)
RBC		(17)	(0.19)
Total		(37)	(0.39)
Repurchase Agreements		. ,	,
BPS		1,200	12.59
SSB		174	1.83
Total		1,374	14.42
Strategic Income Fund			
Total Return Swaps			
GST	\$	(4)	0.00
Repurchase Agreements			
Ficc		781	0.15
Total Return Bond Fund			
Repurchase Agreements			
BOS	\$	26,100	0.63
FICC		144,795	3.49
Total		170,895	4.12
Reverse Repurchase Agreements			
BRC		(1,745)	(0.04)
Sale-buyback Financing Transactions			
BPG		(76,809)	(1.85)
PIMCO TRENDS Managed Futures			
Strategy Fund			
Total Return Swaps		(4.6.5.)	(0.04)
MEI	\$	(165)	(0.04)
Repurchase Agreements		22.700	Г 24
BPS		22,700	5.21
SSB		4,752	1.09
Total	-	27,452	6.30
UK Corporate Bond Fund			
Repurchase Agreements		477	0.05
FICC	£	177	0.05
UK Long Term Corporate Bond Fund			
Repurchase Agreements		260	0.00
FICC	£	269	0.08
US_High_Yield_Bond Fund			
Repurchase Agreements	¢	0.260	0.47
FICC	\$	9,269	0.47
US Investment Grade Corporate Bond Fund			
Repurchase Agreements	¢	12 000	2.20
BOS	\$	12,800	3.30
FICC		2,583	0.66
Total		15,383	3.96
Sale-buyback Financing Transactions		(20 (55)	(0.05)
BPG		(38,655)	(9.95)
US Short-Term Fund			
D			
Repurchase Agreements FICC	¢	154,472	6.69

### (b) Collateral

### (i) Safekeeping of Collateral Received:

Collateral received as at 31 December 2023 and 31 December 2022 is held within the global custodial network of State Street Bank and Trust, the ultimate parent of the Depositary.

### (ii) Concentration Data:

The ten largest issuers for collateral securities received across all SFTs as at 31 December 2023 are as follows. If there are fewer than ten issuers then all issuers are detailed below:

	As at 31-Dec-2023			
Found		Fair Value		
PIMCO Asia High Viold Band Fund	Collateral Issuer	(000S)		
PIMCO Asia High Yield Bond Fund	United States Government	\$ 3,933		
Asia Strategic Interest Bond Fund	United States Government	257		
PIMCO Balanced Income and Growth Fund	United States Government	12,888		
PIMCO Capital Securities Fund	United States Government	7,724		
PIMCO Climate Bond Fund	United States Government	5,930		
Commodity Real Return Fund	United States Government	84,755		
PIMCO Credit Opportunities Bond Fund	United States Government	752		
Diversified Income Fund	Canada Government	1,042,215		
	United Kingdom			
	Government	43,772		
	United States Government	189,743		
Diversified Income Duration Hedged Fund	United States Government	71,060		
Diversified Income ESG Fund	United States Government	3,067		
Dynamic Bond Fund	Freddie Mac	104		
bynamic bona rana	United Kingdom	104		
	Government	413,260		
	United States Government	360,307		
Dynamic Multi-Asset Fund	Belgium Government	€ 253,574		
•	European Union	72,014		
	United States Government	32,792		
Emerging Local Bond ESG Fund	United States Government	\$ 15,987		
Emerging Markets Bond Fund	United States Government	2,651		
Emerging Markets Bond ESG Fund	United States Government	13,986		
Emerging Markets Corporate Bond Fund	United States Government	1,013		
PIMCO Emerging Markets Opportunities Fund	United States Government	6,400		
Emerging Markets Short-Term Local				
Currency Fund	United States Government	161		
PIMCO ESG Income Fund	United States Government	8,383		
Euro Bond Fund	Germany Government	€ 99,142		
Euro Credit Fund	United States Government	2,327		
Euro Credit Fund	Belgium Government United States Government	13,533 752		
Euro Income Bond Fund				
Euro income Bona Funa	Germany Government United States Government	137,888 4,156		
Furn Long Average Duration Fund				
Euro Long Average Duration Fund	Bpitrance SACA United States Government	51,761 1,667		
Euro Short-Term Fund	Bpifrance SACA	12,736		
PIMCO European High Yield	'			
Bond Fund PIMCO European Short-Term	Belgium Government	29,918		
Opportunities Fund	Belgium Government	987		
Global Advantage Fund	United States Government	\$ 545		
Global Bond Fund	Canada Government	162,360		
	United Kingdom Government	45,099		
	United States Government	172,784		
Global Bond ESG Fund	United States Government	169,340		
Global Bond Ex-US Fund	United States Government	1,025		
Global Investment Grade	Canada Government	159,576		
Credit Fund	United States Government	25,972		
Global Investment Grade Credit ESG Fund	United States Government	1,326		

	As at 31-Dec-2023		
Fund	Collateral Issuer		air Value (000S)
Global Low Duration Real			
Return Fund	United States Government	\$	2,947
Global Real Return Fund	United States Government		2,936
Income Fund	Canada Government		271,720
	United States Government		9,216
Inflation Multi-Asset Fund	United States Government		371
Low Average Duration Fund	United States Government		102,823
Low Duration Global Investment Grade Credit Fund	United States Government		692
Low Duration Income Fund	Canada Government		210,724
	United States Government		143,518
Low Duration Opportunities Fund	United States Government		2,861
PIMCO MLP & Energy Infrastructure Fund	United States Government		644
Mortgage Opportunities Fund	United States Government		70,406
StocksPLUS™ Fund	Freddie Mac		40,217
	Ginnie Mae		135,354
	United States Government		384,551
PIMCO StocksPLUS™ AR Fund	United States Government		1,120
Strategic Income Fund	United States Government		617
Total Return Bond Fund	United States Government		747
PIMCO TRENDS Managed Futures Strategy Fund	United States Government		18,899
UK Corporate Bond Fund	United Kingdom Government	£	5,300
·	United States Government		260
UK Long Term Corporate Bond Fund	United Kingdom Government		6,625
US High Yield Bond Fund	United States Government	\$	930
US Investment Grade Corporate Bond Fund	United States Government	7	264
US Short-Term Fund	United States Government		4,652
OS SHOIL TCHILL UND	office states doverninglit		7,032

The ten largest issuers for collateral securities received across all SFTs as at 31 December 2022 are as follows. If there are fewer than ten issuers then all issuers are detailed below:

	As at 31-Dec-2022		
Fund	Collateral Issuer	Fa	air Value (000S)
PIMCO Asia High Yield Bond Fund	United States Government	\$	20,983
Asia Strategic Interest Bond Fund	United States Government		836
PIMCO Balanced Income and Growth Fund	United States Government		18,879
PIMCO Capital Securities Fund	United States Government		10,375
PIMCO Climate Bond Fund	United States Government		38,412
Commodity Real Return Fund	United States Government		61,286
PIMCO Credit Opportunities Bond Fund	United States Government		7,060
Diversified Income Fund	Freddie Mac		139,541
	Ginnie Mae		450,224
	United States Government	1	,205,939
Diversified Income Duration Hedged Fund	United States Government		104,889
Dynamic Bond Fund	Freddie Mac		139,541
	Ginnie Mae		413,154
	United States Government		621,400
Dynamic Multi-Asset Fund	Caisse d'Amortissement de la Dette Sociale	€	100,270
	European Union		18,150
	Kreditanstalt fuer Wiederaufbau		161
	Landwirtschaftliche Rentenbank		4,907
	United States Government		1,822
Emerging Markets Bond Fund	United States Government	\$	9,343

	As at 31-Dec-2022		
			nir Value
Fund	Collateral Issuer		(000S)
Emerging Markets Bond ESG Fund	United States Government	\$	45,570
Emerging Markets Corporate Bond Fund	United States Government		8,567
PIMCO Emerging Markets Opportunities Fund	United States Government		720
Emerging Markets Short-Term Local Currency Fund	United States Government		2,820
PIMCO ESG Income Fund	United States Government		45,259
Euro Bond Fund	BNG Bank NV	€	11,063
	United States Government		627
Euro Credit Fund	BNG Bank NV		2,776
	Bpifrance SACA		483
	Caisse d'Amortissement de la Dette Sociale		568
	European Union		25,098
	Kreditanstalt fuer Wiederaufbau		4,431
	Landwirtschaftliche Rentenbank		8,536
	State of North Rhine-Westphalia		837
	UNEDIC		1,626
	United States Government		940
Euro Income Bond Fund	BNG Bank NV		16,819
	State of Berlin		102,209
	United States Government		3,935
Euro Long Average Duration Fund	Kreditanstalt fuer Wiederaufbau		1,517
Euro Short-Term Fund	BNG Bank NV		14,286
PIMCO European High Yield Bond Fund	Kreditanstalt fuer Wiederaufbau		3,743
PIMCO European Short-Term Opportunities Fund	Kreditanstalt fuer Wiederaufbau		4,454

	As at 31-Dec-2022						
Fund	Collateral Issuer	Fair Value (000S)					
Global Advantage Fund	United States Government	\$ 1,436					
Global Bond Fund	United States Government	1,378,007					
Global Bond ESG Fund	United States Government	1,181,854					
Global Bond Ex-US Fund	United States Government	1,658					
Global High Yield Bond Fund	United States Government	11,642					
Global Investment Grade Credit Fund	United States Government	76,925					
Global Investment Grade Credit ESG Fund	United States Government	15,545					
Global Low Duration Real Return Fund	United States Government	1,074					
Global Real Return Fund	United States Government	2,391					
Income Fund	United States Government	3,498,550					
Inflation Multi-Asset Fund	Freddie Mac	38,846					
	United States Government	3,080					
Low Average Duration Fund	United States Government	975					
Low Duration Global Investment Grade Credit Fund	United States Government	1,636					
Low Duration Income Fund	United States Government	101,947					
Low Duration Opportunities Fund	United States Government	121,176					
PIMCO MLP & Energy Infrastructure Fund	United States Government	827					
Mortgage Opportunities Fund	United States Government	17,694					
StocksPLUS™ Fund	Canada Government	36,902					
	United States Government	122,051					
PIMCO StocksPLUS™ AR Fund	United States Government	1,405					
Strategic Income Fund	United States Government	797					
Total Return Bond Fund	United States Government	174,491					
PIMCO TRENDS Managed Futures Strategy Fund	United States Government	28,016					
UK Corporate Bond Fund	United States Government	f 181					
UK Long Term Corporate Bond Fund	United States Government	274					
US High Yield Bond Fund	United States Government	\$ 9,454					
US Investment Grade Corporate Bond Fund	United States Government	15,768					
US Short-Term Fund	United States Government	157,561					

(iii) Aggregate Transaction Data:
The aggregate transaction data for collateral positions (including cash) received across all SFTs and total return swaps as at 31 December 2023 is as follows:

				Fair				Country of	
Fund	Security Type	Collateral Description	Type of Collateral	Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Counterparty Establishment	Settlement and Clearing
PIMCO Asia High	Repurchase Agreements	U.S. Treasury Notes	Treasury	\$ 3,933	AAA	Above 1 Year	USD	United States	FED, Bilateral
Yield Bond Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	630	N/A	N/A	USD	France	FED, Bilateral
Asia Strategic Interest Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	257	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Balanced Income and Growth Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	9,824	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	3,064	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Capital	Repurchase Agreements	U.S. Treasury Notes	Treasury	7,724	AAA	Above 1 Year	USD	United States	FED, Bilateral
Securities Fund	Reverse Repurchase	Cash Collateral	Cash	6,850	N/A	N/A	USD	France	FED, Bilateral
	Agreements	Cash Collateral	Cash	5,779	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Morgan Stanley	Corporate	5,707	A-	Above 1 Year	USD	United States	EUROCLEAR, Bilateral
		U.S. Treasury Bonds	Treasury	1,678	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Climate Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	5,930	AAA	Above 1 Year	USD	United States	FED, Bilateral
Commodity Real	Swap Contracts	Cash Collateral	Cash	10	N/A	N/A	USD	Australia	FED, Bilateral
Return Fund		Cash Collateral	Cash	1,480	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	1,660	N/A	N/A	USD	United States	FED, Bilateral
	Repurchase Agreements	U.S. Treasury Notes	Treasury	41,183	AAA	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Notes	Treasury	43,572	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase	Cash Collateral	Cash	935	N/A	N/A	USD	United States	FED, Bilateral
	Agreements	U.S. Treasury Inflation Protected Securities	Treasury	777	AA+	Above 1 Year	USD	Canada	FED, Bilateral

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
PIMCO Credit	Repurchase Agreements								
Opportunities Bond Fund		U.S. Treasury Notes	Treasury	\$ 752	AAA	Above 1 Year	USD	United States	FED, Bilateral
Diversified Income Fund	Repurchase Agreements	Canada Government							
runa		International Bond	Treasury	84,905	AA+	Above 1 Year	CAD	Canada	CANADA, Bilateral
		Province of Ontario	Treasury	155,333	AA-	3 Months-1 Year	CAD	United States	CANADA, Bilateral
		Province of Ontario	Treasury	674,322	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Quebec	Treasury	127,655	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		U.S. Treasury Inflation Protected	<b>-</b>	402		A1 4 V	1160	11 % 16	550 D'I I
		Securities	Treasury	103	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes United Kingdom Inflation-Linked	Treasury	189,640	AAA	Above 1 Year	USD	United States	FED, Bilateral
		Gilt	Treasury	43,772	AA-	Above 1 Year	GBP	France	CREST, Bilateral
	Reverse Repurchase								555 511
Dt. 11	Agreements	Cash Collateral	Cash	2,346	N/A	N/A	USD	United Kingdom	FED, Bilateral
Diversified Income Duration	Repurchase Agreements	U.S. Treasury Notes	Treasury	35,656	AAA	Above 1 Year	USD	Canada	FED, Bilateral
Hedged Fund		U.S. Treasury Notes	Treasury	33,005 2,399	AAA	Above 1 Year Above 1 Year	USD	France United States	FED, Bilateral FED, Bilateral
Diversified Income	Repurchase Agreements	U.S. Treasury Notes	Treasury	2,399	AAA	ADOVE 1 1691	บรม	Officed States	ו בט, טוומנפולו
ESG Fund		U.S. Treasury Notes	Treasury	3,067	AAA	Above 1 Year	USD	United States	FED, Bilateral
Dynamic Bond Fund	Repurchase Agreements	Freddie Mac	Mortgage Pass Thru	104	AA+	Above 1 Year	USD	United Kingdom	EUROCLEAR, Bilatera
		U.S. Treasury Bonds	Treasury	54,877	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected							
		Securities	Treasury	164,281	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	139,745	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes United Kingdom	Treasury	1,404	AAA	Above 1 Year	USD	United States	FED, Bilateral
		Inflation-Linked Gilt	Treasury	413,260	AA-	Above 1 Year	GBP	France	CREST, Bilateral
Dynamic Multi-	Swap Contracts	Cash Collateral	Cash	€ 2,500	N/A	N/A	EUR	United States	FED, Bilateral
Asset Fund	Repurchase Agreements	Belgium Government	Cusii	c 2,500	INA	IWA	LON	Office States	TED, Bilateral
		International Bond	Treasury	253,574	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilatera
		European Union	Treasury	72,014	AAA	Above 1 Year	EUR	United States	EUROCLEAR, Bilatera
		U.S. Treasury Notes	Treasury	32,792	AAA	Above 1 Year	USD	United States	FED, Bilateral
Emerging Local	Reverse Repurchase	Cash Collateral	Cash	\$ 690	N/A	N/A	USD	France	FED, Bilateral
Bond Fund	Agreements	Cash Collateral	Cash	1,195	N/A	N/A	USD	United Kingdom	FED, Bilateral
Emerging Local Bond ESG Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	15,987	AA+	Above 1 Year	USD	France	FED, Bilateral
Emerging Markets	Repurchase Agreements	U.S. Treasury Notes	Treasury	2,651	AAA	Above 1 Year	USD	United States	FED, Bilateral
Bond Fund	Reverse Repurchase	Cash Collateral	Cash	580	N/A	N/A	USD	France	FED, Bilateral
	Agreements	Cash Collateral	Cash	2,801	N/A	N/A	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Bonds	Treasury	537	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected	,						
		Securities United Kingdom	Treasury	1,979	AA+	Above 1 Year	USD	Canada	FED, Bilateral
		Inflation-Linked Gilt	Treasury	1,712	AA-	Above 1 Year	GBP	United Kingdom	CREST, Bilateral
Emerging Markets	Repurchase Agreements	U.S. Treasury Notes	Treasury	13,986	AAA	Above 1 Year	USD	United States	FED, Bilateral
Bond ESG Fund	Reverse Repurchase	Cash Collateral	Cash	690	N/A	N/A	USD	France	FED, Bilateral
	Agreements	Cash Collateral	Cash	5,606	N/A	N/A	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	301	AA+	Above 1 Year	USD	Canada	FED, Bilateral
Emerging Markets	Repurchase Agreements	Jecumics	ricusury	301	, vat	ADDVC I TEAL	030	Curidud	, LD, Dilateral
Corporate Bond Fund		U.S. Treasury Notes	Treasury	1,013	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Emerging Markets	Repurchase Agreements		·						
Opportunities Fund		U.S. Treasury Notes	Treasury	6,400	AAA	Above 1 Year	USD	United States	FED, Bilateral

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Emerging Markets Short-Term Local	Repurchase Agreements		_						
Currency Fund PIMCO ESG Income	Repurchase Agreements	U.S. Treasury Notes	Treasury	\$ 161	AAA	Above 1 Year	USD	United States	FED, Bilateral
Fund Euro Bond Fund	Repurchase Agreements	U.S. Treasury Notes State of North	Treasury	8,383	AAA	Above 1 Year	USD	United States	FED, Bilateral
Euro Bona Funa	reparenase rigicements	Rhine-Westphalia	Treasury	€ 99,142	AAA	Above 1 Year	EUR	Germany	EUROCLEAR, Bilateral
Euro Credit Fund	Repurchase Agreements	U.S. Treasury Notes Belgium	Treasury	2,327	AAA	Above 1 Year	USD	United States	FED, Bilateral
		Government International Bond	Treasury	13,533	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
		U.S. Treasury Notes	Treasury	752	AAA	Above 1 Year	USD	United States	FED, Bilateral
Euro Income Bond	Repurchase Agreements	Land Brandenburg	Treasury	80,782	AAA	Above 1 Year	EUR	Germany	EUROCLEAR, Bilateral
Fund		Landesbank Baden-	Transum	F7 106	٨	Above 1 Year	FLID	Cormony	FUDOCITAD Dileteral
		Wuerttemberg	Treasury	57,106	A-		EUR	Germany	EUROCLEAR, Bilateral
Furn Long Average	Repurchase Agreements	U.S. Treasury Notes  Bpifrance SACA	Treasury	4,156	AAA	Above 1 Year	USD	United States	FED, Bilateral
Euro Long Average Duration Fund	Repurchase Agreements	U.S. Treasury Notes	Corporate Treasury	51,761 1,667	AA- AAA	Above 1 Year Above 1 Year	EUR USD	France United States	EUROCLEAR, Bilateral FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	821	N/A	N/A	USD	United Kingdom	
Euro Short-Term	Repurchase Agreements								
Fund PIMCO European	Repurchase Agreements	Bpifrance SACA Belgium	Corporate	12,736	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
High Yield Bond Fund	.,	Government International Bond	Treasury	29,918	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
PIMCO European Short-Term Opportunities Fund	Repurchase Agreements	Belgium Government International Bond	Treasury	987	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
Global Advantage	Repurchase Agreements								
Fund	D   1   1	U.S. Treasury Notes	Treasury	\$ 545	AAA	Above 1 Year	USD	United States	FED, Bilateral
Global Bond Fund	Repurchase Agreements	Province of Alberta	Treasury	15,562	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Ontario	Treasury	84,805	AA-	Above 1 Year	CAD	United States United States	CANADA, Bilateral
		Province of Quebec U.S. Treasury Notes	Treasury Treasury	61,993 77,604	AA- AAA	Above 1 Year Above 1 Year	CAD USD	France	CANADA, Bilateral FED, Bilateral
		U.S. Treasury Notes	Treasury	95,180	AAA	Above 1 Year	USD	United States	FED, Bilateral
		United Kingdom Inflation-Linked	rreasury	·	7001	Above 1 real	035	Office States	
Clabal Danid ECC	Danisahara Assassas	Gilt	Treasury	45,099	AA-	Above 1 Year	GBP	France	CREST, Bilateral
Global Bond ESG Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	169,340	AAA	Above 1 Year	USD	United States	FED, Bilateral
Global Bond Ex-US Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	1,025	AAA	Above 1 Year	USD	United States	FED, Bilateral
Global High Yield Bond Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	250	N/A	N/A	USD	France	FED, Bilateral
		Cash Collateral	Cash	316	N/A	N/A	USD	United Kingdom	FED, Bilateral
Global Investment	Repurchase Agreements	Province of Ontario	Treasury	151,161	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
Grade Credit Fund		Province of Quebec	Treasury	8,415	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral FED, Bilateral
	Reverse Repurchase	U.S. Treasury Notes	Treasury	25,972	AAA	Above 1 Year	USD	United States	FED, Bildleidi
Global Investment	Agreements Repurchase Agreements	Cash Collateral	Cash	260	N/A	N/A	USD	France	FED, Bilateral
Grade Credit ESG Fund	reparenase rigreements	U.S. Treasury Notes	Treasury	1,326	AAA	Above 1 Year	USD	United States	FED, Bilateral
Global Low	Repurchase Agreements	U.S. Treasury Notes	Treasury	2,947	AAA	Above 1 Year	USD	United States	FED, Bilateral
Duration Real Return Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	3,735	N/A	N/A	USD	United States	FED, Bilateral
Global Real Return	Repurchase Agreements	U.S. Treasury Notes	Treasury	2,936	AAA	Above 1 Year	USD	United States	FED, Bilateral
Fund	Reverse Repurchase	Cash Collateral	Cash	3,304	N/A	N/A	USD	United States	FED, Bilateral
	Agreements	U.S. Treasury Bonds	Treasury	4,213	AAA	Above 1 Year	USD	United States	FED, Bilateral
		United Kingdom Inflation-Linked	·						
		Gilt United Kingdom	Treasury	213	AA-	3 Months-1 Year	GBP	United Kingdom	CREST, Bilateral
		Inflation-Linked	Tres	220	Α.Α.	Ab 1 V	CDD	Haita - LIZ:	CDECT Dileter
Income Fund	Popurchasa Agraamant	Gilt Province of Ontario	Treasury	238	AA-	Above 1 Year Above 1 Year	GBP	United Kingdom United States	CANADA Bilateral
Income Fund	Repurchase Agreements	Province of Ontario Province of Quebec	Treasury Treasury	147,735 123,985	AA-	Above 1 Year Above 1 Year	CAD CAD	United States United States	CANADA, Bilateral CANADA, Bilateral
		U.S. Treasury Notes	Treasury	9,216	AA-	Above 1 Year	USD	United States United States	FED, Bilateral
		J.J Casary rectes	casary	3,210	, , , , ,	, 5 v C 1 1 Cul	030	JCa Jiaics	. 15 J D. accidi

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Inflation Multi-Asset	Swap Contracts	Cash Collateral	Cash	\$ 480	N/A	N/A	USD	United Kingdom	FED, Bilateral
Fund		Cash Collateral	Cash	1,080	N/A	N/A	USD	United States	FED, Bilateral
	Repurchase Agreements	U.S. Treasury Notes	Treasury	371	AAA	Above 1 Year	USD	United States	FED, Bilateral
_ow Average	Repurchase Agreements	U.S. Treasury Notes	Treasury	61,041	AAA	Above 1 Year	USD	United States	FED, Bilateral
Duration Fund	, , , , , , , , , , , , , , , , , , ,	U.S. Treasury Notes	Treasury	41,782	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Low Duration Global Investment Grade	Repurchase Agreements	,	,						
Credit Fund		U.S. Treasury Notes	Treasury	692	AAA	Above 1 Year	USD	United States	FED, Bilateral
Low Duration	Repurchase Agreements	Province of Alberta	Treasury	105,423	AA-	Above 1 Year	CAD	United States	CANADA, Bilater
Income Fund		Province of Ontario	Treasury	54,325	AA-	Above 1 Year	CAD	United States	CANADA, Bilater
		Province of Quebec U.S. Treasury Inflation Protected	Treasury	50,976	AA-	Above 1 Year	CAD	United States	CANADA, Bilater
		Securities	Treasury	66,267	AA+	3 Months-1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes	Treasury	77,251	AAA	Above 1 Year	USD	United States	FED, Bilateral
Low Duration Opportunities	Repurchase Agreements	II C Transum Notas	Troosury	2,861	A A A	Abovo 1 Voor	USD	United States	FED, Bilateral
Fund PIMCO MLP & Energy	Repurchase Agreements	U.S. Treasury Notes	Treasury	2,801	AAA	Above 1 Year	บรม	United States	FED, Bilateral
Infrastructure		H.C. T.	_			A1	1165	11. 5. 16.	EED DIL
Fund		U.S. Treasury Notes	Treasury	644	AAA	Above 1 Year	USD	United States	FED, Bilateral
Mortgage	Repurchase Agreements	U.S. Treasury Notes	Treasury	32,596	AAA	Above 1 Year	USD	France	FED, Bilateral
Opportunities		U.S. Treasury Notes	Treasury	37,810	AAA	Above 1 Year	USD	United States	FED, Bilateral
Fund	Reverse Repurchase								
	Agreements	U.S. Treasury Bonds	Treasury	1,837	AAA	Above 1 Year	USD	United States	FED, Bilateral
StocksPLUS™ Fund	Swap Contracts	Cash Collateral	Cash	58,670	N/A	N/A	USD	United States	FED, Bilateral
	Repurchase Agreements	Ginnie Mae	Mortgage Pass Thru	82,373	AA+	Above 1 Year	USD	France	FED, Bilateral
		Ginnie Mae	Mortgage Pass Thru	52,981	AA+	Above 1 Year	USD	United States	FED, Bilateral
		Freddie Mac U.S. Treasury	Mortgage Pass Thru	40,217	AA+	Above 1 Year	USD	United Kingdom	FED, Bilateral
		Bonds	Treasury	71,637	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	20,093	AAA	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Notes	Treasury	292,821	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO	Swap Contracts	Cash Collateral	Cash	30	N/A	N/A	USD	United Kingdom	FED, Bilateral
StocksPLUS <sup>™</sup> AR	Swap Contracts								
Fund	B 1 1	Cash Collateral	Cash	260	N/A	N/A	USD	United States	FED, Bilateral
T dild	Repurchase Agreements	U.S. Treasury Notes	Treasury	1,120	AAA	Above 1 Year	USD	United States	FED, Bilateral
Strategic Income	Repurchase Agreements								
Fund		U.S. Treasury Notes	Treasury	617	AAA	Above 1 Year	USD	United States	FED, Bilateral
Total Return Bond	Repurchase Agreements	U.S. Treasury Notes	Treasury	747	AAA	Above 1 Year	USD	United States	FED, Bilateral
Fund	Reverse Repurchase								
	Agreements	Cash Collateral	Cash	35	N/A	N/A	USD	United Kingdom	FED, Bilateral
PIMCO TRENDS	Swap Contracts	Cash Collateral	Cash	690	N/A	N/A	USD	United Kingdom	FED, Bilateral
Managed Futures	Repurchase Agreements	U.S. Treasury							
Strategy Fund		Bonds	Treasury	17,608	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	1,291	AAA	Above 1 Year	USD	United States	FED, Bilateral
JK Corporate Bond	Repurchase Agreements	U.S. Treasury Notes	Treasury	£ 260	AAA	Above 1 Year	USD	United States	FED, Bilateral
Fund		United Kingdom Inflation-Linked Gilt	Treasury	5,300	AA-	Above 1 Year	GBP	United Kingdom	
	Reverse Repurchase Agreements	United Kingdom Inflation-Linked Gilt	Treasury	483	AA-	Above 1 Year	GBP	United Kingdom	
JK Long Term Corporate Bond	Repurchase Agreements	United Kingdom Inflation-Linked	·					-	
Fund	Reverse Repurchase Agreements	Gilt  Cash Collateral	Treasury	6,625	AA- N/A	Above 1 Year N/A	GBP USD	United Kingdom United States	FED, Bilateral
US High Yield Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury		AAA	Above 1 Year	USD	United States	FED, Bilateral
US Investment Grade Corporate	Repurchase Agreements	·	·						
Bond Fund		U.S. Treasury Notes U.S. Treasury Notes	Treasury	264 4,652	AAA	Above 1 Year Above 1 Year	USD	United States	FED, Bilateral
US Short-Term Fund	Repurchase Agreements		Treasury				USD	United States	FED, Bilateral

The aggregate transaction data for collateral positions (including cash) received across all SFTs and total return swaps as at 31 December 2022 is as follows:

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
PIMCO Asia High	Repurchase Agreements	•							
Yield Bond Fund	1 3	U.S. Treasury Notes	Treasury	\$ 20,983	AAA	Above 1 Year	USD	United States	FED, Bilateral
Asia Strategic Interest	Repurchase Agreements	II C Transum Notes	Transum	926	A A A	Above 1 Veer	HCD	United Ctates	CCD Dilatoral
Bond Fund	Curan Cantracts	U.S. Treasury Notes	Treasury	836	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Balanced Income and	Swap Contracts	Cash Collateral	Cash Cash	1,660	N/A	N/A	USD	France	FED, Bilateral
Growth Fund		Cash Collateral	Cash	1,560	N/A	N/A N/A	USD	United Kingdom	FED, Bilateral
	Repurchase Agreements	Cash Collateral U.S. Treasury Bills	Treasury	590 11,461	N/A AAA	3 Months-1 Year	USD	United States United States	FED, Bilateral FED, Bilateral
	Reputchase Agreements	U.S. Treasury	rreasury	11,401	AAA	5 MOHUIS-1 Teal	USD	Officed States	FED, Dilateral
		Inflation Protected Securities	Treasury	7,418	AAA	Above 1 Year	USD	France	FED, Bilateral
PIMCO Capital	Repurchase Agreements	U.S. Treasury Bills	Treasury	10,375	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Securities Fund	Reverse	Cash Collateral	Cash	3,516	N/A	N/A	USD	Canada	FED, Bilateral
	Repurchase Agreements	Cash Collateral	Cash	6,877	N/A	N/A	USD	France	FED, Bilateral
		Cash Collateral	Cash	264	N/A	N/A	EUR	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	7,614	N/A	N/A	USD	United Kingdom	FED, Bilateral
PIMCO Climate Bond Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	38,412	AAA	Above 1 Year	USD	United States	FED, Bilateral
Commodity Real	Swap Contracts	Cash Collateral	Cash	840	N/A	N/A	USD	Australia	FED, Bilateral
Return Fund	Swap contracts	Cash Collateral	Cash	1,310	N/A	N/A	USD	United States	FED, Bilateral
	Repurchase Agreements	U.S. Treasury Bills	Treasury	625	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
	reparenase rigidements	U.S. Treasury Bonds	Treasury	60,504	AAA	Above 1 Year	USD	France	FED, Bilateral
	Reverse	o.s. measury bonus	rreasary	00,501	7001	7 tbove 1 redi	035	riditee	120, blidteral
PIMCO Credit	Repurchase Agreements Repurchase Agreements	U.S. Treasury Bonds	Treasury	157	AAA	Above 1 Year	USD	United States	FED, Bilateral
Opportunities	ricparanase / igraements	U.S. Treasury Bills	Treasury	622	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Bond Fund		U.S. Treasury Notes	Treasury	6,438	AAA	Above 1 Year	USD	France	FED, Bilateral
Diversified Income Fund	Repurchase Agreements	Freddie Mac	Mortgage Pass Thru	139,541	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
		Ginnie Mae	Mortgage Pass Thru	450,224	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Bills	Treasury	58,078	AAA	3 Months-1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Bills	Treasury	42,150	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Bonds	Treasury	513,516	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation		212/212					,
		Protected Securities	Treasury	592,195	AAA	Above 1 Year	USD	United States	FED, Bilateral
 Diversified	Reverse Repurchase Agreements Repurchase Agreements	Cash Collateral	Cash	277	N/A	N/A	USD	United Kingdom	FED, Bilateral
Income									
Duration		U.S. Treasury Bills	Treasury	2,481	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Hedged Fund		U.S. Treasury Notes	Treasury	102,408	AAA	Above 1 Year	USD	United States	FED, Bilateral
Dynamic Bond Fund	Repurchase Agreements	Freddie Mac	Mortgage Pass Thru	139,541	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
		Ginnie Mae	Mortgage Pass Thru	413,154	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Bills	Treasury	2,950	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Bonds	Treasury	529,681	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
D 1 14 10	6 6 4 4	U.S. Treasury Notes	Treasury	88,769	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Dynamic Multi- Asset Fund	Swap Contracts	Cash Collateral	Cash	€ 10,200	N/A	N/A	EUR	France	FED, Bilateral
Asset Fullu		Cash Collateral	Cash	4,040	N/A	N/A	EUR	United Kingdom	FED, Bilateral
	D   A	Cash Collateral	Cash	7,080	N/A	N/A	EUR	United States	FED, Bilateral
	Repurchase Agreements	Caisse d'Amortissement de la Dette Sociale	Treasury	100,270	AA	3 Months-1 Year	EUR	France	FED, Bilateral
		European Stability							
		Mechanis  Kreditanstalt fuer	Treasury	18,150	AAA	1-3 Months	EUR	France	FED, Bilateral
		Wiederaufbau Landwirtschaftliche	Corporate	161	AAA	Above 1 Year	EUR	France	FED, Bilateral
		Rentenbank	Corporate	4,907	AAA	Above 1 Year	EUR	France	FED, Bilateral
		U.S. Treasury Bills	Treasury	1,822	AAA	3 Months-1 Year	USD	United States	FED, Bilateral

Fund	Security Type	Collateral Description	Type of Collateral		Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Emerging	Repurchase Agreements	U.S. Treasury Bills	Treasury	\$	9,343	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Markets Bond Fund	Reverse Repurchase	Cash Collateral	Cash		2,609	N/A	N/A	USD	France	FED, Bilateral
	Agreements	Cash Collateral	Cash		393	N/A	N/A	USD	United Kingdom	FED, Bilateral
Emerging	Repurchase Agreements	U.S. Treasury Bills	Treasury		9,446	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Markets Bond ESG Fund		U.S. Treasury Bonds	Treasury		36,124	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash		807	N/A	N/A	USD	United Kingdom	FED, Bilateral
Emerging Markets	Repurchase Agreements	U.S. Treasury Bills	Treasury		2,332	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Corporate Bond Fund		U.S. Treasury Notes	Treasury		6,235	AAA	Above 1 Year	USD	France	FED, Bilateral
PIMCO Emerging Markets Opportunities	Repurchase Agreements	U.S. Treasury	-		720		AL AV	1160	11.5.16.4	550 D'L
Fund Emerging	Repurchase Agreements	Notes U.S. Treasury	Treasury		720	AAA	Above 1 Year	USD	United States	FED, Bilateral
Markets Short- Term Local		Notes U.S. Treasury	Treasury		2,549	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Currency Fund PIMCO ESG	Panurchaca Agraements	Notes U.S. Treasury	Treasury		271	AAA	Above 1 Year	USD	United States	FED, Bilateral
Income Fund	Repurchase Agreements	Notes	Treasury		45,259	AAA	Above 1 Year	USD	France	FED, Bilateral
Euro Bond Fund	Repurchase Agreements	BNG Bank NV	Treasury	€	11,063	AAA	Above 1 Year	EUR	France	FED, Bilateral
		U.S. Treasury Notes	Treasury		627	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Euro Credit Fund	Repurchase Agreements	BNG Bank NV	Treasury		2,776	AAA	Above 1 Year	EUR	France	FED, Bilateral
Edio Cicale i dila	reparenase rigicements	Bpifrance SACA	Treasury		483	AA	Above 1 Year	EUR	France	FED, Bilateral
		Caisse d'Amortissement de	,							
		la Dette Sociale Council of Europe	Treasury		568	AA	Above 1 Year	EUR	France	FED, Bilateral
		Development Bank European Stability	Treasury		784	AA+	Above 1 Year	EUR	France	FED, Bilateral
		Mechanis European	Treasury		4,996	AAA	Above 1 Year	EUR	France	FED, Bilateral
		Investment Bank	Treasury		6,798	AAA	Above 1 Year	EUR	France	FED, Bilateral
		European Union Kreditanstalt fuer	Treasury		12,520	AAA	Above 1 Year	EUR	France	FED, Bilateral
		Wiederaufbau	Corporate		979	AAA	3 Months-1 Year	EUR	France	FED, Bilateral
		Kreditanstalt fuer Wiederaufbau	Corporate		3,452	AAA	Above 1 Year	EUR	France	FED, Bilateral
		Landwirtschaftliche Rentenbank	Corporate		8,536	AAA	Above 1 Year	EUR	France	FED, Bilateral
		State of North Rhine-Westphalia	Treasury		837	AAA	Above 1 Year	EUR	France	FED, Bilateral
		UNEDIC	Treasury		1,626	AA	Above 1 Year	EUR	France	FED, Bilateral
		U.S. Treasury Bills	Treasury		940	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Euro Income	Repurchase Agreements	BNG Bank NV	Treasury		16,819	AAA	Above 1 Year	EUR	France	FED, Bilateral
Bond Fund		State of Berlin	Treasury		102,209	AAA	Above 1 Year	EUR	Germany	FED, Bilateral
		U.S. Treasury Bills	Treasury		3,935	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Euro Long Average Duration Fund	Repurchase Agreements	Kreditanstalt fuer Wiederaufbau	Corporate		1,517	AAA	Above 1 Year	EUR	France	FED, Bilateral
Euro Short-Term Fund	Repurchase Agreements	BNG Bank NV	Treasury		14,286	AAA	Above 1 Year	EUR	France	FED, Bilateral
PIMCO European High Yield Bond Fund	Repurchase Agreements	Kreditanstalt fuer Wiederaufbau	Corporate		3,743	AAA	Above 1 Year	EUR	France	FED, Bilateral
PIMCO European Short-Term Opportunities Fund	Repurchase Agreements	Kreditanstalt fuer Wiederaufbau	Corporate		4,454	AAA	Above 1 Year	EUR	France	FED, Bilateral
Global Advantage Fund	Repurchase Agreements	U.S. Treasury Bills	Treasury		1,436	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Global Bond Fund	Repurchase Agreements	U.S. Treasury	,							
		Bonds U.S. Treasury Inflation Protected	Treasury		307,187	AAA	Above 1 Year	USD	United States	FED, Bilateral
		Securities U.S. Treasury	Treasury		269,857	AAA	Above 1 Year	USD	United States	FED, Bilateral
		Notes U.S. Treasury	Treasury		674,208	AAA	Above 1 Year	USD	France	FED, Bilateral
		Notes	Treasury		126,755	AAA	Above 1 Year	USD	United States	FED, Bilateral

_Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Global Bond ESG Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	\$ 320,650	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	36,147	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	281,796	AAA	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Notes	Treasury	543,261	AAA	Above 1 Year	USD	United States	FED, Bilateral
Global Bond	Swap Contracts	Cash Collateral	Cash	530	N/A	N/A	USD	France	FED, Bilateral
Ex-US Fund	Repurchase Agreements	U.S. Treasury Bills	Treasury	1,658	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Global High Yield Bond Fund	Repurchase Agreements	U.S. Treasury Bills U.S. Treasury Bonds	Treasury	7,968	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase	DUIIUS	Treasury	3,674	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Agreements	Cash Collateral	Cash	205	N/A	N/A	USD	United Kingdom	FED, Bilateral
Global	Repurchase Agreements	U.S. Treasury Bills	Treasury	29,808	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Investment	J	U.S. Treasury	,	,					,
Grade Credit		Bonds	Treasury	31,422	AAA	Above 1 Year	USD	United States	FED, Bilateral
Fund		U.S. Treasury Notes	Treasury	15,695	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Global Investment Grade Credit	Repurchase Agreements	U.S. Treasury							
ESG Fund		Notes	Treasury	15,545	AAA	Above 1 Year	USD	United States	FED, Bilateral
Global Low Duration Real Return Fund	Repurchase Agreements	U.S. Treasury Bills	Treasury	1,074	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Global Real Return Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	2,290	AAA	Above 1 Year	USD	United States	FED, Bilateral
Recuirrand	Reverse Repurchase Agreements	U.S. Treasury Bonds	Treasury	101	AAA	Above 1 Year	USD	United States	FED, Bilateral
Income Fund	Repurchase Agreements	U.S. Treasury Bills	Treasury	404,498	AAA	Up to 1 Month	USD	United States United Kingdom	FED, Bilateral
income i una	Repulcitase Agreements	U.S. Treasury Bills	Treasury	82,219	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Bonds	Treasury	9,894	AAA	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Bonds	Treasury	747,747	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected	Treasury	323,152	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	257,998	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury							
		Notes	Treasury	1,673,042	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	273	N/A	N/A	USD	United Kingdom	FED, Bilateral
	Agreements	U.S. Treasury Bonds	Treasury	1	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
Inflation Multi-	Swap Contracts	Cash Collateral	Cash	240	N/A	N/A	USD	United States	FED, Bilateral
Asset Fund	Repurchase Agreements		Mortgage						
		Freddie Mac	Pass Thru	38,846	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	3,080	AAA	Above 1 Year	USD	United States	FED, Bilateral
Low Average Duration Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	975	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Low Duration Global Investment Grade Credit	Repurchase Agreements	U.C. Tananan Makas	Turanum	1.626	A A A	2 Marsha 4 Van	LICE	United Care	FFD Dileteral
Fund	Danurchasa Agraamanta	U.S. Treasury Notes	Treasury	1,636	AAA	3 Months 1 Year	USD	United States	FED, Bilateral
Low Duration Income Fund	Repurchase Agreements	U.S. Treasury Bills U.S. Treasury Notes	Treasury	5,540 96,407	AAA	3 Months-1 Year Above 1 Year	USD	United States United Kingdom	FED, Bilateral
Low Duration Opportunities Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	121,176	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO MLP & Energy	Swap Contracts		·	·					·
Infrastructure Fund	Repurchase Agreements	Cash Collateral U.S. Treasury	Cash	370	N/A	N/A	USD	United States	FED, Bilateral
		Notes	Treasury	827	AAA	Above 1 Year	USD	United States	FED, Bilateral

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Mortgage	Repurchase Agreements	U.S. Treasury Bills	Treasury	\$ 3,690	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Opportunities Fund		U.S. Treasury Notes	Treasury	14,004	AAA	Above 1 Year	USD	France	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	4,656	N/A	N/A	USD	United States	FED, Bilateral
StocksPLUS™	Repurchase Agreements	Province of Ontario	Treasury	36,902	AA-	Above 1 Year	CAD	Canada	FED, Bilateral
Fund		U.S. Treasury Bills	Treasury	15,038	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Bonds	Treasury	107,013	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO StocksPLUS™	Repurchase Agreements	U.S. Treasury Notes	Treasury	1,227	AAA	Above 1 Year	USD	France	FED, Bilateral
AR Fund		U.S. Treasury Notes	Treasury	178	AAA	Above 1 Year	USD	United States	FED, Bilateral
Strategic Income Fund	Repurchase Agreements	U.S. Treasury Bills	Treasury	797	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Total Return Bond Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	26,800	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	5,911	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	141,780	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO TRENDS Managed	Repurchase Agreements	U.S. Treasury Notes	Treasury	23,169	AAA	Above 1 Year	USD	France	FED, Bilateral
Futures Strategy Fund		U.S. Treasury Notes	Treasury	4,847	AAA	Above 1 Year	USD	United States	FED, Bilateral
UK Corporate Bond Fund	Repurchase Agreements	U.S. Treasury Bills	Treasury	£ 181	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
UK Long Term Corporate Bond Fund	Repurchase Agreements	U.S. Treasury Bills	Treasury	274	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
US High Yield Bond Fund	Repurchase Agreements	U.S. Treasury Bills	Treasury	\$ 9,454	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
US Investment Grade Corporate	Repurchase Agreements	U.S. Treasury Bonds	Treasury	13,133	AAA	Above 1 Year	USD	United States	FED, Bilateral
Bond Fund		U.S. Treasury Notes	Treasury	2,635	AAA	Above 1 Year	USD	United States	FED, Bilateral
US Short-Term	Repurchase Agreements	U.S. Treasury Bills	Treasury	2,725	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Fund		U.S. Treasury Notes	Treasury	154,836	AAA	Above 1 Year	USD	United States	FED, Bilateral

The collateral fair value for Repurchase Agreements includes interest accrued.

Master Forward Agreements cover a combination of buy-sellback transactions, sale-buyback transactions and other financing transactions not included above. The total amount of the collateral received as at 31 December 2023 and 31 December 2022 for all transactions entered into under these Agreements is included above. It is not possible to separately analyse the collateral for each specific SFT.

ISDA Agreements cover a combination of swap contracts and the total amount of the collateral for these agreements is included above.

A portion of the collateral disclosed relates to derivatives not in scope of SFTR.

### (iv) Data on Reuse of Collateral:

Securities received as collateral are not reused as of 31 December 2023 or 31 December 2022.

Collateral received as at 31 December 2023 and 31 December 2022 is held within the custodial network of State Street Bank and Trust.

### (v) Safekeeping of Collateral Granted:

The collateral pledged by the Funds as of 31 December 2023 and 31 December 2022 are held by the counterparties in accounts other than segregated or pooled accounts.

### (c) Returns/Costs

The tables below detail the data on returns and costs for each type of SFT and total return swap for the financial years ended 31 December 2023 and 31 December 2022. Amounts are shown in the base currency of the Funds.

	31-Dec-2023											
	Repurc Agreen		Reverse R Agree	epurchase ments	Buy-sellback Financing Transactions		Sale-buyback Financing Transactions					
Fund	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)				
PIMCO Asia High Yield Bond Fund	\$ 1,159	\$ 0	\$ 0	\$ (223)	\$ 0	\$ 0	\$ 0	\$ 0				
Asia Strategic Interest Bond Fund	72	0	0	(3)	0	0	0	0				
PIMCO Balanced Income and Growth Fund	858	0	2	(30)	0	0	0	(32)				

					31-Dec-202	23				
		purcha reeme			e Repurchase reements	Fina	ellback ncing actions	Fin	Sale-buyback Financing Transactions	
Fund	Returns (000S)		Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	
PIMCO Capital Securities Fund	\$ 2,84	.9	\$ 0	\$ 676	\$ (16,412)	\$ 0	\$ 0	\$ 0	\$ 0	
PIMCO Climate Bond Fund	1,36		0	0	(7)	0	0	0	0	
Commodity Real Return Fund	44	.9	0	0	(18,205)	0	(2)	0	(359)	
PIMCO Credit Opportunities Bond Fund	32	4	0	0	(35)	0	0	0	(10)	
Diversified Income Fund	60,91	8	0	59	(1,014)	0	0	0	0	
Diversified Income Duration Hedged Fund	4,18		0	0	(17)	0	0	0	0	
Diversified Income ESG Fund	18		0	0	0	0	0	0	0	
Dynamic Bond Fund	36,28		(2)	0	(12)	0	0	0	0	
Dynamic Multi-Asset Fund	€ 9,64		€ 0	€ 0	€ (52)	€ 0	€ 0	€ 0	€ 0	
Emerging Local Bond Fund	\$ 68		\$ 0	\$ 70	\$ (11,198)	\$ 0	\$ 0	\$ 0	\$ 0	
Emerging Local Bond ESG Fund		2	0	0	(28)	0	0	0	0	
Emerging Markets Bond Fund	14		0	0	(6,008)	0	0	0	(256)	
Emerging Markets Bond ESG Fund	3,52		0	0	(2,525)	0	(51)	0	(141)	
Emerging Markets Corporate Bond Fund		1	0	0	(3)	0	0	0	0	
PIMCO Emerging Markets Opportunities Fund	20		0	0	(229)	0	0	0	(73)	
Emerging Markets Short-Term Local Currency Fund	15		0	0	0	0	0	0	0	
PIMCO ESG Income Fund	1,55		0	0	(256)	0	0	0	(5)	
Euro Bond Fund	€ 1,83		€ (87)	€ 14	€ (17)	€ 0	€ 0	€ 0	€ 0	
Euro Credit Fund	70		0	0	(65)	0	0	0	0	
Euro Income Bond Fund	3,60		0	7	(97)	0	0	0	0	
	3,00		0	0	(165)	0	0	0	0	
Euro Long Average Duration Fund Euro Short-Term Fund	37		0	0		0	0	0	0	
	63		0	0	(1)	0	0	0	0	
PIMCO European High Yield Bond Fund		4	0	0	(23)	0	0	0	0	
PIMCO European Short-Term Opportunities Fund		1	\$ 0	\$ 0	\$ (353)			\$ 0	\$ (58)	
Global Advantage Fund Global Bond Fund										
Global Bond ESG Fund	30,27		(90)	64	(1)	0	0	0	(20)	
	14,59				` '				(21)	
Global Bond Ex-US Fund		0	0	0	(8)	0	0	0	(3)	
Global High Yield Bond Fund	33		0	52	(402)	0	0	0	(13)	
Global Investment Grade Credit Fund	26,90		(37)	0	(81)	0	0	0	(8)	
Global Investment Grade Credit ESG Fund	42		0	0	(5,682)	0	(3)	0	(1,119)	
Global Low Duration Real Return Fund		6	0 (2.440)	0	(22,301)	0	0	0	(874)	
Global Real Return Fund		4	(2,448)	0	(42,618)	0	0	0	(457)	
Income Fund	177,77		0	5	(387)	0	0	0	(682)	
Income Fund II		0	(51)	0	(220)	0	0	0	(23)	
Inflation Multi-Asset Fund	42		0	0	(220)	0	0	0	(22)	
Low Average Duration Fund		0	(1,316)	0	(5,703)	0	(1)	0	(2,284)	
Low Duration Global Investment Grade Credit Fund		3	0	0	(866)	0	0	0	(492)	
Low Duration Income Fund	11,26		0	0	0 (224)	0	0	0	0	
Low Duration Opportunities Fund	2,43		0	0	(221)	23	0	0	(103)	
Low Duration Opportunities ESG Fund		6	0	0	0	0	0	0	0	
PIMCO MLP & Energy Infrastructure Fund		.0	0	0	0	0	0	0	0	
Mortgage Opportunities Fund	1,29		0	0	(12,150)	0	0	0	(10)	
StocksPLUS <sup>™</sup> Fund	24,57		0	0	0	0	0	0	0	
PIMCO StocksPLUS™ AR Fund	13		0	0	0	0	0	0	0	
Strategic Income Fund		1	0	0	(352)	0	0	0	(82)	
Total Return Bond Fund	44		0	0	(409)	0	0	0	(140)	
PIMCO TRENDS Managed Futures Strategy Fund	56		0	0	(11)	0	0	0	(28)	
UK Corporate Bond Fund	£ 22		£ 0	£ 0	£ (856)	£ 0	£ 0	£ 0	£ 0	
UK Long Term Corporate Bond Fund	11		0	0	(171)	0	0	0	0	
US High Yield Bond Fund	\$ 33		\$ 0	\$ 29	\$ (134)	\$ 0	\$ 0	\$ 0	\$ (22)	
US Investment Grade Corporate Bond Fund	51		0	0	0	0	0	1	0	
US Short-Term Fund	2,74	.3	0	0	(4)	0	(16)	0	(297)	

		31-Dec-2022									
	Repur Agree			Repurchase eements	Fina	ellback ncing actions	Fin	buyback ancing sactions			
Fund	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)			
PIMCO Asia High Yield Bond Fund	\$ 1,057	\$ 0	\$ 818	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0			
Asia Strategic Interest Bond Fund	33	0	29	0	0	0	0	0			
PIMCO Balanced Income and Growth Fund	144	0	0	0	0	0	0	0			
PIMCO Capital Securities Fund	195	0	401	(9,618)	0	0	0	0			
PIMCO Climate Bond Fund	271	0	0	(4)	0	0	0	(1)			
Commodity Real Return Fund	327	0	0	(4,073)	0	(105)	0	(1,859)			
PIMCO Credit Opportunities Bond Fund	127	0	0	0	0	0	0	0			
Diversified Income Fund	15,705	0	3,046	(7)	0	0	0	0			
Diversified Income Duration Hedged Fund	1,358	0	60	0	0	0	0	0			
Dynamic Bond Fund	8,310	0	43	0	0	0	0	0			
Dynamic Multi-Asset Fund	€ 148	€ 0	€ 0	€ (6)	€ 0	€ 0	€ 0	€ 0			
Emerging Local Bond Fund	\$ 141	\$ (91)	\$ 0	\$ (6,016)	\$ 0	\$ 0	\$ 0	\$ 0			
Emerging Markets Bond Fund	240	0	0	(994)	0	0	0	(87)			
Emerging Markets Bond ESG Fund	888	0	137	(245)	0	0	0	0			
Emerging Markets Corporate Bond Fund	33	0	0	(1)	0	0	0	0			
PIMCO Emerging Markets Opportunities Fund	324	0	0	0	0	0	0	0			
Emerging Markets Short-Term Local Currency Fund	12	0	0	0	0	0	0	0			
PIMCO ESG Income Fund	514	0	0	0	0	0	0	0			
Euro Bond Fund	€ 9	€ (36)	€ 14	€ 0	€ 0	€ 0	€ 0	€ 0			
Euro Credit Fund	56	0	4	0	0	0	0	0			
Euro Income Bond Fund	13	(5)	44	0	0	0	0	0			
Euro Long Average Duration Fund	0	(1)	0	0	0	0	0	0			
Euro Short-Term Fund	0	(41)	0	0	0	0	0	0			
PIMCO European High Yield Bond Fund	0	(15)	2	0	0	0	0	0			
PIMCO European Short-Term Opportunities Fund	0	(29)	4	0	0	0	0	0			
Global Advantage Fund	\$ 7	\$ 0	\$ 130	\$ (189)	\$ 0	\$ 0	\$ 0	\$ (59)			
Global Bond Fund	9,293	0	2,787	(1,200)	0	0	0	(31)			
Global Bond ESG Fund	6,766	0	0	(8)	0	0	0	(1)			
Global Bond Ex-US Fund	9	0	313	(50)	0	0	0	(12)			
Global High Yield Bond Fund	1,677	0	387	(93)	0	0	0	0			
Global Investment Grade Credit Fund	325	0	0	(70)	0	0	0	(7)			
Global Investment Grade Credit ESG Fund	90	0	0	(830)	0	0	0	(234)			
Global Low Duration Real Return Fund	28	0	0	(431)	0	(3)	0	(3,169)			
Global Real Return Fund	108	0	58	(12,072)	0	0	0	(272)			
Income Fund	93,412	(70)	1,457	0	0	0	0	(89)			
Income Fund II	14	(1)	0	0	0	0	0	0			
Inflation Multi-Asset Fund	1,101	0	0	(1)	0	0	0	(2)			
Low Average Duration Fund	448	0	0	(959)	0	0	0	(199)			
Low Duration Global Investment Grade Credit Fund	13	0	0	(150)	0	0	0	(45)			
Low Duration Income Fund	1,256	0	0	0	0	0	0	0			
Low Duration Opportunities Fund	2,501	0	8	(102)	0	0	0	0			
PIMCO MLP & Energy Infrastructure Fund	10	0	0	0	0	0	0	0			
Mortgage Opportunities Fund	126	0	0	(6,518)	0	0	0	(7)			
StocksPLUS™ Fund	2,323	0	0	0	0	0	0	0			
PIMCO StocksPLUS™ AR Fund	26	0	0	0	0	0	0	0			
Strategic Income Fund	7	0	0	(6)	0	0	0	(1)			
Total Return Bond Fund	3,214	0	20	(353)	0	0	0	(22)			
PIMCO TRENDS Managed Futures Strategy Fund	174	0	0	0	0	0	0	0			
UK Corporate Bond Fund	£ 145	£ 0	f 0	£ (195)	£ 0	£ 0	£ 0	f 0			
UK Long Term Corporate Bond Fund	30	0	0	(86)	0	0	0	0			
US High Yield Bond Fund	\$ 1,076	\$ 0	\$ 29	\$ (58)	\$ 0	\$ 0	\$ 1	\$ 0			
US Investment Grade Corporate Bond Fund	45	0	0	(8)	0	0	0	(9)			
US Short-Term Fund	1,315	0	0	(683)	0	0	0	(391)			
	.,	=		(/	-	-	-	(/			

All returns from SFT derivative transactions will accrue to the Fund and are not subject to any returns sharing agreement with the Company's Manager or any other third parties.

For total return swaps transactions costs are not separately identifiable. For these investments, transaction costs are included in the purchase and sale price and are part of the gross investment performance of each Fund. Returns are identified as the realised gains and change in unrealised gains

on the swap contract during the financial year which are included within Net realised gain/(loss) on financial derivative instruments and Net change in unrealised appreciation/(depreciation) on financial derivative instruments within the Statement of Operations.

### 23. SIGNIFICANT EVENTS

Since February 2022, there has been ongoing armed conflict between Russia and Ukraine, resulting in sanctions imposed upon various Russian entities

and persons. Since October 2023 there has been ongoing armed conflict in Israel and Gaza, and beginning in April 2024 Iran and Israel have engaged in military offensives against each other in a rapidly developing situation. The Funds may invest in securities and instruments that are economically tied to these conflict zones. Such investments may have been negatively impacted by sanctions and counter sanctions, if applicable, including declines in value and reductions in liquidity. The reductions in liquidity in investments may cause the Funds to sell portfolio holdings at a disadvantageous time or price or to continue to hold investments that the Funds may no longer seek to hold. PIMCO will continue to actively manage these positions in the best interests of the Funds and its shareholders.

On 01 January 2023, the Management Fee waiver for the Income Fund II expired. On the same date, the Management Fee waiver for Low Duration Income Fund expired and the management fee was permanently lowered.

On 03 January 2023, the Management Fee waivers for the Low Duration Income Fund and the Income Fund II were amended.

On 18 January 2023, the Management Fee waivers for the Euro Short-Term Fund and the PIMCO European Short-Term Opportunities Fund were amended.

On 26 January 2023, the Company Secretary was changed from State Street Fund Services (Ireland) Limited to Walkers Corporate Services (Ireland) Limited.

On 06 April 2023, a subscription of US\$5,000,000 was made into US Short-Term Fund by the Manager.

On 26 April 2023, a redemption of US\$11,580,279 was made by the Manager out of the US Short-Term Fund.

On 01 June 2023, the Management Fee waiver for Investor Accumulation class of the PIMCO Climate Bond Fund expired.

On 30 June 2023, the Supplement for Euro Credit Fund was updated to extend the 25bps Management Fee waiver on the H Institutional share class by one year to 30 June 2024.

On 18 August 2023, the credit facility agreement entered into by PIMCO Funds: Global Investors Series plc acting on behalf of the Global High Yield Bond Fund and the US High Yield Bond Fund with certain lenders including MUFG Bank Ltd. ("MUFG") has been amended and extended to PIMCO Asia High Yield Bond Fund.

On 01 September 2023, the benchmark on the Euro Short-Term Fund was changed to ICE BofA 3-Month German Treasury Bill Index.

On 29 November 2023, the PIMCO Global Core Asset Allocation Fund was renamed to PIMCO Balanced Income and Growth Fund following regulatory approval. In addition to the name change and as notified to shareholders, the Supplement was updated to reflect certain non-material amendments to the investment policy.

Other than the above, there were no other significant events during the financial year.

### 24. SUBSEQUENT EVENTS

On 02 January 2024, the Supplement for the PIMCO Credit Opportunities Bond Fund was updated, reducing the Unified Fee by 25 bps for all Share Classes, except for the R Class and T Class, which will be lowered by 14 bps and 15 bps, respectively.

On 10 January 2024, the Management Fee waivers on the relevant share classes for the Euro Short-Term Fund and the PIMCO European Short-Term Opportunities Fund were extended to 18 January 2025 and 17 January 2025, respectively. On the same date, a revised Supplement was issued in respect of the Asia Strategic Interest Bond Fund to better align the existing disclosure with most of the Company's other Funds to dictate what the minimum two thirds of the portfolio will be invested in.

On 01 February 2024, the Supplement for the Emerging Markets Bond Fund was updated, reducing the Unified Fee by 7 bps for the Institutional Share Classes and to apply a pro rata reduction across all other relevant Share Classes of the Fund.

On 06 February 2024, we were deeply saddened to hear of the death of John Bruton, a Director of the Company and the Manager.

On 21 March 2024, the Prospectus was updated to incorporate certain nonmaterial amendments, including but not limited to; updates to risk factors, clarifications to principal adverse impacts disclosures, enhancements to general ESG investing disclosures, updates to the taxation section, updates to the Directors' biographies, amendments to the anti-money laundering provisions and inclusion of event-linked bonds disclosures for certain Fund supplements, which were also updated on the same date.

On 08 April 2024, the Supplement for the PIMCO Climate Bond Fund was updated to align the Fund's exclusion strategy with PGAIL's Sustainability Exclusions Policy which has been made available on PGAIL's website and to further clarify existing disclosure relating to issuer engagement. In addition, the Annex to the Fund Supplement has also been updated to reflect these changes and to incorporate certain non-material amendments, including: clarifications to the sustainable investment objective of the Fund; updates to the sustainability indicators used to measure the attainment of the sustainable investment objective of the Fund; enhancements to clarify the manner in which the Fund's sustainable investments are assessed to ensure that they do not cause significant harm to the Fund's sustainable investment objective; and to provide confirmation that the Fund's investments do not include taxonomy-aligned gas and nuclear activities."

On the same date, the Supplement for the Low Duration Income Fund was updated to increase the Fund's permitted maximum non-USD denominated currency exposure from 10% to 15% of total assets.

Other than the above, there were no other significant events after the financial year end.

### 25. APPROVAL OF FINANCIAL STATEMENTS

The financial statements were approved by the Board on 25 April 2024.

### **Directors' Report**

The Directors present to the shareholders the audited financial statements of the Company for the financial year ended 31 December 2023.

### **DIRECTORS' RESPONSIBILITIES**

The Directors are responsible for preparing the annual report and the financial statements in accordance with applicable Irish Law and Generally Accepted Accounting Practice in Ireland including the Financial Reporting Standard 102 ("FRS 102"), "The Financial Reporting Standard applicable in the United Kingdom and Republic of Ireland" issued by the Financial Reporting Council, the Companies Act 2014 and the UCITS Regulations.

Under Irish law, the Directors shall not approve the financial statements unless they are satisfied that they give a true and fair view of the Company's assets, liabilities and financial position as at the end of the financial year and the profit or loss of the Company for the financial year.

In preparing these financial statements, the Directors are required to:

- select suitable accounting policies and then apply them consistently;
- make judgements and estimates that are reasonable and prudent;
- state whether the financial statements have been prepared in accordance with applicable accounting standards and identify the standards in question, subject to any material departures from those standards being disclosed and explained in the notes to the financial statements; and
- prepare the financial statements on the going concern basis unless it is inappropriate to presume that the Company will continue in business.

The Directors are responsible for keeping adequate accounting records that are sufficient to:

- correctly record and explain the transactions of the Company;
- enable, at any time, the assets, liabilities, financial position and profit or loss of the Company to be determined with reasonable accuracy; and
- enable the Directors to ensure that the financial statements comply with the Companies Act 2014 and enable those financial statements to be audited.

The Directors are also responsible for safeguarding the assets of the Company and hence for taking reasonable steps for the prevention and detection of fraud and other irregularities.

The Directors are responsible for the maintenance and integrity of the corporate and financial information included on the Company's website. Legislation in Ireland governing the preparation and dissemination of financial statements may differ from legislation in other jurisdictions.

### **DIRECTORS' COMPLIANCE STATEMENT**

It is the policy of the Company to comply with its relevant obligations (as defined in the Companies Act 2014). As required by Section 225(2) of the Companies Act 2014, the Directors acknowledge that they are responsible for securing the Company's compliance with the relevant obligations. The Directors have drawn up a compliance policy statement as defined in Section 225(3)(a) of the Companies Act 2014 and a compliance policy which refers to the arrangements and structures that are in place and which are, in the Directors' opinion, designed to secure material compliance with the Company's relevant obligations and have conducted a review during this financial year of any such arrangements or structures that have been put in place. In discharging their responsibilities under Section 225, the Directors relied upon, among other things, the services provided, advice and/or representations from third parties whom the Directors believe have the requisite knowledge and experience in order to secure material compliance with the Company's relevant obligations.

### **EMPLOYEES**

The Company had no employees during the financial years ended 31 December 2023 or 31 December 2022.

### STATEMENT OF RELEVANT AUDIT INFORMATION

The Directors in office at the date of this report have each confirmed that:

 as far as he/she is aware, there is no relevant audit information of which the Company's auditor is unaware; and he/she has taken all the steps that he/she ought to have taken as a
Director in order to make himself/herself aware of any relevant audit
information and to establish that the Company's auditor is aware of
that information.

### **RESULTS, ACTIVITIES AND FUTURE DEVELOPMENTS**

The results of operations and dividends declared are set out on the Statement of Operations on pages 92 through 111. A review of the Funds' investment performance and portfolio insights is contained on pages 6 through 66.

### PRINCIPAL RISKS AND UNCERTAINTIES

Details of the financial risk management objectives and policies of the Company and the exposure of the Company to market price risk, foreign currency risk, interest rate risk, liquidity risk, and credit and counterparty risk are disclosed in Note 16 in the Notes to Financial Statements.

### SIGNIFICANT EVENTS

A list of the significant events affecting the Company during the financial year is disclosed in Note 23.

### **POST BALANCE SHEET EVENTS**

A list of the post-Balance Sheet events affecting the Company after the financial year end is disclosed in Note 24.

### **ACCOUNTING RECORDS**

The measures taken by the Directors to secure compliance with the Company's obligation to keep adequate accounting records are the use of appropriate systems and procedures and employment of competent persons. The accounting records are kept at State Street Fund Services (Ireland) Limited, 78 Sir John Rogerson's Quay, Dublin D02 HD32, Ireland.

### **CORPORATE GOVERNANCE STATEMENT**

The Company is subject to and complies with Irish statute comprising the Companies Act 2014 and with the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (S.I. No 352 of 2011), as may be amended (the "UCITS Regulations"), and the Listing Rules of Global Exchange Market ("GEM") of Euronext Dublin as applicable to Investment Funds. The Board of Directors (the "Board") have assessed the measures included in the voluntary Corporate Governance Code for Collective Investment Schemes and Management Companies, as published by the Irish Fund Industry Association in December 2011 (the "IFIA Code"). The Board has adopted all corporate governance practices and procedures of the IFIA Code.

The Board has assessed the measures included in the IFIA Code as being consistent with its corporate governance practices and procedures for the financial year. Each of the service providers engaged by the Company is subject to their own corporate governance requirements.

Financial Reporting Process — description of main features
The Board is responsible for establishing and maintaining adequate internal control and risk management systems of the Company in relation to the financial reporting process. Such systems are designed to manage rather than eliminate the risk of failure to achieve the Company's financial reporting objectives and can only provide reasonable and not absolute assurance against material misstatement or loss.

The Board has established processes regarding internal control and risk management systems to ensure its effective oversight of the financial reporting process. These include appointing the Administrator, State Street Fund Administration Services (Ireland) Limited, to maintain the books and records. The Administrator is authorised and regulated by the Central Bank and must comply with the rules imposed by the Central Bank. The Administrator is also contractually obliged to prepare for review and approval by the Board the annual report including financial statements intended to give a true and fair view and the half yearly financial statements.

The Board evaluates and discusses significant accounting and reporting issues as the need arises. From time to time the Board also examines and evaluates the Administrator's financial accounting and reporting routines and monitors and evaluates the external auditors' performance, qualifications and independence. The Administrator has operating

responsibility in respect of its internal controls in relation to the financial reporting process and the Administrator's report to the Board.

### Risk Assessment

The Board is responsible for assessing the risk of irregularities whether caused by fraud or error in financial reporting and ensuring the processes are in place for the timely identification of internal and external matters with a potential effect on financial reporting. The Board has also put in place processes to identify changes in accounting rules and recommendations and to ensure that these changes are accurately reflected in the Company's financial statements.

### Control Activities

The Administrator maintains control structures to manage the risks over financial reporting. These control structures include appropriate division of responsibilities and specific control activities aimed at detecting or preventing the risk of significant deficiencies in financial reporting for every significant account in the financial statements and the related notes in the Company's annual report. Examples of control activities exercised by the Administrator include analytical review procedures, reconciliations and automated controls over IT systems. The method of valuing securities and other assets when prices are not available from external independent sources is disclosed in Note 3 in the Notes to Financial Statements.

### Information and Communication

The Company's policies and the Board's instructions with relevance for financial reporting are updated and communicated via appropriate channels, such as e-mail, correspondence and meetings to ensure that all financial reporting information requirements are met in a complete and accurate manner.

### Monitoring

The Board receives regular presentations and reviews reports from the Depositary, Investment Advisors and Administrator. The Board also has an annual process to ensure that appropriate measures are taken to consider and address the shortcomings identified and measures recommended by the Independent Auditors.

### Capital Structure

No person has a significant direct or indirect holding of securities in the Company. No person has any special rights of control over the Company's share capital.

There are no restrictions on voting rights.

### Powers of the Directors

With regard to the appointment and replacement of Directors, the Company is governed by its Articles of Association, Irish statute comprising the Companies Act 2014, the UCITS Regulations and the Listing Rules of GEM of Euronext Dublin as applicable to Investment Funds. The Articles of Association themselves may be amended by special resolution of the shareholders.

The Board is responsible for managing the business affairs of the Company in accordance with the Articles of Association. The Directors may delegate certain functions to the Administrator and other parties, subject to the supervision and direction by the Directors. The Directors have delegated the day to day administration of the Company to the Administrator and the investment management and distribution functions to the Investment Advisors. Consequently none of the Directors is an executive Director.

The Articles of Association provide that the Directors may exercise all the powers of the Company to borrow money, to mortgage or charge its undertaking, property or any part thereof and may delegate these powers to the Investment Advisors.

The Directors may, at any time and from time to time temporarily suspend the calculation of the Net Asset Value of a particular Fund and the issue, repurchase and conversion of shares in any of the following instances:

(a) during any period (other than ordinary holiday or customary weekend closings) when any market or Recognised Exchange is closed and which is the main market or Recognised Exchange for a significant part of investments of the relevant Fund, or in which trading thereon is restricted or suspended;

- (b) during any period when an emergency exists as a result of which disposal by the Company of investments which constitute a substantial portion of the assets of the relevant class is not practically feasible; or it is not possible to transfer monies involved in the acquisition or disposition of investments at normal rates of exchange; or it is not practically feasible for the Directors or their delegate fairly to determine the value of any assets of the relevant Fund;
- (c) during any breakdown in the means of communication normally employed in determining the price of any of the investments of the relevant Fund or of current prices on any market or Recognised Exchange;
- (d) when for any reason the prices of any investments of the relevant class cannot be reasonably, promptly or accurately ascertained;
- (e) during any period when remittance of monies which will or may be involved in the realisation of or in the payment for any of the investments of the relevant class cannot, in the opinion of the Directors, be carried out at normal rates of exchange;
- (f) for the purpose of winding up the Company or terminating any Fund; or
- (g) if any other reason makes it impossible or impracticable for their delegate to fairly determine the value of substantial portion of the investments of the Company or any Fund.

Notice of any such suspension and notice of the termination of any such suspension shall be given immediately to the Central Bank and to Euronext Dublin and will be notified to applicants for shares or to shareholders requesting the repurchase of shares at the time of application or filing of the written request for such repurchase. Where possible, all reasonable steps will be taken to bring any period of suspension to an end as soon as possible.

Registered shares may be transferred by instrument in writing. The instrument of transfer must be accompanied by a certificate from the transferee that it is not acquiring such shares on behalf of or for the benefit of a U.S. Person. In the case of the death of one of joint shareholders, the survivor or survivors will be the only person or persons recognised by the Administrator as having any title to or interest in the shares registered in the names of such joint shareholders. The Directors may decline to register a transfer if they are aware or reasonably believe the transfer would result in the beneficial ownership of shares by a person in contravention of any restrictions on ownership imposed by the Directors or might result in legal, regulatory, pecuniary, taxation or material administrative disadvantage to the relevant Fund or shareholders generally.

### Shareholder Meetings

The Annual General Meeting of the Company will usually be held in Dublin, normally during the month of September or such other date as the Directors may determine. Notice convening the Annual General Meeting in each year at which the audited financial statements of the Company will be presented (together with the Directors' and Auditors' Reports of the Company) will be sent to shareholders at their registered addresses not less than 21 clear days before the date fixed for the meeting. Other general meetings may be convened from time to time by the Directors in such manner as provided by Irish law.

Each of the shares entitles the holder to attend and vote at meetings of the Company and of the Fund represented by those shares. Matters may be determined by a meeting of shareholders on a show of hands unless a poll is requested by any shareholder having the right to vote at the meeting or unless the chairman of the meeting requests a poll. Each shareholder has one vote on a show of hands. Each share gives the holder one vote in relation to any matters relating to the Company which are submitted to shareholders for a vote by poll.

No class of shares confers on the holder thereof any preferential or pre-emptive rights or any rights to participate in the profits and dividends of any other share class or any voting rights in relation to matters relating solely to any other share class.

Any resolution to alter the class rights of the shares requires the approval of three quarters of the holders of the shares represented or present and voting

### Directors' Report (Cont.)

at a general meeting of the class. The quorum for any general meeting of the class convened to consider any alteration to the class rights of the shares shall be such number of shareholders being two or more persons whose holdings comprise one third of the shares.

Each of the shares other than subscriber shares entitles the shareholder to participate equally on a pro-rata basis in the dividends and net assets of the Fund in respect of which the shares have been issued, save in the case of dividends declared prior to becoming a shareholder.

Subscriber shares entitle the shareholders holding them to attend and vote at all general meetings of the Company but do not entitle the holders to participate in the dividends or net assets of the Company.

Composition and Operation of Board and Committees
There are five Directors currently, all of whom are non-executive Directors
and two of whom are independent of the Investment Advisors. The Directors
may be removed by the shareholders by ordinary resolution in accordance
with the procedures established under the Irish Companies Act 2014. The
Board meets at least quarterly during each calendar year. The Board has an
audit committee, currently consisting of the two Independent Directors,

### **CONNECTED PERSONS TRANSACTIONS**

which met four times during the financial year under review.

Transactions carried out with the Manager or depositary to a UCITS; and the delegates or sub-delegates of such a Manager or depositary (excluding any non-group company sub-custodians appointed by a depositary); and any associated or group company of such a Manager, depositary, delegate or sub-delegate (connected persons) must be carried out as if effected on normal commercial terms, negotiated at arm's length and only when in best interests of the shareholders. The Directors are satisfied that there are arrangements (evidenced by written procedures) in place to ensure that connected persons transactions are carried out as described above and that they have been complied with during the financial year.

### **DIRECTORS**

The Directors who held office during the financial year ended 31 December 2023 were:

V. Mangala Ananthanarayanan — appointed 30 June 2016 Ryan P. Blute — appointed 30 May 2014 John Bruton — appointed 28 February 2018 Craig A. Dawson — appointed 6 May 2009 David M. Kennedy — appointed 16 April 1999 Frances Ruane — appointed 28 February 2018

The Articles of Association do not provide for the retirement of Directors by rotation.

### SECRETARY

Walkers Corporate Services (Ireland) Limited held the office of Secretary for the financial year ended 31 December 2023.

## DIRECTORS' AND SECRETARY'S INTERESTS IN SHARES AND CONTRACTS

At 31 December 2023, V. Mangala Ananthanarayanan held 8,187.77 (31 December 2022: 8,187.77) shares of the PIMCO Asia High Yield Bond Fund, 5,319.15 (31 December 2022: 5,319.15) shares of the PIMCO Capital Securities Fund, Nil (31 December 2022: 8,757.87) shares of the Dynamic Multi-Asset Fund, 3,619.69 (31 December 2022: 3,619.69) shares of the Global Bond Fund and 27,543.65 (31 December 2022: 27,543.65) shares of the Income Fund, all Funds of the Company.

At 31 December 2023, Ryan P. Blute held Nil (31 December 2022: 5,387.93) shares of the PIMCO Asia High Yield Bond Fund, 28,827.68 (31 December 2022: 24,131.27) shares of the Low Average Duration Fund and 50,751.14 (31 December 2022: 82,494.63) shares of the Low Duration Income Fund, all Funds of the Company.

At 31 December 2023, Craig A. Dawson held 18,118.23 (31 December 2022: 18,118.23) shares of the PIMCO Capital Securities Fund, 97,370.98 (31 December 2022: 97,370.98) shares of the Low Duration Income Fund and 92,850.51 (31 December 2022: 92,850.51) shares of the Low Duration Opportunities Fund, all Funds of the Company.

At 31 December 2023, David M. Kennedy held 4,186.59 (31 December 2022: 4,449.56) shares of the Emerging Markets Bond Fund and 16,786.79 (31 December 2022: 16,786.79) shares of the PIMCO Balanced Income and Growth Fund, both Funds of the Company.

The Secretary held no interest in the shares of the Company during the financial years ended 31 December 2023 or 31 December 2022.

None of the Directors have a service contract with the Company.

### **LEGAL ADVISOR AS TO IRISH LAW**

Dillon Eustace LLP was Legal Advisor (as to Irish Law) to the Company during the financial year ended 31 December 2023.

### **INDEPENDENT AUDITORS**

The Independent Auditors, PricewaterhouseCoopers, have indicated their willingness to continue in office in accordance with section 383 of the Companies Act 2014.

On behalf of the Board of Directors

Director: Craig A. Dawson

Director: David M. Kennedy

and M Kennedy

Date: 25 April 2024



# Independent auditors' report to the members of PIMCO Funds: Global Investors Series plc

### Report on the audit of the financial statements

### **Opinion**

In our opinion, PIMCO Funds: Global Investors Series plc's financial statements:

- give a true and fair view of the Company's and Funds' assets, liabilities and financial position as at 31 December 2023 and of their results for the year then ended;
- have been properly prepared in accordance with Generally Accepted Accounting Practice in Ireland (accounting standards issued by the Financial Reporting Council of the UK, including Financial Reporting Standard 102 "The Financial Reporting Standard applicable in the UK and Republic of Ireland" and Irish law); and
- have been properly prepared in accordance with the requirements of the Companies Act 2014 and the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended).

We have audited the financial statements, included within the Annual Report, which comprise:

- the Statement of Assets and Liabilities as at 31 December 2023;
- the Statement of Operations for the year then ended;
- the Statement of Changes in Net Assets for the year then ended;
- the Schedule of Investments for each of the Funds as at 31 December 2023; and
- the notes to the financial statements for the Company and for each of its Funds, which include a description of the significant accounting policies.

### **Basis for opinion**

We conducted our audit in accordance with International Standards on Auditing (Ireland) ("ISAs (Ireland)") and applicable law.

Our responsibilities under ISAs (Ireland) are further described in the Auditors' responsibilities for the audit of the financial statements section of our report. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

### *Independence*

We remained independent of the Company in accordance with the ethical requirements that are relevant to our audit of the financial statements in Ireland, which includes IAASA's Ethical Standard as applicable to listed entities, and we have fulfilled our other ethical responsibilities in accordance with these requirements.

### Our audit approach

### Overview



### Materiality

- Overall materiality: 50 basis points (2022: 50 basis points) of Net Assets Value ("NAV") at 31 December 2023 (2022: 31 December 2022) for each of the Company's Funds.
- Performance materiality: 75% of overall materiality.

### Audit scope

• The Company is an open-ended investment Company with variable capital and engages PIMCO Global Advisors (Ireland) Limited (the "Manager") to manage certain duties and responsibilities with regards to the day-to-day management of the Company. We tailored the scope of our audit taking into account the types of investments within the Funds, the involvement of the third parties referred to overleaf, the accounting processes and controls, and the industry in which the Company operates. We look at each of the Funds at an individual level.

### Key audit matters

- Valuation of financial assets and financial liabilities at fair value through profit or loss.
- Existence of financial assets and financial liabilities at fair value through profit or loss.



### The scope of our audit

As part of designing our audit, we determined materiality and assessed the risks of material misstatement in the financial statements. In particular, we looked at where the directors made subjective judgements, for example the selection of pricing sources to value the investment portfolio. As in all of our audits, we also addressed the risk of management override of internal controls, including evaluating whether there was evidence of bias by the directors that represented a risk of material misstatement due to fraud.

### Key audit matters

Key audit matters are those matters that, in the auditors' professional judgement, were of most significance in the audit of the financial statements of the current period and include the most significant assessed risks of material misstatement (whether or not due to fraud) identified by the auditors, including those which had the greatest effect on: the overall audit strategy; the allocation of resources in the audit; and directing the efforts of the engagement team. These matters, and any comments we make on the results of our procedures thereon, were addressed in the context of our audit of the financial statements as a whole, and in forming our opinion thereon, and we do not provide a separate opinion on these matters. This is not a complete list of all risks identified by our audit.

### Key audit matter

## Valuation of financial assets and financial liabilities at fair value through profit or loss.

Refer to the Schedule of Investments for each of the Funds, the significant accounting policies set out in note 2 and Investments at fair value and fair value hierarchy set out in note 3. The financial assets and financial liabilities at fair value through profit or loss included in the Statement of Assets and Liabilities of the Funds at 31 December 2023 are valued at fair value in line with Generally Accepted Accounting Practice in Ireland. We considered the valuation of financial assets and financial liabilities at fair value through profit or loss to be a key audit matter as it represents the principal element of the financial statements.

### How our audit addressed the key audit matter

We tested the valuation of transferable securities, deposits with credit institutions and the fair value of securities sold short at 31 December 2023 to third party vendor sources where available. In the absence of third party vendor sources being available for certain level 1 or level 2 securities, we completed alternative testing procedures which included obtaining broker quote confirmations or management's pricing support.

We tested the fair value of transferable securities disclosed as level 3 investments by considering the methods and data used by management to develop the estimated fair values. We compared the results of our independent valuation to management's estimate to determine whether management's fair value estimate was reasonable. Investment funds comprise Exchange Traded Funds and Collective Investment Schemes. We tested the valuation of Exchange Traded Funds to third party vendor sources. In respect of Collective Investment Schemes we agreed the fair value to an independent confirmation from the underlying transfer agent.

We tested the fair value of repurchase agreements by agreeing the fair value to counterparty statements.

We tested the valuation of financial derivative instruments by using our internal valuation expert to develop an independent estimate of the fair value and to determine whether management's fair value estimate was reasonable, or we obtained third party vendor prices where available. No material misstatements were noted from the performance of these procedures.

## Existence of financial assets and financial liabilities at fair value through profit or loss.

Refer to the Schedule of Investments for each of the Funds, the significant accounting policies set out in note 2 and Investments at fair value and fair value hierarchy set out in note 3. The financial assets and financial liabilities at fair value through profit or loss included in the Statement of Assets and Liabilities of each Fund are held in each Fund's name at 31 December 2023. We considered the existence of financial assets and financial liabilities at fair value through profit or loss to be a key audit matter as it represents the principal element of the financial statements.

We obtained independent confirmation from the Depositary or independent counterparties of the holdings of transferable securities and deposits with credit institutions as at 31 December 2023. We reconciled the holdings per the confirmations to the holdings per the accounting records and a sample of reconciling items noted were tested to underlying supporting documentation.

For the fair value of securities sold short we obtained independent confirmations from the counterparties. Investment funds comprise Exchange Traded Funds and Collective Investment Schemes. For Exchange Traded Funds we obtained an independent confirmation from the Depositary. In respect of Collective Investment Schemes we obtained an independent confirmation from the underlying transfer agent.

For repurchase agreements we obtained independent confirmations from the counterparties.

For financial derivative instruments we obtained independent confirmations from the counterparties where possible. In the absence of the independent counterparty confirmation being



Key audit matter	How our audit addressed the key audit matter
	available, for certain positions we completed alternative testing procedures.
	For forward foreign currency contracts, we liquidated to bank statements where possible. Alternatively, where material and the maturity date is post audit sign-off date, we independently confirmed with counterparties.
	No material misstatements were noted from the performance of these procedures.

### How we tailored the audit scope

We tailored the scope of our audit to ensure that we performed enough work to be able to give an opinion on the financial statements as a whole, taking into account the structure of the Company, the accounting processes and controls, and the industry in which it operates.

As at 31 December 2023 there are 56 Funds operating. The Company's Statement of Assets and Liabilities, Statement of Operations, and Statement of Changes in Net Assets are an aggregation of the positions and results of the Funds.

The directors control the affairs of the Company and are responsible for the overall investment policy which is determined by them. The Company engages the Manager to manage certain duties and responsibilities with regards to the day to day management of the Company. The Manager has delegated certain responsibilities to the Investment Advisors and to State Street Fund Services (Ireland) Limited (the 'Administrator'). The financial statements, which remain the responsibility of the directors, are prepared on their behalf by the Administrator. The Company has appointed State Street Custodial Services (Ireland) Limited (the "Depositary") to act as Depositary of the Company's assets. In establishing the overall approach to our audit we assessed the risk of material misstatement at a Fund level, taking into account the nature, likelihood and potential magnitude of any misstatement. As part of our risk assessment, we considered the Company's interaction with the Administrator, and we assessed the control environment in place at the Administrator.

### Materiality

The scope of our audit was influenced by our application of materiality. We set certain quantitative thresholds for materiality. These, together with qualitative considerations, helped us to determine the scope of our audit and the nature, timing and extent of our audit procedures on the individual financial statement line items and disclosures and in evaluating the effect of misstatements, both individually and in aggregate on the financial statements as a whole.

Based on our professional judgement, we determined materiality for the financial statements of each of the Company's Funds as follows:

Overall materiality and how we determined it	50 basis points (2022: 50 basis points) of Net Assets Value ("NAV") at 31 December 2023 (2022: 31 December 2022) for each of the Company's Funds.
Rationale for benchmark applied	We have applied this benchmark because the main objective of the Company is to provide investors with a total return at a Fund level, taking account of the capital and income returns.

We use performance materiality to reduce to an appropriately low level the probability that the aggregate of uncorrected and undetected misstatements exceeds overall materiality. Specifically, we use performance materiality in determining the scope of our audit and the nature and extent of our testing of account balances, classes of transactions and disclosures, for example in determining sample sizes. Our performance materiality was 75% of overall materiality.

In determining the performance materiality, we considered a number of factors - the history of misstatements, risk assessment and aggregation risk and the effectiveness of controls - and concluded that an amount at the upper end of our normal range was appropriate.

We agreed with the Board of Directors that we would report to them misstatements identified during our audit above 10% of overall materiality, for NAV per share impacting differences (2022: 10% of overall materiality, for NAV per share impacting differences) as well as misstatements below that amount that, in our view, warranted reporting for qualitative reasons.

### Conclusions relating to going concern

Our evaluation of the directors' assessment of the Company's and Funds' ability to continue to adopt the going concern basis of accounting included:

- Obtaining an understanding of the key indicators that are monitored with respect to the going concern assumption and management's future plans for the Funds over the going concern period (being 12 months from the date of approval of the financial statements);
- Reviewing the available board minutes during the period under audit and those available up to the date of this report;



- Considering post year end capital activity as recorded in the underlying accounting records;
- Making enquiries of management with respect to any planned significant redemptions of which they have been informed
  of:
- Considering the liquidity risk management techniques which are available to the Company and Funds.

Based on the work we have performed, we have not identified any material uncertainties relating to events or conditions that, individually or collectively, may cast significant doubt on the Company's and Funds' ability to continue as a going concern for a period of at least twelve months from the date on which the financial statements are authorised for issue.

In auditing the financial statements, we have concluded that the directors' use of the going concern basis of accounting in the preparation of the financial statements is appropriate.

However, because not all future events or conditions can be predicted, this conclusion is not a guarantee as to the Company's and Funds' ability to continue as a going concern.

Our responsibilities and the responsibilities of the directors with respect to going concern are described in the relevant sections of this report.

### Reporting on other information

The other information comprises all of the information in the Annual Report other than the financial statements and our auditors' report thereon. The directors are responsible for the other information. Our opinion on the financial statements does not cover the other information and, accordingly, we do not express an audit opinion or, except to the extent otherwise explicitly stated in this report, any form of assurance thereon. In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If we identify an apparent material inconsistency or material misstatement, we are required to perform procedures to conclude whether there is a material misstatement of the financial statements or a material misstatement of the other information. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report based on these responsibilities.

With respect to the Directors' Report, we also considered whether the disclosures required by the Companies Act 2014 have been included.

Based on the responsibilities described above and our work undertaken in the course of the audit, ISAs (Ireland) and the Companies Act 2014 require us to also report certain opinions and matters as described below:

- In our opinion, based on the work undertaken in the course of the audit, the information given in the Directors' Report for the year ended 31 December 2023 is consistent with the financial statements and has been prepared in accordance with applicable legal requirements.
- Based on our knowledge and understanding of the Company and its environment obtained in the course of the audit, we have not identified any material misstatements in the Directors' Report.

### Responsibilities for the financial statements and the audit

### Responsibilities of the directors for the financial statements

As explained more fully in the Directors' Responsibilities set out on page 884, the directors are responsible for the preparation of the financial statements in accordance with the applicable framework and for being satisfied that they give a true and fair view.

The directors are also responsible for such internal control as they determine is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the directors are responsible for assessing the Company's and Funds' ability to continue as going concerns, disclosing as applicable, matters related to going concern and using the going concern basis of accounting unless the directors either intend to liquidate the Company or to cease operations, or have no realistic alternative but to do so.

### Auditors' responsibilities for the audit of the financial statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with ISAs (Ireland) will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

Irregularities, including fraud, are instances of non-compliance with laws and regulations. We design procedures in line with our responsibilities, outlined above, to detect material misstatements in respect of irregularities, including fraud. The extent to which our procedures are capable of detecting irregularities, including fraud, is detailed below.



Based on our understanding of the Company and industry, we identified that the principal risks of non-compliance with laws and regulations related to irregularities, including fraud, are instances of non-compliance with laws and regulations. We design procedures in line with our responsibilities, outlined above, to detect material misstatements in respect of irregularities, including fraud. The extent to which our procedures are capable of detecting irregularities, including fraud, is detailed below, and we considered the extent to which non-compliance might have a material effect on the financial statements. We also considered those laws and regulations that have a direct impact on the preparation of the financial statements such as the Companies Act 2014 and the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended). We evaluated management's incentives and opportunities for fraudulent manipulation of the financial statements (including the risk of override of controls), and determined that the principal risks were related to risk of management override of control.

Audit procedures performed by the engagement team included:

- Enquiry of management to identify any instances of non-compliance with laws and regulations;
- Identifying and testing journal entries that met our specific risk based criteria;
- Testing accounting estimates and judgements and considered potential for management bias;
- Designing audit procedures to incorporate unpredictability around the nature, timing or extent of our testing; and
- Reviewing minutes of the meetings of the Board of Directors.

There are inherent limitations in the audit procedures described above. We are less likely to become aware of instances of non-compliance with laws and regulations that are not closely related to events and transactions reflected in the financial statements. Also, the risk of not detecting a material misstatement due to fraud is higher than the risk of not detecting one resulting from error, as fraud may involve deliberate concealment by, for example, forgery or intentional misrepresentations, or through collusion.

Our audit testing might include testing complete populations of certain transactions and balances, possibly using data auditing techniques. However, it typically involves selecting a limited number of items for testing, rather than testing complete populations. We will often seek to target particular items for testing based on their size or risk characteristics. In other cases, we will use audit sampling to enable us to draw a conclusion about the population from which the sample is selected.

A further description of our responsibilities for the audit of the financial statements is located on the IAASA website at:

https://www.iaasa.ie/getmedia/b2389013-1cf6-458b-9b8f-a98202dc9c3a/Description of auditors responsibilities for audit.pdf.

This description forms part of our auditors' report.

### Use of this report

This report, including the opinions, has been prepared for and only for the Company's members as a body in accordance with section 391 of the Companies Act 2014 and for no other purpose. We do not, in giving these opinions, accept or assume responsibility for any other purpose or to any other person to whom this report is shown or into whose hands it may come save where expressly agreed by our prior consent in writing.

### Other required reporting

### **Companies Act 2014 opinions on other matters**

- We have obtained all the information and explanations which we consider necessary for the purposes of our audit.
- In our opinion the accounting records of the Company were sufficient to permit the financial statements to be readily and properly audited.
- The financial statements are in agreement with the accounting records.

### **Companies Act 2014 exception reporting**

### Directors' remuneration and transactions

Under the Companies Act 2014 we are required to report to you if, in our opinion, the disclosures of directors' remuneration and transactions specified by sections 305 to 312 of that Act have not been made. We have no exceptions to report arising from this responsibility.

Mary Ruane

for and on behalf of PricewaterhouseCoopers Chartered Accountants and Statutory Audit Firm Dublin

25 April 2024

### **Depositary's Report**

We have enquired into the conduct of PIMCO Funds: Global Investors Series plc (the "Company") for the financial year ended 31 December 2023, in our capacity as Depositary to the Company.

This report including the opinion has been prepared for and solely for the shareholders in the Company as a body, in accordance with Regulation 34, (1), (3) and (4) in Part 5 of the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011, as amended, ('the UCITS Regulations'), and for no other purpose. We do not, in giving this opinion, accept or assume responsibility for any other purpose or to any other person to whom this report is shown.

### **RESPONSIBILITIES OF THE DEPOSITARY**

Our duties and responsibilities are outlined in Regulation 34, (1), (3) and (4) in Part 5 of the UCITS Regulations. One of those duties is to enquire into the conduct of the Company in each annual accounting period and report thereon to the shareholders.

Our report shall state whether, in our opinion, the Company has been managed in that financial period in accordance with the provisions of the Company's constitution (the "Constitution") and the UCITS Regulations. It is the overall responsibility of the Company to comply with these provisions. If the Company has not so complied, we as Depositary must state why this is the case and outline the steps which we have taken to rectify the situation.

### **BASIS OF DEPOSITARY OPINION**

The Depositary conducts such reviews as it, in its reasonable opinion, considers necessary in order to comply with its duties as outlined in Regulation 34, (1), (3) and (4) in Part 5 of the UCITS Regulations and to ensure that, in all material respects, the Company has been managed (i) in accordance with the limitations imposed on its investment and borrowing powers by the provisions of the Constitution and the UCITS Regulations and (ii) otherwise in accordance with the Constitution and the appropriate regulations.

### **OPINION**

In our opinion, the Company has been managed during the financial period, in all material respects:

- (i) in accordance with the limitations imposed on the investment and borrowing powers of the Company by the Constitution, the UCITS Regulations and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019, ('the Central Bank UCITS Regulations'); and
- (ii) otherwise in accordance with the provisions of the Constitution, the UCITS Regulations and the Central Bank UCITS Regulations.

State Street Custodial Services (Ireland) Limited,

78 Sir John Rogerson's Quay, Dublin D02 HD32

Ireland

Date: 25 April 2024

**Remuneration Disclosures** (Unaudited)

PIMCO Global Advisors (Ireland) Limited (the "Manager"), in accordance with its obligations under Directive 2009/65/EC, as amended (the "UCITS Directive") is required to have remuneration policies and practices for those categories of staff, including senior management, risk takers, control functions, and any employees receiving total remuneration that takes them into the same remuneration bracket as senior management and risktakers, whose professional activities have a material impact on the risk profiles of the Manager or any Undertakings for Collective Investment in Transferable Securities ("UCITS") under management, that are consistent with and promote sound and effective risk management and do not encourage risktaking which is inconsistent with the risk profiles, rules or instruments of incorporation of the Manager or PIMCO Funds: Global Investors Series plc (the "Company").

The remuneration policy also includes information on the integration of sustainability risks in the Manager's remuneration procedures, as required by the EU Sustainable Finance Disclosure Regulation (2019/2088).

Remuneration consists of all forms of payments or benefits made directly by, or indirectly, but on behalf of the Manager, in exchange for professional services rendered by staff. This shall include where appropriate: (i) all forms of payments or benefits paid by the Manager; (ii) any amount paid by the Company, including any portion of performance fees; and/or (iii) any transfer of units or shares of any Company; in exchange for professional services rendered by the Identified Staff. Fixed remuneration means payments or benefits without consideration of any performance criteria. Variable remuneration means additional payments or benefits depending on performance or, in certain cases, other contractual criteria.

Disclosures are provided in relation to (a) the staff of the Manager; (b) staff who are senior management; and (c) staff who have the ability to materially affect the risk profile of the Fund, including individuals who, although not directly employed by the Manager, are assigned by their employer to carry out services directly for the Manager ("Delegates").

The amount of the total remuneration awarded by the Manager to its staff which has been attributed to the Manager's UCITS related business in respect of the Manager's financial year ending 31 December 2023 is €180,000. This figure is comprised of fixed remuneration of €180,000 and variable remuneration of €Nil. There were a total of 3 beneficiaries of the remuneration described above.

The amount of the aggregate remuneration awarded by the Manager, which has been attributed to the Manager's UCITS-related business in respect of the Manager's financial year ending 31 December 2023, to its senior management was \$Nil. and to other members of its staff whose actions have a material impact on the risk profile of the Manager's UCITS-related business was \$Nil.

The amount of total remuneration awarded by Delegates to their Identified Staff which has been attributed to the sub-funds in respect of the financial year ended 31 December 2023 is \$10,515,112. This figure is comprised of fixed remuneration of \$84,451 and variable remuneration of \$10,430,661. There were a total of 62 beneficiaries of the remuneration described above.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (a)	81,	115,936 PAR (000s)	\$ 807,852
Standard Chartered PLC 7.750% due 15/08/2027 Mongolia Government International Bond	\$	53,700	53,836
8.650% due 19/01/2028		30,770	30,509
Shriram Finance Ltd. 4.400% due 13/03/2024		28,254	27,684
<b>Huarong Finance Co. Ltd.</b> 4.750% due 27/04/2027		30,300	26,327
Sino-Ocean Land Treasure Ltd. 3.250% due 05/05/2026		32,250	24,086
<b>Dah Sing Bank Ltd.</b> 7.375% due 15/11/2033		22,200	22,070
Standard Chartered PLC 6.000% due 26/07/2025		22,100	21,613
Indonesia Government International Bond 4.650% due 20/09/2032		21,684	21,457
<b>Bangkok Bank PCL</b> 5.000% due 23/09/2025		20,300	19,266
<b>Huarong Finance Co. Ltd.</b> 4.500% due 29/05/2029		19,300	15,271
<b>SK Hynix, Inc.</b> 6.375% due 17/01/2028		15,200	15,126
Sino-Ocean Land Treasure Ltd. 2.700% due 13/01/2025		21,200	15,109
Yunda Holding Investment Ltd. 2.250% due 19/08/2025		15,600	14,077
Northern Star Resources Ltd. 6.125% due 11/04/2033		14,094	13,810
Wanda Properties Global Co. Ltd. 11.000% due 20/01/2025		14,000	13,668
India Cleantech Energy 4.700% due 10/08/2026		15,450	13,571
<b>GS Caltex Corp.</b> 5.375% due 07/08/2028		13,600	13,552
<b>ReNew Wind Energy AP2</b> 4.500% due 14/07/2028		15,800	13,431
FWD Group Holdings Ltd. 6.375% due 13/09/2024		15,270	13,266

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (a)	83,957,336 PAR (000S)	\$ 836,148
<b>Sands China Ltd.</b> 4.300% due 08/01/2026	\$ 46,100	43,795
<b>Sands China Ltd.</b> 5.375% due 08/08/2025	32,400	31,942
Indika Energy Capital Pte. Ltd. 8.250% due 22/10/2025	25,900	25,696
<b>Sands China Ltd.</b> 5.650% due 08/08/2028	26,300	25,511
Standard Chartered PLC 7.750% due 15/08/2027	21,400	21,290
<b>Muthoot Finance Ltd.</b> 4.400% due 02/09/2023	21,400	21,059
Freeport Indonesia PT 5.315% due 14/04/2032	21,800	20,424
<b>VLL International, Inc.</b> 5.750% due 28/11/2024	20,900	20,328
<b>Indonesia Government International Bond</b> 4.650% due 20/09/2032	21,684	20,028
<b>Yanlord Land HK Co. Ltd.</b> 5.125% due 20/05/2026	23,400	18,533
<b>NWD Finance BVI Ltd.</b> 6.150% due 16/03/2025	19,300	17,178
<b>Krung Thai Bank PCL</b> 4.400% due 25/03/2026	18,800	17,128
Mongolia Government International Bond 8.650% due 19/01/2028	16,800	16,709
Periama Holdings LLC 5.950% due 19/04/2026	17,200	16,546
<b>Vedanta Resources Finance PLC</b> 8.950% due 11/03/2025	23,100	16,385
India Green Power Holdings 4.000% due 22/02/2027	18,100	15,666
<b>Huarong Finance Co. Ltd.</b> 4.500% due 29/05/2029	18,800	15,614
Greenko Solar Mauritius Ltd. 5.950% due 29/07/2026	15,800	14,868
<b>NWD Finance BVI Ltd.</b> 5.250% due 22/03/2026	16,200	13,870

(a) The PIMCO Asia High Yield Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (a)	15	,771,481 PAR (000S)	\$ 157,062
Korea Housing Finance Corp. 4.625% due 24/02/2028	\$	7,100	7,039
<b>Kasikornbank PCL</b> 5.458% due 07/03/2028		5,600	5,600
<b>BOC Aviation Ltd.</b> 6.667% due 26/09/2023		4,000	4,001
<b>POSCO</b> 5.750% due 17/01/2028		3,700	3,682
Export-Import Bank of Korea 5.000% due 11/01/2028		3,500	3,520
Korea National Oil Corp. 4.875% due 03/04/2028		3,500	3,506
<b>SK Hynix, Inc.</b> 2.375% due 19/01/2031		4,620	3,477
SMBC Aviation Capital Finance DAC 5.450% due 03/05/2028		3,400	3,401
<b>SK on Co. Ltd.</b> 5.375% due 11/05/2026		3,400	3,397
China Life Insurance Overseas Co. Ltd. 5.350% due 15/08/2033		3,000	3,000
Bank Mandiri Persero Tbk PT 5.500% due 04/04/2026		2,900	2,888
<b>Shriram Finance Ltd.</b> 4.400% due 13/03/2024		2,680	2,600
India Toll Roads 5.500% due 19/08/2024		2,700	2,594
NWD Finance BVI Ltd. 4.125% due 10/03/2028		3,550	2,523
Vietnam Debt & Asset Trading Corp. 1.000% due 10/10/2025		2,900	2,458
Korea Mine Rehabilitation & Mineral Resources Corp.		2.450	2 /21
5.375% due 11/05/2028 Standard Chartered PLC		2,450	2,431
6.301% due 09/01/2029		2,300	2,303
Huarong Finance Co. Ltd. 5.000% due 19/11/2025		2,500	2,251
<b>Woori Bank</b> 4.875% due 26/01/2028		2,200	2,192

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (a)	17,599,287 PAR (000S)	\$ 175,260
Korea Housing Finance Corp. 4.625% due 24/02/2028	\$ 7,100	6,901
Indonesia Government International Bond 4.650% due 20/09/2032	6,900	6,766
Korea National Oil Corp. 2.125% due 18/04/2027	5,300	4,808
<b>Huarong Finance Co. Ltd.</b> 4.500% due 29/05/2029	6,000	4,770
<b>Kasikornbank PCL</b> 5.458% due 07/03/2028	4,200	4,284
<b>ONGC Videsh Ltd.</b> 3.750% due 07/05/2023	4,100	4,082
Korea Electric Power Corp. 5.375% due 06/04/2026	4,000	3,985
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2032 (b)	4,315	3,656
Export-Import Bank of Korea 5.000% due 11/01/2028	3,500	3,573
<b>SK Hynix, Inc.</b> 2.375% due 19/01/2031	4,600	3,492
<b>Periama Holdings LLC</b> 5.950% due 19/04/2026	3,500	3,378
<b>SK on Co. Ltd.</b> 5.375% due 11/05/2026	3,400	3,368
Perusahaan Penerbit SBSN Indonesia 4.400% due 06/06/2027	3,200	3,165
<b>Celestial Miles Ltd.</b> 5.750% due 31/01/2024	3,100	3,014
Airport Authority Hong Kong 2.500% due 12/01/2032	3,600	2,979
<b>CNAC HK Finbridge Co. Ltd.</b> 3.875% due 19/06/2029	3,200	2,933
Korea National Oil Corp. 4.875% due 03/04/2028	2,900	2,849
Melco Resorts Finance Ltd. 5.750% due 21/07/2028	3,100	2,683
India Green Energy Holdings 5.375% due 29/04/2024	2,700	2,650

- (a) The Asia Strategic Interest Bond Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

### Significant Changes in Portfolio Composition PIMCO Balanced Income and Growth Fund 31 December 2023 (Unaudited)

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (a)		25,221,337 PAR (000S)	\$ 251,166
<b>Japan Treasury Bills</b> 0.000% due 05/06/2023	¥	9,458,000	69,376
<b>Japan Treasury Bills</b> 0.000% due 04/09/2023		9,458,000	67,755
<b>Japan Treasury Bills</b> 2.150% due 01/09/2052		9,458,000	64,797
<b>Japan Treasury Bills</b> 0.000% due 18/07/2023		8,387,000	63,708
Japan Treasury Bills 0.000% due 10/04/2023		8,387,000	63,277
Japan Treasury Bills 0.000% due 16/10/2023		8,387,000	60,523
Japan Treasury Bills 0.000% due 22/01/2024		8,387,000	56,067
<b>U.S. Treasury Notes</b> 4.375% due 30/11/2030	\$	41,000	41,384
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)		39,930 shares	39,441
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)		272,100 PAR (000S)	27,050
<b>U.S. Treasury Bills</b> 0.000% due 11/01/2024	\$	25,400	25,256
Japan Treasury Bills 0.000% due 12/06/2023	¥	2,520,000	18,493
Japan Treasury Bills 0.000% due 11/09/2023		2,520,000	18,090
Uniform Mortgage-Backed Security 6.500% due 01/11/2053	\$	17,400	17,811
Japan Treasury Bills 2.980% due 18/03/2031	¥	2,520,000 SHARES	17,073
Apple, Inc. Microsoft Corp.		82,221 39,364 PAR (000S)	15,656 15,066
Uniform Mortgage-Backed Security 6.000% due 01/10/2053	\$	9,300	9,437
<b>Japan Treasury Bills</b> 0.000% due 24/04/2023	¥	1,162,000	8,899

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		40,324,229	\$ 401,606
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)		1,284,312 PAR (000S)	127,849
<b>Japan Treasury Bills</b> 2.150% due 01/09/2052	¥	9,458,000	63,188
Japan Treasury Bills 0.000% due 22/01/2024		8,387,000	56,051
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	25,779	24,202
China Government International Bond 3.280% due 03/12/2027	CNY	139,660	20,181
<b>U.S. Treasury Notes</b> 4.375% due 30/11/2030	\$	18,500	18,892
Japan Treasury Bills 2.980% due 18/03/2031	¥	2,520,000	16,837
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	163,150	9,702
Japan Treasury Bills 0.000% due 24/04/2023	¥	1,162,000 shares	8,781
PIMCO Funds: Global Investors Series plc - PIMCO Capital Securities Fund (a)		747,114 PAR (000S)	8,120
Bonos de la Tesoreria de la Republica en Pesos 4.700% due 01/09/2030	CLP	5,200,000	5,986
Israel Treasury Bills 0.000% due 05/07/2023	ILS	18,900 shares	5,389
Prologis, Inc.		42,264 PAR (000S)	4,763
<b>U.S. Treasury Bills</b> 0.000% due 11/01/2024	\$	4,500	4,485
<b>Berry Global, Inc.</b> 4.875% due 15/07/2026		4,500	4,389
Invitation Homes, Inc.		SHARES 104,896 PAR (000S)	3,508
Midwest Connector Capital Co. LLC 3.900% due 01/04/2024	\$	3,400	3,375
<b>Colombian TES</b> 13.250% due 09/02/2033	COP	14,473,700 SHARES	3,332
Equinix, Inc.		3,871	3,085

<sup>(</sup>a) The PIMCO Balanced Income and Growth Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

<sup>(</sup>b) Principal amount of security is adjusted for inflation.

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023		
<b>U.S. Treasury Bills</b> 0.000% due 25/05/2023	\$ 276,400	\$ 274,978
<b>U.S. Treasury Bills</b> 0.000% due 12/09/2023	262,100	257,809
<b>U.S. Treasury Bills</b> 0.000% due 02/05/2023	209,100	208,300
<b>U.S. Treasury Bills</b> 0.000% due 06/06/2023	206,000	204,571
<b>U.S. Treasury Bills</b> 0.000% due 16/05/2023	195,000	194,351
<b>U.S. Treasury Bills</b> 0.000% due 04/05/2023	181,000	180,758
<b>U.S. Treasury Bills</b> 0.000% due 07/03/2023	155,900	155,783
<b>U.S. Treasury Bills</b> 0.000% due 06/04/2023	155,000	153,281
<b>U.S. Treasury Bills</b> 0.000% due 28/12/2023	155,000	152,912
<b>U.S. Treasury Bills</b> 0.000% due 04/04/2023	152,500	151,928
Federal Home Loan Bank 5.330% due 25/09/2023	143,100	143,100
<b>U.S. Treasury Bills</b> 0.000% due 30/05/2023	140,800	140,387
<b>U.S. Treasury Bills</b> 0.000% due 05/10/2023	138,800	137,013
<b>U.S. Treasury Bills</b> 3.250% due 14/01/2025	130,500	129,609
<b>Credit Agricole S.A.</b> 7.250% due 23/09/2028	€ 117,500	125,610
<b>U.S. Treasury Bills</b> 1.125% due 27/03/2025	\$ 107,600	106,724
<b>U.S. Treasury Bills</b> 2.226% due 21/01/2026	106,800	105,589
Federal Home Loan Bank 5.070% due 25/08/2023	104,700	104,700
<b>U.S. Treasury Bills</b> 0.000% due 23/01/2024	105,900	104,314
<b>U.S. Treasury Bills</b> 0.000% due 11/01/2024	99,400	98,697
<b>U.S. Treasury Bills</b> 0.000% due 22/08/2023	98,400	97,617
<b>U.S. Treasury Bills</b> 0.000% due 17/08/2023	94,900	93,687
<b>U.S. Treasury Bills</b> 0.000% due 09/05/2023	90,300	89,905
<b>U.S. Treasury Bills</b> 0.000% due 26/09/2023	85,600	84,494
<b>U.S. Treasury Bills</b> 0.000% due 21/03/2023	77,400	77,153

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
<b>U.S. Treasury Bills</b> 0.000% due 23/02/2023	\$	224,500	\$ 224,137
<b>U.S. Treasury Bills</b> 0.000% due 06/06/2023		206,000	204,755
<b>U.S. Treasury Bills</b> 0.000% due 02/05/2023		177,400	177,147
<b>U.S. Treasury Bills</b> 0.000% due 06/04/2023		155,000	154,338
<b>U.S. Treasury Bills</b> 0.000% due 30/05/2023		140,800	140,627
<b>U.S. Treasury Bills</b> 0.000% due 05/10/2023		138,800	138,658
U.S. Treasury Bills 3.250% due 14/01/2025		130,500	130,462
<b>U.S. Treasury Bills</b> 0.000% due 04/04/2023		127,000	126,909
Stichting AK Rabobank Certificaten 6.500%	€	111,600	108,716
<b>U.S. Treasury Bills</b> 1.125% due 27/03/2025	\$	107,600	106,965
<b>U.S. Treasury Bills</b> 0.000% due 12/09/2023		104,800	104,492
<b>U.S. Treasury Bills</b> 0.000% due 22/08/2023		98,400	97,944
<b>U.S. Treasury Bills</b> 0.000% due 16/02/2023		96,700	96,371
<b>U.S. Treasury Bills</b> 0.000% due 17/08/2023		94,900	94,384
<b>U.S. Treasury Bills</b> 0.000% due 28/12/2023		89,500	89,212
<b>U.S. Treasury Bills</b> 0.000% due 26/09/2023		85,600	84,966
Banco Bilbao Vizcaya Argentaria S.A. 6.000% due 29/03/2024	€	76,600	80,898
<b>HSBC Holdings PLC</b> 4.750% due 04/07/2029		83,102	78,626
<b>U.S. Treasury Bills</b> 0.000% due 02/03/2023	\$	77,200	77,065
<b>U.S. Treasury Bills</b> 0.000% due 14/11/2023		74,500	74,297
<b>U.S. Treasury Bills</b> 0.000% due 25/05/2023		74,100	74,050
<b>U.S. Treasury Bills</b> 0.000% due 07/03/2023		72,600	72,569
<b>U.S. Treasury Bills</b> 0.000% due 25/04/2023		72,700	72,565
<b>U.S. Treasury Bills</b> 0.000% due 21/12/2023		71,000	70,691
Societe Generale S.A. 6.221% due 15/06/2033		70,100	66,370

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
Federal Home Loan Bank 0.000% due 20/04/2023	\$	15,500	\$ 15,498
Federal Home Loan Bank 0.000% due 16/06/2023		15,500	15,383
<b>U.S. Treasury Bills</b> 0.637% due 26/07/2024		15,000	14,948
<b>U.S. Treasury Bills</b> 3.250% due 14/01/2025		15,000	14,947
Uniform Mortgage-Backed Security 5.000% due 01/10/2053		6,402	5,903
Federal Home Loan Bank 0.000% due 09/06/2023		5,200	5,162
European Investment Bank 3.750% due 14/02/2033		5,000	4,974
<b>Federal Home Loan Bank</b> 0.000% due 28/04/2023		4,900	4,898
<b>Federal Home Loan Bank</b> 0.000% due 25/04/2023		3,000	3,000
<b>U.S. Treasury Notes</b> 4.125% due 31/07/2028		2,400	2,396
New York State Electric & Gas Corp. 5.650% due 15/08/2028		2,300	2,295
Caja Rural de Navarra SCC 3.000% due 26/04/2027	€	2,100	2,271
Nordea Bank Abp 6.000% due 02/06/2026	£	1,800	2,236
<b>Hyundai Capital America</b> 5.800% due 26/06/2025	\$	2,200	2,197
<b>TDC Net A/S</b> 5.618% due 06/02/2030	€	1,900	2,071
PNC Financial Services Group, Inc. 4.758% due 26/01/2027	\$	2,000	2,000
<b>Kering S.A.</b> 5.125% due 23/11/2026	£	1,500	1,866
<b>DNB Bank ASA</b> 3.625% due 16/02/2027	€	1,700	1,825
Regie Autonome des Transports Parisiens 3.250% due 11/04/2033		1,400	1,523
<b>Bank of America Corp.</b> 4.134% due 12/06/2028		1,400	1,500

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
<b>U.S. Treasury Notes</b> 0.375% due 30/11/2025	\$	7,490	\$ 6,751
<b>U.S. Treasury Notes</b> 1.125% due 15/01/2025		3,600	3,378
BNP Paribas S.A. 0.500% due 04/06/2026	€	2,900	2,873
HAT Holdings LLC 3.750% due 15/09/2030	\$	3,200	2,426
India Green Energy Holdings 5.375% due 29/04/2024		2,100	2,050
PNC Financial Services Group, Inc. 4.758% due 26/01/2027		2,000	1,956
<b>Dominion Energy, Inc.</b> 2.250% due 15/08/2031		2,350	1,944
<b>DTE Electric Co.</b> 1.900% due 01/04/2028		2,200	1,936
Liberty Utilities Finance GP 2.050% due 15/09/2030		2,475	1,911
<b>LeasePlan Corp. NV</b> 0.250% due 23/02/2026	€	2,000	1,910
<b>Avangrid, Inc.</b> 3.800% due 01/06/2029	\$	1,965	1,827
Schaeffler AG 3.375% due 12/10/2028	€	1,700	1,776
<b>DNB Bank ASA</b> 3.625% due 16/02/2027		1,700	1,751
Public Service Co. of Oklahoma 2.200% due 15/08/2031	\$	2,050	1,674
Assicurazioni Generali SpA 4.125% due 04/05/2026	€	1,400	1,535
Thermo Fisher Scientific Finance BV 0.000% due 18/11/2025		1,400	1,372
Mizuho Financial Group, Inc. 3.490% due 05/09/2027		1,300	1,316
<b>Forvia SE</b> 2.375% due 15/06/2029		1,500	1,296
ING Groep NV 4.875% due 16/05/2029	\$	1,600	1,289
Schneider Electric SE 3.250% due 12/06/2028	€	1,200	1,260
U.S. Treasury Notes 4.125% due 31/07/2028	\$	1,200	1,207
<b>Verallia S.A.</b> 1.625% due 14/05/2028	€	1,300	1,193
Bank of Ireland Group PLC 4.875% due 16/07/2028		1,100	1,185
<b>AES Corp.</b> 1.375% due 15/01/2026	\$	1,300	1,168
Compass Group PLC 4.375% due 08/09/2032	£	1,000	1,155
NXP BV 5.000% due 15/01/2033	\$	1,100	1,086
Valeo 1.000% due 03/08/2028	€	1,200	1,032
SCE Recovery Funding LLC 5.112% due 14/12/2049	\$	1,000	985

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027 (b)	\$	67,092	\$ 68,212
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2027 (b)		32,610	31,392
U.S. Treasury Inflation Protected Securities 0.375% due 15/01/2027 (b)		29,412	28,049
U.S. Treasury Inflation Protected Securities 0.875% due 15/01/2029 (b)		25,643	24,419
U.S. Treasury Inflation Protected Securities 1.250% due 15/04/2028 (b)		15,379	14,821
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)		14,271	14,144
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2025 (b)		13,843	13,229
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2031 (b)		14,865	13,173
United Kingdom Gilt 1.250% due 22/11/2027	£	8,161	10,368
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)	\$	8,410	7,827
U.S. Treasury Inflation Protected Securities 0.500% due 15/01/2028 (b)		7,025	6,594
Italy Buoni Poliennali Del Tesoro 1.400% due 26/05/2025	€	4,584	4,796
Japan Government International Bond 0.100% due 10/03/2029	¥	487,980	3,465
U.S. Treasury Inflation Protected Securities 1.500% due 15/02/2053 (b)	\$	2,121	2,109
Hungary Treasury Bills 0.000% due 04/01/2024	HUF	422,000	1,223
Uniform Mortgage-Backed Security 4.500% due 01/09/2052	\$	651	618
<b>UBS Group AG</b> 2.593% due 11/09/2025		600	546
<b>UBS Group AG</b> 4.965% due 16/01/2026	€	400	394
Uniform Mortgage-Backed Security 4.500% due 01/11/2052	\$	350	332
		SHARES	
PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (a)		644	6

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)	\$	123,211	\$ 121,551
U.S. Treasury Inflation Protected Securities 0.500% due 15/04/2024 (b)		69,400	68,136
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		70,232	68,058
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2026 (b)		70,611	67,130
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2025 (b)		36,646	35,028
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2023 (b)		33,655	33,338
<b>United Kingdom Gilt</b> 1.250% due 22/11/2027	£	18,952	24,730
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	\$	23,664	23,102
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)		22,925	22,077
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)		20,504	20,005
U.S. Treasury Inflation Protected Securities 0.500% due 15/01/2028 (b)		19,256	18,236
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2026 (b)		19,151	18,038
U.S. Treasury Inflation Protected Securities 0.750% due 15/07/2028 (b)		18,037	17,297
United Kingdom Gilt 0.125% due 22/03/2026	£	12,796	15,454
Nykredit Realkredit A/S 1.000% due 01/10/2050	DKK	143,495	15,268
U.S. Treasury Inflation Protected Securities 0.625% due 15/04/2023 (b)	\$	13,946	13,850
Nykredit Realkredit A/S 1.500% due 01/10/2053	DKK	120,718	13,193
United Kingdom Gilt 0.125% due 10/08/2041	£	4,546	5,123
<b>Carbone CLO Ltd.</b> 6.817% due 20/01/2031	\$	4,576	4,535
Madison Park Funding Ltd. 6.405% due 15/04/2029		4,483	4,441

- (a) The Commodity Real Return Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023		
PIMCO Select Funds plc - PIMCO US Dollar Short-	2.076.200	£ 20.640
Term Floating NAV Fund (a)	2,876,308 par	\$ 28,648
	(000S)	
<b>U.S. Treasury Notes</b> 4.000% due 29/02/2028	\$ 15,000	14,888
<b>U.S. Treasury Notes</b> 0.500% due 31/10/2027	9,900	8,560
<b>U.S. Treasury Notes</b> 4.500% due 15/11/2033	4,100	4,300
<b>JPMorgan Chase &amp; Co.</b> 3.540% due 01/05/2028	2,200	2,013
<b>U.S. Treasury Bills</b> 0.000% due 13/02/2024	2,000	1,967
<b>U.S. Treasury Bills</b> 0.000% due 03/10/2023	1,700	1,686
<b>U.S. Treasury Bills</b> 0.000% due 09/11/2023	1,600	1,579
AerCap Ireland Capital DAC 2.875% due 14/08/2024	1,150	1,102
Netflix, Inc. 4.875% due 15/04/2028	1,100	1,060
NextEra Energy Operating Partners LP 4.250% due 15/07/2024	1,000	976
Uniform Mortgage-Backed Security 5.000% due 01/09/2053	998	961
Uniform Mortgage-Backed Security 4.500% due 01/09/2052	1,005	954
<b>Carnival Corp.</b> 4.000% due 01/08/2028	1,100	952
<b>Leidos, Inc.</b> 2.300% due 15/02/2031	1,200	952
Boston Scientific Corp. 2.650% due 01/06/2030	1,100	922
MGM China Holdings Ltd. 4.750% due 01/02/2027	1,000	916
<b>U.S. Treasury Notes</b> 4.875% due 31/10/2028	900	914
<b>Mattel, Inc.</b> 3.375% due 01/04/2026	900	828
Plains All American Pipeline LP 4.500% due 15/12/2026	800	762

DESCRIPTION		SHARES	PROCEEDS (000S)	
SALES THROUGH 31 DECEMBER 2023				
PIMCO Select Funds plc - PIMCO US Dollar Short-				
Term Floating NAV Fund (a)	3	3,484,218	\$ 34,700	
		PAR (000S)		
U.S. Treasury Notes		()		
4.000% due 29/02/2028	\$	15,000	15,246	
<b>U.S. Treasury Notes</b> 0.500% due 31/10/2027		7,100	6,032	
<b>U.S. Treasury Notes</b> 4.500% due 15/11/2033		4,100	4,302	
U.S. Treasury Notes 3.125% due 31/08/2027		3,825	3,727	
U.S. Treasury Bills				
0.000% due 13/02/2024		2,000	1,968	
<b>U.S. Treasury Bills</b> 0.000% due 03/10/2023		1,700	1,694	
<b>U.S. Treasury Bills</b> 0.000% due 09/11/2023		1,600	1,592	
JPMorgan Chase & Co. 4.912% due 25/07/2033		1,400	1,331	
Netflix, Inc.				
5.375% due 15/11/2029 Bank of America Corp.		1,300	1,319	
5.015% due 22/07/2033		1,350	1,267	
<b>U.S. Treasury Notes</b> 2.750% due 15/08/2032		1,300	1,196	
Crown Castle, Inc. 2.250% due 15/01/2031		1,200	1,001	
NextEra Energy Operating Partners LP 4.250% due 15/07/2024		1,000	991	
Buckeye Partners LP		1,000	331	
1.000% due 01/11/2026		986	986	
<b>Citigroup, Inc.</b> 6.270% due 17/11/2033		900	972	
<b>USI, Inc.</b> 1.000% due 02/12/2026		970	970	
<b>Air Canada</b> 3.875% due 15/08/2026		1,025	923	
U.S. Treasury Notes		,		
4.875% due 31/10/2028		900	918	
RegionalCare Hospital Partners Holdings, Inc. 9.023% due 16/11/2025		936	876	

<sup>(</sup>a) The PIMCO Credit Opportunities Bond Fund is investing in shares of an affiliated fund.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		53,896,641 PAR (000S)	\$ 536,771
Federal Home Loan Bank 2.125% due 12/02/2027 Federal Home Loan Bank	\$	175,600	175,600
3.356% due 29/11/2023		158,500	158,500
Hungary Treasury Bills 0.000% due 04/01/2024	HUF	11,991,000	34,745
Saudi Arabia Government International Bond 3.450% due 02/02/2061	\$	34,500	24,317
<b>CIFC Funding Ltd.</b> 6.710% due 24/04/2030		23,154	23,112
Occidental Petroleum Corp. 6.625% due 01/09/2030		20,900	22,475
Verizon Communications, Inc. 2.355% due 15/03/2032		26,800	21,956
<b>Hungary Government International Bond</b> 5.375% due 12/09/2033	€	20,675	21,766
<b>Venture Global LNG, Inc.</b> 8.375% due 01/06/2031	\$	21,725	21,725
Federal Home Loan Bank 5.090% due 09/05/2023		21,500	21,500
Federal Home Loan Bank 1.000% due 09/03/2027		21,500	21,500
<b>Netflix, Inc.</b> 4.875% due 15/06/2030		21,000	20,854
Saudi Arabia Government International Bond 4.875% due 18/07/2033		20,000	20,272
Saudi Arabia Government International Bond 5.000% due 18/01/2053		20,000	19,153
Peru Government International Bond 8.750% due 21/11/2033		15,000	19,142
Mexico Government International Bond 4.500% due 31/01/2050		26,100	18,889
<b>Venture Global LNG, Inc.</b> 8.125% due 01/06/2028		18,775	18,775
Credicorp Capital Sociedad Titulizadora S.A. 10.100% due 15/12/2043	PEN	68,400	18,452
Romania Government International Bond 6.375% due 18/09/2033	€	16,400	17,481

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		59,389,431 PAR (000S)	\$ 591,433
<b>Federal Home Loan Bank</b> 3.356% due 29/11/2023	\$	88,500	88,505
WP/AP Telecom Holdings BV 7.498% due 30/03/2029	€	62,100	67,253
Nissan Motor Co. Ltd. 4.345% due 17/09/2027	\$	55,900	51,340
Setanta Aircraft Leasing DAC 7.610% due 05/11/2028		48,800	48,721
CommScope, Inc. 4.750% due 01/09/2029		65,600 shares	47,954
PIMCO Funds: Global Investors Series plc - PIMCO European High Yield Bond Fund (a)		3,637,652 PAR (000S)	40,252
<b>NatWest Group PLC</b> 4.800% due 05/04/2026	\$	40,275 shares	39,116
PIMCO Funds: Global Investors Series plc - PIMCO Asia High Yield Bond Fund (a)		4,307,334 PAR (000S)	37,000
<b>Huarong Finance Co. Ltd.</b> 2.125% due 30/09/2023	\$	38,200	36,947
Bellis Acquisition Co. PLC 3.250% due 16/02/2026	£	34,300	35,353
Petroleos Mexicanos 6.700% due 16/02/2032	\$	45,800	35,164
Fortune Star BVI Ltd. 3.950% due 02/10/2026	€	48,900	35,006
BNP Paribas S.A. 1.904% due 30/09/2028	\$	35,700	30,160
Altice Financing S.A. 5.750% due 15/08/2029		38,200 shares	29,928
PIMCO Funds: Global Investors Series plc - Asia Strategic Interest Bond Fund (a)		3,159,591 PAR (000S)	27,850
<b>Renault S.A.</b> 2.375% due 25/05/2026	€	28,600	27,795
Hilton Domestic Operating Co., Inc. 6.939% due 22/06/2026	\$	27,523	27,488
<b>HSBC Holdings PLC</b> 4.300% due 08/03/2026		26,700	26,026
<b>Deutsche Bank AG</b> 1.625% due 20/01/2027	€	27,500	25,884
Banco de Sabadell S.A. 5.375% due 08/09/2026		22,100	24,129
Ford Motor Credit Co. LLC			

(a) The Diversified Income Fund is investing in shares of an affiliated fund.

4.675% due 01/12/2024

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

21,600

23,428

# Significant Changes in Portfolio Composition Diversified Income Duration Hedged Fund 31 December 2023 (Unaudited)

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-		4 271 000	£ 42.542
Term Floating NAV Fund (a)		4,371,880 PAR	\$ 43,543
		(000S)	
<b>U.S. Treasury Bills</b> 0.000% due 09/03/2023	\$	21,900	21,785
<b>U.S. Treasury Bills</b> 0.000% due 17/10/2023		15,200	15,075
<b>U.S. Treasury Bills</b> 0.000% due 17/08/2023		8,500	8,390
<b>U.S. Treasury Bills</b> 0.000% due 20/04/2023		8,000	7,908
<b>Federal Home Loan Bank</b> 5.090% due 09/05/2023		7,500	7,500
<b>U.S. Treasury Bonds</b> 3.875% due 15/05/2043		4,100	3,773
Mexico Government International Bond 5.400% due 09/02/2028		2,800	2,794
Ivory Coast Government International Bond 5.750% due 31/12/2032		2,985	2,746
<b>U.S. Treasury Bonds</b> 4.375% due 15/08/2043		2,900	2,729
Saudi Arabia Government International Bond 4.875% due 18/07/2033		2,500	2,521
CIFC Funding Ltd. 6.710% due 24/04/2030		2,263	2,259
<b>Venture Global LNG, Inc.</b> 8.125% due 01/06/2028		2,200	2,200
Romania Government International Bond 5.000% due 27/09/2026	€	2,000	2,190
Saudi Arabia Government International Bond 4.750% due 18/01/2028	\$	2,000	1,993
Gaci First Investment Co. 4.750% due 14/02/2030		2,000	1,979
Occidental Petroleum Corp. 7.875% due 15/09/2031		1,700	1,936
Hungary Treasury Bills 0.000% due 04/01/2024	HUF	664,000	1,924
Verizon Communications, Inc. 2.355% due 15/03/2032	\$	2,200	1,802
Pertamina Persero PT 6.500% due 07/11/2048		1,700	1,760

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			(5555)
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		3,678,983	\$ 36,642
PIMCO Funds: Global Investors Series plc - US Short-Term Fund (a)		1,017,598	10,278
		PAR (000S)	
<b>U.S. Treasury Bills</b> 0.000% due 26/01/2023	\$	8,000	7,994
		SHARES	
PIMCO Funds: Global Investors Series plc - PIMCO European High Yield Bond Fund (a)		538,168	6,006
PIMCO Funds: Global Investors Series plc - PIMCO Asia High Yield Bond Fund (a)		651,264 PAR (000S)	5,601
Nissan Motor Co. Ltd. 4.345% due 17/09/2027	\$	5,200	4,754
CommScope, Inc. 4.750% due 01/09/2029		5,800	4,486
Hilton Domestic Operating Co., Inc. 6.939% due 22/06/2026		4,185	4,180
<b>U.S. Treasury Bills</b> 0.000% due 20/04/2023		4,100	4,053
<b>WP/AP Telecom Holdings BV</b> 7.498% due 30/03/2029	€	3,700	4,023
<b>Altice Financing S.A.</b> 5.750% due 15/08/2029	\$	4,500	3,586
Bellis Acquisition Co. PLC 3.250% due 16/02/2026	£	3,300	3,509
<b>Deutsche Bank AG</b> 1.750% due 19/11/2030	€	3,600	3,176
<b>Deutsche Bank AG</b> 3.547% due 18/09/2031	\$	3,600	3,022
<b>Renault S.A.</b> 2.375% due 25/05/2026	€	3,000	2,982
<b>ZF Finance GmbH</b> 3.750% due 21/09/2028		3,100	2,934
<b>Level 3 Financing, Inc.</b> 7.220% due 01/03/2027	\$	3,226	2,845
<b>Syngenta Finance NV</b> 3.375% due 16/04/2026	€	2,600	2,736
Banca Monte dei Paschi di Siena SpA 2.625% due 28/04/2025		2,700	2,709
<b>CGG S.A.</b> 8.750% due 01/04/2027	\$	3,100	2,669
Petroleos Mexicanos 6.625% due 15/06/2035		3,800	2,607
<b>Huarong Finance Co. Ltd.</b> 2.125% due 30/09/2023		2,400 shares	2,320
PIMCO Funds: Global Investors Series plc - Asia Strategic Interest Bond Fund (a)		250,000 PAR (0005)	2,255
UniCredit SpA		(0003)	
7.830% due 04/12/2023 Casino Guichard-Perrachon S.A.	\$	2,200	2,240
7.108% due 31/08/2025 Fortune Star BVI Ltd.	€	2,600	2,190
3.950% due 02/10/2026		3,000	2,182
<b>Avolon TLB Borrower (U.S.) LLC</b> 7.708% due 22/06/2028	\$	2,140	2,142

<sup>(</sup>a) The Diversified Income Duration Hedged Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023		
PIMCO Funds: Global Investors Series plc - Emerging Markets Bond ESG Fund (a)	466,614	\$ 4,748
PIMCO Funds: Global Investors Series plc - Global Investment Grade Credit ESG Fund (a)	147,887 PAR (000S)	1,485
<b>Federal Home Loan Bank</b> 1.000% due 31/01/2029	\$ 1,100	1,100
<b>Federal Home Loan Bank</b> 0.000% due 15/03/2023	1,100	1,100
<b>Federal Home Loan Bank</b> 0.000% due 10/03/2023	1,000	1,000
<b>Federal Home Loan Bank</b> 0.000% due 16/03/2023	1,000	1,000
Federal Home Loan Bank 0.000% due 13/03/2023	1,000	1,000
Uniform Mortgage-Backed Security 5.000% due 01/04/2053	1,000	993
<b>U.S. Treasury Bills</b> 0.000% due 15/06/2023	1,000	988
Uniform Mortgage-Backed Security 4.500% due 01/03/2053	1,000	937
Uniform Mortgage-Backed Security 5.500% due 01/05/2053	912	919
Uruguay Government International Bond 5.100% due 18/06/2050	700	720
<b>Federal Home Loan Bank</b> 0.000% due 03/05/2023	700	699
Panama Government International Bond 6.700% due 26/01/2036	600	648
Bank of America Corp. 6.204% due 10/11/2028	600	627
Dominican Republic Government International Bond 4.500% due 30/01/2030	600	530
Perusahaan Penerbit SBSN Indonesia 4.700% due 06/06/2032	500	509
<b>JPMorgan Chase &amp; Co.</b> 2.580% due 22/04/2032	600	504
Oman Government International Bond 6.000% due 01/08/2029	500	501
<b>Sprint Capital Corp.</b> 8.750% due 15/03/2032	400	492

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Funds: Global Investors Series plc - Emerging Markets Bond ESG Fund (a)		114,213 PAR (000S)	\$ 1,166
U.S. Treasury Bills			
0.000% due 15/06/2023 Oman Government International Bond	\$	700	695
6.000% due 01/08/2029		500	494
Dominican Republic Government International Bond 4.500% due 30/01/2030		500	434
<b>U.S. Treasury Bills</b> 0.000% due 09/03/2023		400	398
<b>Uruguay Government International Bond</b> 5.100% due 18/06/2050		400	393
BNP Paribas S.A. 1.675% due 30/06/2027		400	355
Enel Finance International NV 2.875% due 11/04/2029	£	300	329
<b>KBC Group NV</b> 5.796% due 19/01/2029	\$	300	301
<b>B.C. Unlimited Liability Co.</b> 4.000% due 15/10/2030		350	297
Mexico Government International Bond 4.875% due 19/05/2033		300	265
<b>Peru Government International Bond</b> 3.000% due 15/01/2034		300	250
<b>Dominican Republic Government International Bond</b> 6.500% due 15/02/2048		300	246
Brazil Government International Bond 4.750% due 14/01/2050		300	219
Panama Government International Bond 4.500% due 19/01/2063		300	219
Oman Government International Bond 6.750% due 17/01/2048		200	199
<b>U.S. Treasury Bills</b> 0.000% due 10/05/2023		200	198
Mexico Government International Bond 5.750% due 12/10/2110		225	198
Colombia Government International Bond 7.500% due 02/02/2034		200	190
Owens & Minor, Inc. 6.625% due 01/04/2030		200	182
<b>FMG Resources Pty. Ltd.</b> 4.375% due 01/04/2031		200	181
Ivory Coast Government International Bond 6.125% due 15/06/2033		200	180
Catalent Pharma Solutions, Inc. 3.125% due 15/02/2029		200	168
Graphic Packaging International LLC 3.500% due 01/03/2029		200	167
<b>Natura Cosmeticos S.A.</b> 4.125% due 03/05/2028		200	162
Chile Government International Bond 3.100% due 07/05/2041		200	153
Paraguay Government International Bond 5.400% due 30/03/2050		200	150
Post Holdings, Inc. 5.500% due 15/12/2029		150	140
Morocco Government International Bond 4.000% due 15/12/2050		200	138
MPT Operating Partnership LP 3.500% due 15/03/2031		200	137

(a) The Diversified Income ESG Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
<b>U.S. Treasury Bills</b> 0.000% due 11/01/2024	\$	225,000	\$ 223,751
<b>Japan Treasury Bills</b> 0.000% due 24/04/2023	¥	23,470,000	179,750
Japan Treasury Bills 0.000% due 31/07/2023		23,470,000 SHARES	174,672
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		14,933,834 PAR (0005)	148,732
<b>U.S. Treasury Bills</b> 0.000% due 24/08/2023	\$	147,400	145,502
<b>Federal Home Loan Bank</b> 0.000% due 26/05/2023		119,800	119,516
Federal Home Loan Bank 0.000% due 11/05/2023		78,300	78,289
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)		77,740	71,091
Brazil Letras do Tesouro Nacional 0.000% due 01/01/2024	BRL	342,670	67,400
<b>U.S. Treasury Inflation Protected Securities</b> 1.125% due 15/01/2033 (b)	\$	71,075	67,286
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)		66,670	64,648
<b>U.S. Treasury Bills</b> 0.000% due 15/06/2023		58,000	57,332
Brazil Letras do Tesouro Nacional 0.000% due 01/07/2024	BRL	266,600	52,112
Federal Home Loan Bank 2.125% due 12/02/2027	\$	47,000	47,000
Hungary Treasury Bills 0.000% due 04/01/2024	HUF	16,036,000	46,466
Federal Home Loan Bank 0.000% due 16/03/2023	\$	45,000	44,994
<b>Federal Home Loan Bank</b> 0.000% due 17/03/2023		42,700	42,695
Hungary Treasury Bills 0.000% due 29/06/2023	HUF	13,739,000	40,630
Hungary Treasury Bills 0.000% due 27/07/2023		13,646,000	40,414
Hungary Treasury Bills 0.000% due 09/11/2023		14,673,000	40,409
Hungary Treasury Bills 0.000% due 02/11/2023		14,700,000	40,303
Hungary Treasury Bills 0.000% due 20/07/2023		13,604,000	40,224
Hungary Treasury Bills 0.000% due 09/07/2023		13,888,000	39,936
Hungary Treasury Bills 0.000% due 22/06/2023		13,696,000	39,869
Hungary Treasury Bills 0.000% due 06/07/2023		13,520,000	39,563
Hungary Treasury Bills 0.000% due 19/10/2023		14,376,000	39,369
Hungary Treasury Bills 0.000% due 26/10/2023		14,380,000	39,339
Hungary Treasury Bills 0.000% due 03/08/2023		13,686,000	39,305
<b>Hungary Treasury Bills</b> 0.000% due 31/08/2023		13,851,000	39,186
Hungary Treasury Bills 0.000% due 28/09/2023		14,008,000	39,031

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		15,986,067 PAR (000S)	\$ 159,200
Brazil Letras do Tesouro Nacional 0.000% due 01/01/2024	BRL	253,700	52,121
U.S. Treasury Bills 0.000% due 11/01/2024	\$	27,000	26,901
U.S. Treasury Bills 0.000% due 24/01/2023		13,200	13,173
U.S. Treasury Bills 0.000% due 20/07/2023		11,100	11,079
Federal Home Loan Bank 0.000% due 01/05/2023		10,600	10,564
<b>Deutsche Bank AG</b> 6.119% due 14/07/2026		8,902 shares	8,769
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)		84,200 PAR (000S)	8,388
Bellis Acquisition Co. PLC 3.250% due 16/02/2026	£	7,600	8,095
Caesars Entertainment Corp. 8.452% due 06/02/2030	\$	5,495	5,481
<b>CPI Property Group S.A.</b> 2.750% due 22/01/2028	£	5,950	5,119
<b>Zayo Group Holdings, Inc.</b> 8.217% due 09/03/2027	\$	6,204	5,028
<b>Bank of America Corp.</b> 4.125% due 22/01/2024		5,050 shares	4,993
Nationwide Building Society		31,074 PAR (000S)	4,778
<b>Federal Home Loan Bank</b> 0.000% due 16/05/2023	\$	4,600	4,592
BNP Paribas S.A. 4.400% due 14/08/2028		4,800	4,451
HSI Asset Securitization Corp. Trust 6.250% due 25/01/2036		5,700	4,442
Banco Santander S.A. 5.147% due 18/08/2025		4,400	4,302
<b>U.S. Foods, Inc.</b> 7.970% due 22/11/2028		4,008	4,003
Volkswagen Financial Services NV 1.125% due 18/09/2023	£	3,300	3,829

- (a) The Dynamic Bond Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
<b>U.S. Treasury Inflation Protected Securities</b> 0.625% due 15/07/2032 (b)	\$	596,057	€ 521,863
<b>France Treasury Bills</b> 0.000% due 13/09/2023	€	186,960	185,506
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027 (b)	\$	187,147	176,014
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)		179,512	164,394
<b>SNCF Reseau</b> 4.500% due 30/01/2024	€	119,300	119,351
France Government International Bond 4.250% due 25/10/2023		117,260	117,530
Japan Treasury Bills 0.000% due 26/06/2023	¥	15,410,000	109,714
Japan Treasury Bills 0.000% due 25/09/2023		15,410,000	98,546
Japan Treasury Bills 0.000% due 04/04/2023		13,690,000	97,240
Japan Treasury Bills 0.000% due 10/07/2023		13,690,000	95,054
<b>Japan Treasury Bills</b> 0.000% due 12/06/2023		13,440,000	93,067
U.K. Treasury Bills 0.000% due 11/03/2024	£	80,050	92,035
Japan Treasury Bills 0.000% due 04/04/2024	¥	14,150,000	90,312
<b>Japan Treasury Bills</b> 0.000% due 25/12/2023		14,170,000	90,175
<b>Japan Treasury Bills</b> 0.000% due 11/09/2023		13,440,000	89,688
Japan Treasury Bills 4.250% due 27/07/2027		13,690,000	87,962
<b>Japan Treasury Bills</b> 2.375% due 07/07/2023		12,460,000	79,726
<b>Japan Treasury Bills</b> 2.980% due 18/03/2031		12,140,000	76,759
<b>Japan Treasury Bills</b> 0.000% due 15/01/2024		9,220,000	58,608
France Treasury Bills 0.000% due 30/08/2023	€	53,160	52,839
France Treasury Bills 0.000% due 16/03/2022		47,000	47,008
France Government International Bond 1.750% due 25/05/2023		45,430	45,337

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	\$	479,825 shares	€ 404,513
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		1,878,900 PAR (000S)	182,462
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027 (b)	\$	193,418	173,893
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)		184,621	155,183
France Treasury Bills 0.000% due 13/09/2023	€	144,960	144,579
European Union Treasury Bills 0.000% due 03/03/2023		135,230	134,944
<b>Italy Buoni Poliennali Del Tesoro</b> 0.000% due 28/04/2023		82,600	82,171
<b>European Union Bills</b> 0.000% due 07/04/2023		66,430	66,178
		SHARES	
Vertex Pharmaceuticals, Inc.		192,000 PAR (000S)	60,007
Italy Government International Bond 0.000% due 31/03/2023	€	56,400	56,206
European Stability Mechanism Treasury Bills 0.000% due 19/01/2023		54,100	54,065
Exxon Mobil Corp.		512,000	49,522
		PAR (000S)	
Japan Treasury Bills			
0.000% due 06/03/2023	¥	7,000,000 Shares	48,827
Taiwan Semiconductor Manufacturing Co. Ltd.		2,955,000	48,521
Humana, Inc.		104,455	47,011
Panasonic Holdings Corp.		4,421,740 PAR	44,440
		(000S)	
France Treasury Bills 0.000% due 15/03/2023	€	44,500	44,365
0.000 % due 15/05/2025	E	SHARES	44,303
Regeneron Pharmaceuticals, Inc.		60,700 par	42,844
		(000S)	
European Stability Mechanism Treasury Bills 0.000% due 09/03/2023	€	41,300	41,212
		SHARES	
Samsung Electronics Co. Ltd.		837,600	40,466

- (a) The Dynamic Multi-Asset Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		210,458,673 PAR (000S)	\$ 2,095,880
South Africa Government International Bond 8.000% due 31/01/2030 Thailand Government International Bond	ZAR	2,343,500	116,540
3.350% due 17/06/2033	THB	3,294,778	100,382
Thailand Government International Bond 2.350% due 17/06/2026		3,247,762	95,107
Mexico Government International Bond 7.000% due 03/09/2026	MXN	1,576,190	86,566
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	1,472,800	83,982
Thailand Government International Bond 2.400% due 17/03/2029	THB	3,057,040	83,678
Hungary Treasury Bills 0.000% due 22/06/2023	HUF	26,816,000	78,061
Hungary Treasury Bills 0.000% due 15/06/2023		26,728,000	77,462
Hungary Treasury Bills 0.000% due 25/05/2023		26,465,000	77,063
Hungary Treasury Bills 0.000% due 01/06/2023		26,551,000	76,511
Hungary Treasury Bills 0.000% due 08/06/2023		26,639,000	76,343
Bonos de la Tesoreria de la Republica en Pesos 6.000% due 01/04/2033	CLP	57,325,000	73,139
Thailand Government International Bond 2.650% due 17/06/2028	THB	2,263,201	67,815
Mexico Government International Bond 2.750% due 27/11/2031	MXN	1,317,427	65,611
Thailand Government International Bond 2.250% due 17/03/2027	THB	2,223,090	63,028
Hungary Treasury Bills 0.000% due 27/07/2023	HUF	21,103,000	62,498
Hungary Treasury Bills 0.000% due 20/07/2023		21,105,000	62,403
Hungary Treasury Bills 0.000% due 29/06/2023		20,907,000	61,828
Hungary Treasury Bills 0.000% due 09/07/2023		21,483,000	61,776

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		200,663,390 PAR (000S)	\$ 1,998,400
Thailand Government International Bond 2.350% due 17/06/2026	THB	3,247,762	95,252
Thailand Government International Bond 3.350% due 17/06/2033		2,847,758	86,607
Mexico Government International Bond 7.000% due 03/09/2026	MXN	1,576,190	84,248
Malaysia Government Investment Issue 3.990% due 15/10/2025	MYR	353,679	79,905
Mexico Government International Bond 5.500% due 04/03/2027	MXN	1,583,300	78,557
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	1,251,400	69,363
Mexico Government International Bond 5.000% due 06/03/2025	MXN	1,173,200	61,851
Japan Treasury Bills 0.000% due 10/04/2023	¥	7,646,000	58,866
Malaysia Government Investment Issue 4.369% due 31/10/2028	MYR	262,638	58,821
<b>Peru Government International Bond</b> 7.300% due 12/08/2033	PEN	206,800	57,771
Thailand Government International Bond 3.390% due 17/06/2037	THB	1,874,307	57,316
<b>Colombian TES</b> 9.250% due 28/05/2042	COP	290,345,000	53,535
Thailand Government International Bond 2.650% due 17/06/2028	THB	1,758,630	50,306
Indonesia Government International Bond 7.000% due 15/02/2033	IDR	681,081,000	47,647
<b>South Africa Government International Bond</b> 8.000% due 31/01/2030	ZAR	1,004,200	47,564
Romania Government International Bond 4.500% due 17/06/2024	RON	212,500	45,884
China Government International Bond 3.030% due 11/03/2026	CNY	308,500	43,891
<b>Peru Government International Bond</b> 5.940% due 12/02/2029	PEN	135,000	36,176
Mexico Government International Bond 4.000% due 30/11/2028	MXN	574,629	32,461

(a) The Emerging Local Bond Fund is investing in shares of an affiliated fund.

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DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
<b>Colombian TES</b> 7.000% due 26/03/2031	COP	15,275,200	\$ 3,196
Hungary Treasury Bills 0.000% due 04/01/2024	HUF	693,000	2,008
Indonesia Government International Bond 8.250% due 15/05/2036	IDR	21,808,000	1,576
<b>Czech Republic Government International Bond</b> 0.050% due 29/11/2029	CZK	41,700	1,469
<b>Indonesia Government International Bond</b> 6.375% due 15/04/2032	IDR	19,987,000	1,273
European Investment Bank 2.875% due 15/11/2029	PLN	4,900	1,065
<b>Indonesia Government International Bond</b> 8.750% due 15/05/2031	IDR	14,069,000	1,014
Romania Government International Bond 4.250% due 28/04/2036	RON	5,765	1,002
Mexico Government International Bond 2.750% due 27/11/2031	MXN	19,093	955
Romania Government International Bond 4.850% due 22/04/2026	RON	4,400	928
Malaysia Government International Bond 3.885% due 15/08/2029	MYR	3,720	803
Malaysia Government Investment Issue 4.130% due 09/07/2029		3,550	775
Romania Government International Bond 4.150% due 26/01/2028	RON	3,800	757
Malaysia Government International Bond 2.632% due 15/04/2031	MYR	3,810	755
<b>Indonesia Government International Bond</b> 6.375% due 15/08/2028	IDR	11,778,000	754
<b>Indonesia Government International Bond</b> 8.375% due 15/03/2034		9,314,000	674
<b>Colombian TES</b> 13.250% due 09/02/2033	СОР	2,343,000	661
<b>Hungary Government International Bond</b> 4.500% due 27/05/2032	HUF	221,900	554
Malaysia Government Investment Issue 3.465% due 15/10/2030	MYR	2,500	526
Malaysia Government International Bond 4.762% due 07/04/2037		2,222	514
<b>International Bank for Reconstruction &amp; Development</b> 6.750% due 09/02/2029	ZAR	10,300	501
Romania Government International Bond 4.150% due 24/10/2030	RON	2,600	492
<b>Thailand Government International Bond</b> 2.400% due 17/03/2029	THB	17,160	486
Malaysia Government Investment Issue 4.369% due 31/10/2028	MYR	2,100	463
Indonesia Government International Bond 6.375% due 15/04/2042	IDR	7,139,000	442

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
Poland Government International Bond 2.750% due 25/10/2029	PLN	3,500	\$ 781
U.S. Treasury Bills 0.000% due 21/03/2023	\$	400	400
U.S. Treasury Bills 0.000% due 21/02/2023		400	399
<b>U.S. Treasury Bills</b> 0.000% due 06/04/2023		400	397
<b>U.S. Treasury Bills</b> 0.000% due 10/05/2023		400	396
<b>U.S. Treasury Bills</b> 0.000% due 03/10/2023		300	299
Thailand Government International Bond 2.350% due 17/06/2026	THB	10,109	297
<b>Dominican Republic Government International Bond</b> 11.250% due 15/09/2035	DOP	11,900	219
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	3,600	215
<b>Thailand Government International Bond</b> 2.650% due 17/06/2028	THB	7,179	213
<b>U.S. Treasury Bills</b> 0.000% due 03/08/2023	\$	200	199
<b>U.S. Treasury Bills</b> 0.000% due 07/09/2023		200	199
<b>U.S. Treasury Bills</b> 0.000% due 04/04/2023		200	199
<b>U.S. Treasury Bills</b> 0.000% due 26/09/2023		200	198
<b>U.S. Treasury Bills</b> 0.000% due 15/02/2024		200	198
South Korea Government International Bond 3.250% due 10/06/2033	KRW	251,040	177
Mexico Government International Bond 7.000% due 03/09/2026	MXN	3,330	176
Romania Government International Bond 3.250% due 29/04/2024	RON	800	171
<b>Dominican Republic Government International Bond</b> 13.625% due 10/02/2034	DOP	7,700	162
Thailand Government International Bond 3.350% due 17/06/2033	THB	5,140	157
Malaysia Government Investment Issue 4.130% due 09/07/2029	MYR	690	153
Israel Treasury Bills 0.000% due 08/02/2023	ILS	500	148
Peru Government International Bond 7.300% due 12/08/2033	PEN	500	140
Israel Treasury Bills 0.000% due 02/08/2023	ILS	500	140
Malaysia Government Investment Issue 4.369% due 31/10/2028	MYR	610	136
Israel Government International Bond 0.150% due 31/07/2023	ILS	500	136
<b>Thailand Government International Bond</b> 3.390% due 17/06/2037	THB	3,900	125
<b>Poland Government International Bond</b> 7.500% due 25/07/2028	PLN	500	119
Mexico Government International Bond 7.500% due 26/05/2033	MXN	2,300	118
South Africa Government International Bond 6.500% due 28/02/2041	ZAR	3,300	112
Malaysia Government International Bond 3.800% due 17/08/2023	MYR	500	111
Israel Treasury Bills 0.000% due 05/07/2023	ILS	400	111
<b>Japan Treasury Bills</b> 0.000% due 17/04/2023	¥	14,000	108

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		196,830,296	\$ 1,960,293
		PAR (000S)	
Mexico Government International Bond 3.000% due 03/12/2026	MXN	809,324	42,597
Israel Government International Bond 5.000% due 30/10/2026	€	39,500	41,520
<b>U.S. Treasury Notes</b> 4.000% due 28/02/2030	\$	33,100	32,946
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	484,900	28,930
Saudi Arabia Government International Bond 4.875% due 18/07/2033	\$	28,400	28,065
Saudi Arabia Government International Bond 4.750% due 18/01/2028		27,600	27,504
Ivory Coast Government International Bond 6.915% due 28/06/2024	€	25,500	27,042
Serbia Government International Bond 6.500% due 26/09/2033	\$	24,000	23,739
Malaysia Government International Bond 3.800% due 17/08/2023	MYR	107,200	22,992
<b>CBB International Sukuk Programme Co.</b> 6.250% due 18/10/2030	\$	21,000	21,000
Serbia Government International Bond 6.250% due 26/05/2028		20,250	20,207
Poland Government International Bond 4.875% due 04/10/2033		19,000	18,854
<b>Hungary Treasury Bills</b> 0.000% due 30/11/2023	HUF	6,482,000	18,434
Senegal Government International Bond 5.375% due 08/06/2037	€	24,000	18,142
Suci Second Investment Co. 6.000% due 25/10/2028	\$	17,400	17,327
Mexico Government International Bond 6.350% due 09/02/2035		16,400	16,340
<b>Japan Treasury Bills</b> 0.000% due 22/01/2024	¥	2,280,000	16,095
Nigeria Government International Bond 6.500% due 28/11/2027	\$	18,844	15,749
<b>Banco do Brasil S.A.</b> 8.500% due 29/07/2026	MXN	294,000	15,378

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		183,139,485 PAR (000s)	\$ 1,823,900
Saudi Arabia Government International Bond 4.875% due 18/07/2033	\$	28,400	26,689
<b>CBB International Sukuk Programme Co.</b> 6.250% due 18/10/2030		21,000	21,171
<b>Nogaholding Sukuk Ltd.</b> 6.625% due 25/05/2033		13,900	13,893
Israel Government International Bond 1.500% due 30/11/2023	ILS	54,100	13,654
<b>Egypt Government International Bond</b> 4.750% due 16/04/2026	€	14,508	13,585
Nigeria Government International Bond 6.500% due 28/11/2027	\$	15,300	13,243
Chile Government International Bond 2.750% due 31/01/2027		13,400	12,720
Serbia Government International Bond 1.650% due 03/03/2033	€	16,700	12,333
Bahamas Government International Bond 6.000% due 21/11/2028	\$	14,550	11,955
Standard Chartered PLC 7.767% due 16/11/2028		11,200	11,943
<b>Colombia Government International Bond</b> 4.000% due 26/02/2024		12,100	11,933
Romania Government International Bond 1.750% due 13/07/2030	€	13,200	11,209
Serbia Government International Bond 6.250% due 26/05/2028	\$	10,650	10,560
Jordan Government International Bond 5.750% due 31/01/2027		10,800	10,557
ZhongAn Online P&C Insurance Co. Ltd. 3.125% due 16/07/2025		11,800	10,381
Mexico Government International Bond 6.338% due 04/05/2053		10,400	9,841
Indonesia Government International Bond 4.850% due 11/01/2033		9,700	9,754
Mexico Government International Bond 5.400% due 09/02/2028		9,500	9,723
<b>Hungary Government International Bond</b> 5.250% due 16/06/2029		9,400	9,139

(a) The Emerging Markets Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

PURCHASES THROUGH 31 DECEMBER 2023 Mexico Government International Bond	04,727 \$	
	04,727 \$	
3.000% due 03/12/2026 MXN 6		31,827
	25,500	25,131
Uniform Mortgage-Backed Security 5.000% due 01/10/2053	25,008	23,765
	24,900	23,745
Uruguay Government International Bond 5.750% due 28/10/2034	21,900	23,381
South Africa Government International Bond 10.500% due 21/12/2026 ZAR 3.	24,500	19,365
Brazil Government International Bond 6.250% due 18/03/2031 \$	19,200	18,926
Uniform Mortgage-Backed Security 5.000% due 01/07/2053	19,875	18,850
Philippines Government International Bond 5.500% due 17/01/2048	18,200	18,370
Uniform Mortgage-Backed Security 5.000% due 01/09/2053	18,991	18,124
Masdar Abu Dhabi Future Energy Co. 4.875% due 25/07/2033	18,000	17,923
Finance Department Government of Sharjah 6.500% due 23/11/2032	17,600	17,659
Israel Government International Bond 1.500% due 30/11/2023 ILS	62,400	17,333
Ivory Coast Government International Bond 6.915% due 28/06/2024 €	16,000	16,968
Turkey Government International Bond 9.125% due 13/07/2030 \$	16,900	16,739
Malaysia Government International Bond 3.800% due 17/08/2023 MYR	74,400	15,957
Hungary Government International Bond 6.750% due 25/09/2052 \$	16,600	15,891
<b>U.S. Treasury Bonds</b> 3.250% due 15/05/2042	17,500	15,314
Serbia Government International Bond 1.000% due 23/09/2028 €	16,900	14,247
Hanwha Q Cells Americas Holdings Corp. 5.000% due 27/07/2028 \$	14,200	14,096
Uniform Mortgage-Backed Security 5.000% due 01/05/2053	14,652	13,965
Mexico Government International Bond 6.350% due 09/02/2035	14,000	13,948
<b>Hungary Treasury Bills</b> 0.000% due 30/11/2023 HUF 4,80	01,000	13,653

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
Israel Government International Bond 1.500% due 30/11/2023	ILS	152,300	\$ 40,645
<b>U.S. Treasury Notes</b> 3.125% due 31/08/2029	\$	24,800	22,675
Israel Government International Bond 0.150% due 31/07/2023	ILS	79,600	21,341
<b>U.S. Treasury Bonds</b> 3.250% due 15/05/2042	\$	25,300	20,849
<b>Poland Government International Bond</b> 5.500% due 16/11/2027		15,800	16,049
Mexico Government International Bond 6.350% due 09/02/2035		14,000	14,659
South Africa Government International Bond 4.300% due 12/10/2028		14,500	13,268
Israel Government International Bond 4.500% due 17/01/2033		13,400	13,224
South Africa Government International Bond 5.875% due 20/04/2032		13,500	12,538
Chile Government International Bond 2.750% due 31/01/2027		12,900	12,245
<b>OTP Bank Nyrt</b> 8.750% due 15/05/2033		12,300	12,194
<b>Hungary Government International Bond</b> 5.000% due 22/02/2027	€	10,600	11,416
Serbia Government International Bond 6.250% due 26/05/2028	\$	10,950	10,915
Argentina Government International Bond 3.625% due 09/07/2035		41,500	10,864
Sociedad Quimica y Minera de Chile S.A. 3.500% due 10/09/2051		13,700	9,575
Philippines Government International Bond 3.200% due 06/07/2046		12,900	9,534
Colombia Government International Bond 6.125% due 18/01/2041		11,400	8,922
<b>Poland Government International Bond</b> 2.750% due 25/05/2032	€	9,100	8,888
Mexico Government International Bond 5.400% due 09/02/2028	\$	8,700	8,829
Fondo MIVIVIENDA S.A. 4.625% due 12/04/2027		9,100	8,823
<b>Eastern &amp; Southern African Trade &amp; Development Bank</b> 4.125% due 30/06/2028		10,900	8,701
Israel Government International Bond 4.250% due 31/03/2023	ILS	30,500	8,658
<b>Uruguay Government International Bond</b> 7.875% due 15/01/2033	\$	6,930	8,532
<b>Egypt Government International Bond</b> 5.250% due 06/10/2025		10,600	8,431
Ivory Coast Government International Bond 5.750% due 31/12/2032		8,942	8,222
Standard Chartered PLC 7.767% due 16/11/2028		7,600	8,104

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		5,985,427 PAR (000S)	\$ 59,607
Japan Treasury Bills 0.000% due 17/04/2023 Bank Leumi Le-Israel B.M.	¥	430,000	3,373
7.129% due 18/07/2033	\$	2,200	2,200
Colombia Government International Bond 7.500% due 02/02/2034		1,500	1,489
KazMunayGas National Co. JSC 6.375% due 24/10/2048		1,500	1,277
<b>QNB Finance Ltd.</b> 1.375% due 26/01/2026		1,400	1,268
Bank Hapoalim B.M. 3.255% due 21/01/2032		1,300	1,153
<b>Seazen Group Ltd.</b> 4.450% due 13/07/2025		1,400	1,132
Abu Dhabi National Energy Co. PJSC 4.375% due 24/01/2029		1,100	1,093
<b>Medco Maple Tree Pte Ltd.</b> 8.960% due 27/04/2029		1,000	988
<b>Ecopetrol S.A.</b> 0.000% due 17/08/2024		1,000	965
ONGC Videsh Vankorneft Pte. Ltd. 3.750% due 27/07/2026		1,000	954
Export-Credit Bank of Turkey 9.375% due 31/01/2026		900	912
<b>BBVA Bancomer S.A.</b> 8.450% due 29/06/2038		800	804
Masdar Abu Dhabi Future Energy Co. 4.875% due 25/07/2033		800	797
<b>Sands China Ltd.</b> 5.650% due 08/08/2028		800	777
NBK SPC Ltd. 1.625% due 15/09/2027		800	714
<b>SK on Co. Ltd.</b> 5.375% due 11/05/2026		700	699
Mersin Uluslararasi Liman Isletmeciligi A/S 8.250% due 15/11/2028		700	693
Shinhan Financial Group Co. Ltd. 5.000% due 24/07/2028		700	681

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		6,956,780	\$ 69,280
		PAR (000S)	
Israel Government International Bond			
1.500% due 30/11/2023	ILS	6,000	1,650
Bank Leumi Le-Israel B.M.			
3.275% due 29/01/2031	\$	1,800	1,631
QNB Finance Ltd. 3.500% due 28/03/2024		1,548	1,524
Fab Sukuk Co. Ltd.		1,340	1,324
3.875% due 22/01/2024		1,500	1,492
LG Chem Ltd.			
3.625% due 15/04/2029		1,600	1,445
Colombia Government International Bond 7.500% due 02/02/2034		1,500	1,433
Bank Hapoalim B.M.		1,500	., .55
3.255% due 21/01/2032		1,500	1,265
Mizrahi Tefahot Bank Ltd.		1 200	1 167
3.077% due 07/04/2031  Banco Santander Chile		1,300	1,167
2.700% due 10/01/2025		1,200	1,162
Abu Dhabi National Energy Co. PJSC			
4.375% due 24/01/2029		1,100	1,061
New Metro Global Ltd. 6.800% due 05/08/2023		1,100	1,055
Woori Bank		1,100	1,055
4.750% due 30/04/2024		1,000	995
India Green Energy Holdings		4.000	002
5.375% due 29/04/2024 Rio Oil Finance Trust		1,000	983
8.200% due 06/04/2028		968	973
MAF Sukuk Ltd.			
4.638% due 14/05/2029		1,000	973
ABJA Investment Co. Pte. Ltd. 5.450% due 24/01/2028		1,000	962
Export-Credit Bank of Turkey		1,000	902
8.250% due 24/01/2024		900	903
Bank Leumi Le-Israel B.M.			
7.129% due 18/07/2033		900	872
<b>S.A. Global Sukuk Ltd.</b> 2.694% due 17/06/2031		1,000	871

<sup>(</sup>a) The Emerging Markets Corporate Bond Fund is investing in shares of an affiliated fund.

# Significant Changes in Portfolio Composition PIMCO Emerging Markets Opportunities Fund 31 December 2023 (Unaudited)

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		31,038,839	\$ 309,129
		PAR (000S)	
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	\$	15,449	13,798
<b>U.S. Treasury Bonds</b> 1.125% due 15/05/2040		17,500	11,093
<b>Peru Government International Bond</b> 7.300% due 12/08/2033	PEN	33,800	9,363
Mexico Government International Bond 5.000% due 06/03/2025	MXN	182,400	8,782
<b>Bonos de la Tesoreria de la Republica en Pesos</b> 6.000% due 01/04/2033	CLP	6,390,000	8,227
Mexico Government International Bond 7.000% due 03/09/2026	MXN	148,000	8,043
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	134,500	7,474
<b>Ecuador Government International Bond</b> 6.000% due 31/07/2030	\$	12,920	6,194
Poland Government International Bond 0.250% due 25/10/2026	PLN	33,200	5,997
Israel Government International Bond 5.000% due 30/10/2026	€	5,300	5,571
Credicorp Capital Sociedad Titulizadora S.A. 10.100% due 15/12/2043	PEN	20,500	5,530
<b>Bonos de la Tesoreria de la Republica en pesos</b> 5.800% due 01/10/2034	CLP	5,300,000	5,269
Mexico Government International Bond 2.750% due 27/11/2031	MXN	105,981	5,161
<b>Saudi Arabia Government International Bond</b> 4.875% due 18/07/2033	\$	5,200	5,139
<b>Ukraine Government International Bond</b> 7.253% due 15/03/2035		16,700	5,087
Ukraine Government International Bond 7.750% due 01/08/2041		9,900	4,944
Poland Government International Bond 3.750% due 25/05/2027	PLN	19,000	4,476
<b>Dominican Republic Central Bank Notes</b> 13.000% due 05/12/2025	DOP	269,700	4,461
<b>U.S. Treasury Bonds</b> 1.750% due 15/08/2041	\$	5,400	3,808

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		32,441,730 PAR (000S)	\$ 323,100
<b>U.S. Treasury Bonds</b> 2.375% due 15/02/2042	\$	14,900	11,348
Mexico Government International Bond 5.000% due 06/03/2025	MXN	182,400	8,865
Peru Government International Bond 7.300% due 12/08/2033	PEN	24,400	6,636
<b>U.S. Treasury Notes</b> 2.500% due 30/04/2024	\$	5,600	5,537
Saudi Arabia Government International Bond 4.875% due 18/07/2033		5,200	5,317
<b>U.S. Treasury Bonds</b> 3.375% due 15/08/2042		4,000	3,773
<b>South Africa Government International Bond</b> 8.000% due 31/01/2030	ZAR	75,100	3,715
Ukraine Government International Bond 7.253% due 15/03/2035	\$	12,500	3,563
Ukraine Government International Bond 7.750% due 01/08/2041		7,400	3,497
Bonos de la Tesoreria de la Republica en Pesos 6.000% due 01/04/2033	CLP	2,320,000	3,004
Peru Government International Bond 8.200% due 12/08/2026	PEN	11,000	2,997
Mong Duong Finance Holdings BV 5.125% due 07/05/2029	\$	2,800	2,520
<b>Petroleos Mexicanos</b> 6.500% due 02/06/2041		4,000	2,466
<b>Ecuador Government International Bond</b> 6.000% due 31/07/2030		5,100	2,386
<b>U.S. Treasury Bonds</b> 3.250% due 15/05/2042		2,500	2,315
Korea Electric Power Corp. 5.375% due 31/07/2026		2,300	2,279
<b>Hungarian Development Bank</b> 6.500% due 29/06/2028		2,200	2,205
Tierra Mojada Luxembourg SARL 5.750% due 01/12/2040		2,567	2,204
Philippines Government International Bond 5.000% due 17/07/2033		2,100	2,156

<sup>(</sup>a) The PIMCO Emerging Markets Opportunities Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

<sup>(</sup>b) Principal amount of security is adjusted for inflation.

# Significant Changes in Portfolio Composition Emerging Markets Short-Term Local Currency Fund 31 December 2023 (Unaudited)

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
Japan Treasury Bills 0.000% due 17/04/2023	¥	350,000	\$ 2,746
Malaysia Government International Bond 3.800% due 17/08/2023	MYR	5,400	1,158
Hungary Treasury Bills 0.000% due 30/11/2023	HUF	403,000	1,146
Mexico Government International Bond 3.000% due 03/12/2026	MXN	19,683	1,022
Hungary Treasury Bills 0.000% due 27/04/2023	HUF	306,000	882
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	15,500	881
Hungary Treasury Bills 0.000% due 20/04/2023	HUF	164,000	479
Hungary Treasury Bills 0.000% due 13/04/2023		163,000	470
Mexico Government International Bond 7.000% due 03/09/2026	MXN	7,900	433
<b>Peru Government International Bond</b> 7.300% due 12/08/2033	PEN	1,300	353
Mexico Government International Bond 2.750% due 27/11/2031	MXN	7,109	348
Export-Import Bank of Korea 4.890% due 09/08/2023	INR	26,600	322
Bonos de la Tesoreria de la Republica en Pesos 5.000% due 01/10/2028	CLP	285,000	321
<b>South Africa Government International Bond</b> 8.000% due 31/01/2030	ZAR	6,200	306
Israel Government International Bond 5.000% due 30/10/2026	€	200	210
		SHARES	
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		20,221	201
		PAR (000S)	
<b>Bank Leumi Le-Israel B.M.</b> 7.129% due 18/07/2033	\$	200	200
<b>Danske Bank A/S</b> 6.466% due 09/01/2026		200	200
Standard Chartered PLC 6.170% due 09/01/2027		200	200
Bank Gospodarstwa Krajowego 6.250% due 31/10/2028		200	200
Korea Electric Power Corp. 5.375% due 31/07/2026		200	200
Suci Second Investment Co. 6.000% due 25/10/2028		200	199
Korea Southern Power Co. Ltd. 5.375% due 21/09/2026		200	199
Gaci First Investment Co. 4.750% due 14/02/2030		200	198
<b>Hungarian Development Bank</b> 6.500% due 29/06/2028		200	198
Bonos de la Tesoreria de la Republica en Pesos 6.000% due 01/04/2033	CLP	155,000	192
Credicorp Capital Sociedad Titulizadora S.A. 10.100% due 15/12/2043	PEN	700	189

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
<b>Japan Treasury Bills</b> 0.000% due 17/04/2023	¥	350,000	\$ 2,695
Mexico Government International Bond 3.000% due 03/12/2026	MXN	15,860	859
<b>Israel Treasury Bills</b> 0.000% due 03/05/2023	ILS	1,600	438
Mexico Government International Bond 7.000% due 03/09/2026	MXN	7,900	412
Peru Government International Bond 7.300% due 12/08/2033	PEN	1,300 shares	362
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)		3,400 PAR (000S)	338
Export-Import Bank of Korea 4.890% due 09/08/2023	INR	26,600	322
Mexico Government International Bond 2.750% due 27/11/2031	MXN	6,025	290
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	3,600	229
Suci Second Investment Co. 6.000% due 25/10/2028	\$	200	211
Bank Gospodarstwa Krajowego 6.250% due 31/10/2028		200	211
Standard Chartered PLC 6.170% due 09/01/2027		200	204
<b>Danske Bank A/S</b> 6.466% due 09/01/2026		200	203
<b>Colombian TES</b> 9.250% due 28/05/2042	СОР	1,167,800	203
<b>Hungarian Development Bank</b> 6.500% due 29/06/2028	\$	200	202
Gaci First Investment Co. 4.750% due 14/02/2030		200	202
Korea Electric Power Corp. 5.375% due 31/07/2026		200	199
Bank Leumi Le-Israel B.M. 7.129% due 18/07/2033		200	198
Lloyds Banking Group PLC 4.716% due 11/08/2026		200	196
Greenko Solar Mauritius Ltd. 5.950% due 29/07/2026		200	185
<b>Colombian TES</b> 13.250% due 09/02/2033	СОР	663,500	168
<b>Nykredit Realkredit A/S</b> 1.500% due 01/10/2053	DKK	1,467	166
Mexico Government International Bond 7.500% due 03/06/2027	MXN	2,600	142
Colombia Government International Bond 4.375% due 21/03/2023	COP	676,600	138
Colombia Government International Bond 4.375% due 21/03/2023		676,600	137
Mexico Government International Bond 7.750% due 29/05/2031	MXN	2,300	129

<sup>(</sup>a) The Emerging Markets Short-Term Local Currency Fund is investing in shares of

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PROCEEDS

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
Uniform Mortgage-Backed Security 5.000% due 01/08/2053	\$	23,800	\$ 22,975
Uniform Mortgage-Backed Security 5.500% due 01/06/2053		21,446	21,528
Uniform Mortgage-Backed Security 4.000% due 01/08/2053		14,733	13,534
Uniform Mortgage-Backed Security 5.500% due 01/08/2053		8,100	7,973
<b>EMF-UK PLC</b> 6.319% due 13/03/2046	£	3,566	4,219
TDC Net A/S 5.618% due 06/02/2030	€	2,700	2,944
<b>Ginnie Mae</b> 5.500% due 20/07/2053	\$	2,495	2,490
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (a)		2,547	2,455
Great Hall Mortgages PLC 5.599% due 18/06/2038	£	2,040	2,387
Uniform Mortgage-Backed Security 4.500% due 01/08/2053	\$	2,500	2,359
Uniform Mortgage-Backed Security 4.500% due 01/07/2053		2,411	2,316
<b>Ginnie Mae</b> 5.500% due 20/08/2053		2,100	2,095
Uniform Mortgage-Backed Security 4.000% due 01/07/2053		1,927	1,806
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (a)		1,842	1,780
JPMorgan Mortgage Acquisition Trust 4.470% due 25/01/2037		3,177	1,752
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (a)		1,702	1,654
Uniform Mortgage-Backed Security 4.000% due 01/10/2053		1,807	1,556
<b>Towd Point Mortgage Funding PLC</b> 5.891% due 20/10/2051	£	1,300	1,540
Philippines Government International Bond 5.500% due 17/01/2048	\$	1,500	1,500
Verizon Communications, Inc. 5.050% due 09/05/2033		1,500	1,498

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
Philippines Government International Bond 5.500% due 17/01/2048	\$	1,500	\$ 1,560
Viridis European Loan Conduit 5.724% due 22/07/2029	£	900	1,095
Indian Railway Finance Corp. Ltd. 3.570% due 21/01/2032	\$	950	841
Starwood Property Trust, Inc. 3.625% due 15/07/2026		680	585
Hong Kong Government International Bond 5.250% due 11/01/2053		500	546
Clearway Energy Operating LLC 3.750% due 15/02/2031		630	538
<b>Forvia SE</b> 2.750% due 15/02/2027	€	500	511
<b>Verallia S.A.</b> 1.625% due 14/05/2028		500	487
Natura Cosmeticos S.A. 4.125% due 03/05/2028	\$	600	482
Prosus NV 3.061% due 13/07/2031		600	469
Leeward Renewable Energy Operations LLC 4.250% due 01/07/2029		500	448
<b>Verallia S.A.</b> 1.875% due 10/11/2031	€	500	447
<b>Transalta Corp.</b> 7.750% due 15/11/2029	\$	400	421
Nokia Oyj 3.125% due 15/05/2028	€	400	419
Banco Bilbao Vizcaya Argentaria S.A. 5.875% due 24/09/2023		400	414
Radian Group, Inc. 6.625% due 15/03/2025	\$	400	399
<b>Banco do Brasil S.A.</b> 4.875% due 11/01/2029		400	377
<b>DaVita, Inc.</b> 3.750% due 15/02/2031		400	323
Coty, Inc. 3.875% due 15/04/2026	€	300	317
<b>Rexel S.A.</b> 2.125% due 15/12/2028		300	287
Owens Corning 3.950% due 15/08/2029	\$	300	286
Prosus NV 3.257% due 19/01/2027		300	274
Starwood Property Trust, Inc. 4.375% due 15/01/2027		310	266
Intesa Sanpaolo SpA 6.250% due 16/05/2024	€	200	214
Sixt SE 1.750% due 09/12/2024		200	211
<b>Allegion U.S. Holding Co., Inc.</b> 3.550% due 01/10/2027	\$	200	190
Greenko Solar Mauritius Ltd. 5.950% due 29/07/2026		200	188
Atlantica Sustainable Infrastructure PLC 4.125% due 15/06/2028		200	183
NextEra Energy Operating Partners LP 3.875% due 15/10/2026		180	169
<b>Greenko Dutch BV</b> 3.850% due 29/03/2026		188	169
<b>Societe Generale S.A.</b> 4.750% due 26/05/2026		200	166
<b>Greenko Power Ltd.</b> 4.300% due 13/12/2028		191	165
BNP Paribas S.A. 2.871% due 19/04/2032		200	164
Blue Owl Capital Corp. 2.875% due 11/06/2028		200	164
MPT Operating Partnership LP 3.375% due 24/04/2030	£	200	150

(a) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		1,343,400	€ 131,425
		PAR (000S)	
Italy Buoni Poliennali Del Tesoro 1.750% due 01/07/2024	€	70,000	68,838
France Government International Bond 2.500% due 24/09/2026 France Government International Bond		61,600	60,830
2.750% due 25/02/2029		51,300	50,951
Italy Buoni Poliennali Del Tesoro 4.100% due 01/02/2029		34,700 shares	35,684
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		283,500	27,505
		PAR (000S)	
Spain Government International Bond 0.600% due 31/10/2029	€	31,800	27,391
Spain Government International Bond 2.350% due 30/07/2033		25,300	22,234
<b>European Union</b> 2.750% due 04/12/2037		17,900	17,327
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	17,171	14,775
<b>European Union</b> 3.375% due 04/10/2038	€	14,820	14,748
<b>Italy Buoni Poliennali Del Tesoro</b> 4.500% due 01/10/2053		14,300	14,237
<b>European Union</b> 4.000% due 04/04/2044		12,100	12,074
<b>BMW Finance NV</b> 4.119% due 09/12/2024		10,400	10,400
Credit Mutuel Home Loan SFH S.A. 3.250% due 20/04/2029		9,700	9,669
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)	\$	10,866	9,552
<b>Twin Bridges PLC</b> 5.880% due 12/09/2055	£	8,020	9,213
Barclays PLC 5.829% due 09/05/2027	\$	9,800	8,805
France Government International Bond 0.550% due 01/03/2039	€	8,710	8,585
<b>UniCredit SpA</b> 2.569% due 22/09/2026	\$	9,100	7,771

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		1,583,400 PAR (000S)	€ 154,259
Spain Government International Bond 0.000% due 31/01/2026	€	78,400	72,162
Italy Buoni Poliennali Del Tesoro 1.750% due 01/07/2024		49,800	49,196
Nykredit Realkredit A/S 1.000% due 01/10/2050	DKK	392,712	37,100
France Government International Bond 2.500% due 24/09/2026	€	28,300 shares	28,396
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		292,500 PAR (000S)	28,388
Spain Government International Bond 1.450% due 31/10/2027	€	23,300	21,748
Spain Government International Bond 1.400% due 30/07/2028		19,200	17,729
<b>European Union</b> 2.750% due 04/12/2037		17,900	16,736
<b>European Union</b> 0.250% due 22/04/2036		23,000	16,386
Kreditanstalt fuer Wiederaufbau 2.000% due 15/11/2029		17,100	15,978
Italy Buoni Poliennali Del Tesoro 1.300% due 15/05/2028		14,447	14,360
Kreditanstalt fuer Wiederaufbau 0.000% due 15/09/2031		17,900	13,786
European Union 4.000% due 04/04/2044		12,100	12,390
Spain Government International Bond 2.350% due 30/07/2033		12,900	12,184
Italy Buoni Poliennali Del Tesoro 2.150% due 01/09/2052		19,000	12,014
Barclays PLC 3.125% due 17/01/2024	£	8,700	10,012
Credit Mutuel Home Loan SFH S.A. 3.250% due 20/04/2029	€	9,700	9,606
Kreditanstalt fuer Wiederaufbau 0.000% due 15/06/2029		11,100	9,311
France Government International Bond 0.100% due 25/07/2038		9,949	9,106
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial 0.010% due 23/06/2028		10,500	8,919
France Government International Bond 0.550% due 01/03/2039		8,735	8,605

- (a) The Euro Bond Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023		
<b>European Union</b> 0.000% due 04/10/2030	€ 15,400	€ 12,406
European Investment Bank 2.250% due 15/03/2030	12,800	12,294
European Financial Stability Facility 3.000% due 15/12/2028	11,000	10,940
BNP Paribas S.A. 2.750% due 25/07/2028	10,700	10,013
European Investment Bank 0.050% due 13/10/2034	12,700	9,141
<b>European Union</b> 2.750% due 04/02/2033	7,600	7,529
<b>Region of Ile de France</b> 3.050% due 03/02/2033	7,200	7,183
Romania Government International Bond 6.625% due 27/09/2029	6,400	6,606
<b>European Union</b> 0.000% due 04/11/2025	6,700	6,204
<b>European Union</b> 1.500% due 04/10/2035	7,400	6,189
<b>European Union</b> 0.400% due 04/02/2037	8,900	6,130
European Stability Mechanism 0.750% due 15/03/2027	6,700	6,118
European Financial Stability Facility 1.250% due 24/05/2033	7,000	6,103
ING Groep NV 4.500% due 23/05/2029	6,100	6,102
<b>European Union</b> 0.450% due 04/07/2041	9,700	6,092
European Financial Stability Facility 2.375% due 11/04/2028	6,300	6,091
European Investment Bank 0.250% due 20/01/2032	7,500	6,088
<b>International Development Association</b> 1.750% due 05/05/2037	7,400	6,024
BNG Bank NV 3.000% due 11/01/2033	6,000	5,997
<b>European Union</b> 2.750% due 04/12/2037	6,200	5,964
<b>BNG Bank NV</b> 3.500% due 27/09/2038	5,800	5,743
<b>UBS Group AG</b> 7.750% due 01/03/2029	5,100	5,697
France Government International Bond 1.750% due 25/05/2023	5,600	5,588
Hamburg Commercial Bank AG 6.250% due 18/11/2024	5,300	5,486
Cooperatieve Rabobank UA 4.000% due 10/01/2030	5,100	5,078
Cooperatieve Rabobank UA 4.233% due 25/04/2029	5,100	4,995

DESCRIPTION		SHARES	(000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		436,500 PAR (000S)	€ 42,821
<b>UBS Group AG</b> 1.250% due 17/04/2025	€	12,500	12,146
Wells Fargo & Co. 1.000% due 02/02/2027		12,100	10,889
Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2050	DKK	78,904	7,577
<b>Nykredit Realkredit A/S</b> 1.000% due 01/10/2050		74,128	7,479
BNP Paribas S.A. 1.904% due 30/09/2028	\$	9,000	7,020
Fraport AG Frankfurt Airport Services Worldwide 2.125% due 09/07/2027	€	7,200	6,694
Barclays PLC 0.577% due 09/08/2029		8,300	6,670
Nationwide Building Society 4.363% due 01/08/2024	\$	6,800	6,300
European Union 0.000% due 04/11/2025	€	6,700	6,297
Cooperatieve Rabobank UA 4.655% due 22/08/2028	\$	7,100	6,275
UBS Group AG 1.250% due 17/07/2025	€	6,900	6,238
European Investment Bank 2.250% due 15/03/2030		6,200	6,121
BNG Bank NV 3.000% due 11/01/2033		6,000	5,818
European Union 2.750% due 04/12/2037		6,200	5,738
Mizuho Financial Group, Inc. 3.490% due 05/09/2027		5,300	5,178
Cooperatieve Rabobank UA 4.000% due 10/01/2030		5,100	5,141
Logicor Financing SARL 2.250% due 13/05/2025		5,500	5,039
BNP Paribas S.A. 0.500% due 04/06/2026		5,400	5,021
Banque Federative du Credit Mutuel S.A. 0.625% due 19/11/2027		5,700	4,886
Romania Government International Bond 6.625% due 27/09/2029		4,700	4,834
Carlyle Global Market Strategies Euro CLO DAC 4.715% due 15/07/2030		4,887	4,810
NatWest Group PLC 2.000% due 04/03/2025		4,900	4,798

(a) The Euro Credit Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023  Jupiter Mortgage PLC			
6.621% due 20/07/2060 Bridgegate Funding PLC	£	24,700	€ 27,420
7.470% due 16/10/2062  Dutch Property Finance BV		24,122	26,663
4.852% due 28/04/2064	€	16,200	15,995
Shamrock Residential DAC 4.876% due 24/06/2071		15,000	14,787
Glenbeigh Issuer DAC 4.666% due 24/06/2050		14,848	14,629
France Government International Bond 0.000% due 25/03/2023		14,600	14,550
RMAC PLC 0.000% due 15/02/2047	£	11,100	12,937
SLM Student Loan Trust 6.252% due 25/03/2026	\$	13,701	12,699
Barclays PLC 7.437% due 02/11/2033		12,226	12,596
Tower Bridge Funding PLC 6.721% due 20/10/2064	f	10,400	11,876
NatWest Group PLC 6.016% due 02/03/2034		12,200	
BPCE S.A.	Þ	•	11,509
5.748% due 19/07/2033  Pacific Gas & Electric Co.		12,100	11,072
6.150% due 15/01/2033 HSBC Holdings PLC		11,700	11,005
5.402% due 11/08/2033 ABN AMRO Bank NV		12,000	10,902
6.575% due 13/10/2026 Twin Bridges PLC		11,200	10,636
6.432% due 15/05/2056	£	9,100	10,435
Lloyds Banking Group PLC 4.750% due 21/09/2031	€	10,300	10,238
Jupiter Mortgage PLC 7.721% due 20/07/2060	£	8,760	10,131
France Government International Bond 0.000% due 25/03/2024	€	9,800	9,716
<b>Avon Finance PLC</b> 0.000% due 28/12/2049	£	8,300	9,596
Pacific Gas & Electric Co. 6.950% due 15/03/2034	\$	9,500	8,820
Atrium Hotel Portfolio Trust 7.309% due 15/06/2035		9,700	8,681
Nationwide Building Society 6.557% due 18/10/2027		9,100	8,566
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)		9,259	8,135
Standard Chartered PLC			
6.750% due 08/02/2028 Shamrock Residential DAC		8,500	8,038
4.726% due 24/01/2061 Societe Generale S.A.	€	7,913	7,874
6.446% due 10/01/2029 <b>Option One Mortgage Loan Trust</b> 5.650% due 25/04/2037	\$	7,700	7,295
5.650% due 25/04/2037 Fieldstone Mortgage Investment Trust		13,654	7,290
6.250% due 25/1Ž/Ž035 UBS Commercial Mortgage Trust		9,291	7,247
6.909% due 15/02/2032 KBC Group NV		7,520	6,700
5.796% due 19/01/2029		7,200	6,695
<b>UBS Group AG</b> 7.750% due 01/03/2029	€	6,400	6,664
Mortimer BTL PLC 0.000% due 22/12/2056	£	5,800 shares	6,651
PIMCO ETFs plc - PIMCO Euro Short Maturity			
UCITS ETF (a)		66,500 PAR (000S)	6,533
<b>Sandoz Finance BV</b> 4.220% due 17/04/2030	€	6,500	6,498
<b>UBS Group AG</b> 6.246% due 22/09/2029	\$	6,900	6,463
AIB Group PLC 5.250% due 23/10/2031	€	6,380	6,351
Harbour Energy PLC 6.120% due 28/01/2054	£	5,700	6,300
Pacific Gas & Electric Co. 6.100% due 15/01/2029	\$		
0.100 /0 due 15/01/2029	Þ	6,800	6,283

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
France Government International Bond 0.000% due 25/03/2023	€	21,750	€ 21,715
Fairfax Financial Holdings Ltd. 2.750% due 29/03/2028		21,600	19,218
Nykredit Realkredit A/S 1.000% due 01/10/2053	DKK	168,664	16,983
		SHARES	
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		154,800	14,875
		PAR (000S)	
HSBC Holdings PLC 1.589% due 24/05/2027	\$	17,500	14,307
<b>Loxam S.A.S.</b> 3.250% due 14/01/2025	€	14,600	13,966
Syngenta Finance NV 3.375% due 16/04/2026		13,600	13,148
Societa per Azioni Esercizi Aeroportuali SEA SpA 3.500% due 09/10/2025		14,000	13,108
Banco de Sabadell S.A. 1.125% due 27/03/2025		14,000	12,872
Deutsche Bank AG 1.625% due 20/01/2027		14,200	
Nykredit Realkredit A/S 1.000% due 01/10/2050	DVV		12,616
Pacific Gas & Electric Co.		112,167	11,274
6.150% due 15/01/2033 Nissan Motor Co. Ltd.	\$	11,700	10,992
2.652% due 17/03/2026 Mundys SpA	€	11,400	10,717
1.875% due 12/02/2028 Societe Generale S.A.	_	11,500	9,831
2.226% due 21/01/2026 IHO Verwaltungs GmbH	\$	11,000	9,624
3.625% due 15/05/2025 Fraport AG Frankfurt Airport Services Worldwide	€	10,200	9,614
2.125% due 09/07/2027 Accor S.A.		10,500	9,562
2.375% due 29/11/2028 TP ICAP Finance PLC		9,600	8,237
2.625% due 18/11/2028 Aroundtown S.A.	£	8,600	7,779
1.500% due 28/05/2026 Nordea Kredit Realkreditaktieselskab	€	9,000	7,774
1.000% due 01/10/2050	DKK	75,223	7,222
Avolon Holdings Funding Ltd. 2.875% due 15/02/2025	\$	7,700	6,689
<b>UBS Group AG</b> 1.250% due 17/07/2025	€	7,000	6,682
AerCap Ireland Capital DAC 3.150% due 15/02/2024	\$	7,300	6,523
Digital Intrepid Holding BV 1.375% due 18/07/2032	€	7,500	6,038
<b>WPC Eurobond BV</b> 1.350% due 15/04/2028		7,000	5,922
Santander UK Group Holdings PLC 0.603% due 13/09/2029		7,500	5,899
<b>Sofina S.A.</b> 1.000% due 23/09/2028		7,400	5,819
<b>Grifols S.A.</b> 6.223% due 15/11/2027		6,000	5,705
Avolon TLB Borrower (U.S.) LLC 7.708% due 22/06/2028	\$	5,670	5,170
Ivory Coast Government International Bond 5.250% due 22/03/2030	€	6,000	5,141
<b>KBC Group NV</b> 5.796% due 19/01/2029	\$	5,200	4,878
INEOS Finance PLC 6.593% due 08/11/2028	€	5,000	4,761
AA Bond Co. Ltd. 5.500% due 31/07/2050	£	4,510	4,650
5.500 /0 duc 5 1/0//2050	L	T, J 10	+,000

- (a) The Euro Income Bond Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
France Government International Bond 4.500% due 25/04/2041	€	91,700 shares	€ 107,923
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		957,700 PAR (000S)	93,326
France Government International Bond 4.000% due 25/10/2038	€	58,800	64,827
France Government International Bond 4.000% due 25/04/2055		50,100	56,769
France Government International Bond 3.250% due 25/05/2045		55,400	54,868
France Government International Bond 3.000% due 25/05/2054		56,100	52,411
France Government International Bond 4.000% due 25/04/2060		36,500	42,327
France Government International Bond 2.500% due 25/05/2043		46,700	41,474
Netherlands Government International Bond 2.750% due 15/01/2047		27,100	27,640
<b>Republic of Germany</b> 4.750% due 04/07/2040		21,100	26,758
Belgium Government International Bond 3.750% due 22/06/2045		20,300	21,199
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027 (b)	\$	21,904	19,845
Netherlands Government International Bond 0.000% due 15/01/2038	€	24,800	16,780
Netherlands Government International Bond 0.000% due 15/01/2052		32,000	15,652
France Government International Bond 1.500% due 25/05/2050		20,600	14,226
France Government International Bond 0.750% due 25/05/2052		25,700	14,149
<b>Republic of Germany</b> 2.500% due 04/07/2044		13,500	12,691
Slovenia Government International Bond 1.500% due 25/03/2035		14,800	12,047
France Government International Bond 1.250% due 25/05/2038		15,300	11,945
France Government International Bond 2.000% due 25/05/2048		14,800	11,653
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)	\$	12,474	11,248
France Government International Bond 0.750% due 25/05/2053	€	20,800	10,964

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		624,900	€ 60,845
		PAR (000S)	,
France Government International Bond 3.250% due 25/05/2045	€	22,500	22,026
France Government International Bond 0.750% due 25/05/2052		40,900	21,004
<b>Belgium Government International Bond</b> 3.750% due 22/06/2045		14,900	15,049
France Government International Bond 4.000% due 25/10/2038		14,200	14,666
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)	\$	12,564	11,665
Republic of Germany 4.750% due 04/07/2040	€	7,800	10,095
Republic of Germany 4.250% due 04/07/2039		7,200	8,578
Republic of Germany 2.500% due 15/08/2046		7,300	7,051
Italy Buoni Poliennali Del Tesoro 1.300% due 15/05/2028		6,852	6,807
France Government International Bond 2.500% due 25/05/2043		7,600	6,516
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	\$	6,707	6,187
France Government International Bond 2.000% due 25/05/2048	€	6,450	4,951
France Government International Bond 0.500% due 25/05/2072		12,100	4,414
<b>European Union</b> 4.000% due 04/04/2044		4,200	4,302
France Government International Bond 4.000% due 25/04/2055		2,800	3,104
Republic of Germany 1.250% due 15/08/2048		4,000	2,986
Nykredit Realkredit A/S 1.000% due 01/10/2050	DKK	26,741	2,518
France Government International Bond 1.750% due 25/06/2039	€	2,850	2,405
Sumitomo Mitsui Trust Bank Ltd. 3.629% due 06/04/2026		2,400	2,373

- (a) The Euro Long Average Duration Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2025 (a)	\$	14,211	€ 12,578
Kreditanstalt fuer Wiederaufbau 0.375% due 09/03/2026	€	4,300	3,998
<b>Towd Point Mortgage Funding PLC</b> 6.690% due 20/02/2045	£	2,997	3,513
<b>Revocar UG</b> 4.513% due 21/04/2036	€	2,711	2,716
<b>European Union</b> 0.400% due 04/02/2037		3,000	2,097
Bank of Queensland Ltd. 1.839% due 09/06/2027		2,000	1,863
JAB Holdings BV 1.750% due 25/06/2026		1,900	1,792
Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2024	DKK	13,500	1,762
Sumitomo Mitsui Trust Bank Ltd. 3.629% due 06/04/2026	€	1,700	1,691
<b>Bpifrance Financement S.A.</b> 11.625% due 01/11/2027		1,600	1,598
Westpac Banking Corp. 3.457% due 04/04/2025		1,500	1,500
ING Bank NV 3.000% due 15/02/2026		1,500	1,495
<b>Hana Bank</b> 3.750% due 04/05/2026		1,400	1,399
Burberry Group PLC 1.125% due 21/09/2025	£	1,100	1,150
<b>Heathrow Funding Ltd.</b> 1.500% due 12/10/2027	€	1,200	1,143
<b>Fortum Oyj</b> 1.625% due 27/02/2026		1,200	1,138
Thames Water Utilities Finance PLC 4.000% due 19/06/2025	£	1,000	1,120
<b>Tesco Corporate Treasury Services PLC</b> 0.875% due 29/05/2026	€	1,200	1,109
Australia & New Zealand Banking Group Ltd. 3.437% due 04/04/2025		1,100	1,100
Nationale-Nederlanden Bank NV 0.500% due 10/10/2024		1,100	1,051

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2025 (a)	\$	14,396	€ 13,048
Sumitomo Mitsui Banking Corp. 0.550% due 06/11/2023	€	7,300	7,183
<b>Bank of China Ltd.</b> 5.216% due 10/08/2023	£	5,000	5,616
Korea Housing Finance Corp. 0.723% due 22/03/2025	€	5,700	5,427
<b>Trinity Square PLC</b> 6.070% due 15/07/2059	£	4,441	5,003
<b>Towd Point Mortgage Funding PLC</b> 6.365% due 20/10/2051		3,629	4,256
<b>Bain Capital Euro CLO DAC</b> 4.733% due 20/01/2032	€	3,800	3,717
Freddie Mac 0.800% due 28/10/2026	\$	4,200	3,469
Kreditanstalt fuer Wiederaufbau 0.375% due 09/03/2026	€	3,700	3,440
BNZ International Funding Ltd. 0.625% due 03/07/2025		3,600	3,389
<b>Freddie Mac</b> 0.650% due 27/10/2025	\$	3,900	3,313
Precise Mortgage Funding PLC 6.420% due 12/12/2055	£	2,804	3,243
Australia & New Zealand Banking Group Ltd. 0.250% due 17/03/2025	€	3,400	3,210
Korea Housing Finance Corp. 0.010% due 05/02/2025		3,300	3,113
Fraport AG Frankfurt Airport Services Worldwide 1.625% due 09/07/2024		3,200	3,113
Yorkshire Building Society 0.125% due 08/05/2024		3,100	3,023
<b>Toronto-Dominion Bank</b> 1.707% due 28/07/2025		3,100	2,985
<b>Becton Dickinson and Co.</b> 0.000% due 13/08/2023		3,000	2,970
<b>Caja Rural de Navarra SCC</b> 0.625% due 01/12/2023		3,000	2,952
<b>Schaeffler AG</b> 1.875% due 26/03/2024		3,000	2,934
SEB S.A. 1.500% due 31/05/2024		3,000	2,923
Stratton Mortgage Funding PLC 6.121% due 20/07/2060	£	2,492	2,894
<b>Jubilee Place BV</b> 4.835% due 17/01/2059	€	2,899	2,884
Canada Square Funding PLC 6.170% due 17/06/2058	£	2,535	2,814
Lanebrook Mortgage Transaction PLC 5.871% due 20/07/2058		2,512	2,802
<b>Dexia Credit Local S.A.</b> 0.250% due 01/06/2023	€	2,600	2,593
Morgan Stanley 0.637% due 26/07/2024		2,600	2,587
Development Bank of Japan, Inc. 0.010% due 15/10/2024		2,600	2,492
Dell Bank International DAC 1.625% due 24/06/2024		2,500	2,438

(a) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		106,500	€ 10,368
(-)		PAR (000S)	,
France Government International Bond		(0003)	
4.250% due 25/10/2023	€	7,340	7,352
European Stability Mechanism Treasury Bills 0.000% due 23/05/2024		6,930	6,800
Ford Motor Credit Co. LLC 4.867% due 03/08/2027		4,150	4,150
Intesa Sanpaolo SpA		4,130	4,130
4.198% due 01/06/2032	\$	5,800	4,082
AT&T, Inc. 2.875% due 02/03/2025	€	4,100	3,810
Ford Motor Credit Co. LLC 3.625% due 17/06/2031	\$	5,100	3,771
Wintershall Dea Finance BV		•	,
2.499% due 20/04/2026	€	4,100	3,575
<b>Grifols S.A.</b> 3.200% due 01/05/2025		3,700	3,560
Cirsa Finance International SARL 4.500% due 15/03/2027		3,800	3,548
Teva Pharmaceutical Finance Netherlands BV 1.875% due 31/03/2027		3,800	3,241
<b>Telecom Italia SpA</b> 7.875% due 31/07/2028		3,200	3,215
Virgin Media Secured Finance PLC 4.250% due 15/01/2030	f	3,400	3,136
France Government International Bond	Т	3,400	5,150
0.000% due 25/03/2023	€	3,090	3,078
<b>EP Infrastructure A/S</b> 1.816% due 02/03/2031		4,300	3,076
<b>Spectrum Brands, Inc.</b> 4.000% due 01/10/2026		3,200	3,068
<b>Pinnacle Bidco PLC</b> 6.375% due 15/02/2025	£	2,800	2,991
Electricite de France S.A. 6.000% due 29/01/2026			
6.000% due 29/01/2026 Schaeffler AG		2,600	2,726
3.375% due 12/10/2028	€	2,900	2,599
<b>Telecom Italia SpA</b> 2.375% due 12/10/2027		3,000	2,595

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
Rolls-Royce PLC 4.625% due 16/02/2026	€	4,700	€ 4,628
<b>Ford Motor Credit Co. LLC</b> 4.867% due 03/08/2027		4,150	4,071
Ford Motor Credit Co. LLC 3.625% due 17/06/2031	\$	4,800	3,581
Summer BC Holdco SARL 5.750% due 31/10/2026	€	2,800	2,458
<b>Telefonica Europe BV</b> 6.750% due 31/12/2099		2,300	2,253
Mundys SpA 1.875% due 12/02/2028		2,500	2,138
Intesa Sanpaolo SpA 8.248% due 21/11/2033	\$	2,100	2,036
Renault S.A. 2.375% due 25/05/2026	€	2,100 Shares	1,940
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		19,000 PAR (000S)	1,879
Adient Global Holdings Ltd. 3.500% due 15/08/2024	€	1,900	1,865
Renault S.A. 1.125% due 04/10/2027		2,200	1,865
<b>Lottomatica SpA</b> 7.125% due 01/06/2028		1,800	1,853
Cellnex Finance Co. S.A. 1.500% due 08/06/2028		2,100	1,797
Cirsa Finance International SARL 4.750% due 22/05/2025		1,800	1,761
<b>Intrum AB</b> 9.250% due 15/03/2028		1,800	1,754
France Government International Bond 1.750% due 25/05/2023		1,700	1,698
Rolls-Royce PLC 3.375% due 18/06/2026	£	1,580	1,681
<b>EP Infrastructure A/S</b> 1.698% due 30/07/2026	€	1,900	1,635
INEOS Quattro Finance Plc 3.375% due 15/01/2026	\$	1,900	1,584
<b>Synthomer PLC</b> 3.875% due 01/07/2025	€	1,600	1,537
Techem Verwaltungsgesellschaft mbH 2.000% due 15/07/2025		1,600	1,527
Volkswagen International Finance NV 7.500% due 31/12/2099		1,400	1,432
Marks & Spencer PLC 3.750% due 19/05/2026	£	1,300	1,407
Elior Group S.A. 3.750% due 15/07/2026	€	1,700	1,389
Accor S.A. 2.625% due 30/01/2025		1,400	1,321
BCP Modular Services Finance PLC 4.750% due 30/11/2028		1,500	1,251
Inter Media and Communication SpA 6.750% due 09/02/2027		1,300	1,225
WeBuild SpA 7.000% due 28/09/2028		1,200	1,214
France Government International Bond 4.250% due 25/10/2023		1,200	1,200

<sup>(</sup>a) The PIMCO European High Yield Bond Fund is investing in shares of an

### Significant Changes in Portfolio Composition PIMCO European Short-Term Opportunities Fund 31 December 2023 (Unaudited)

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO ETFs plc - PIMCO Euro Short Maturity		0.40.500	~ ~ ~ ~ ~ ~
UCITS ETF (a)		213,500	€ 20,618
		PAR (000S)	
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2025 (b)	\$	8,375	7,412
Italy Buoni Poliennali Del Tesoro 2.350% due 15/09/2024	€	2,956	2,976
<b>Italy Buoni Poliennali Del Tesoro</b> 4.100% due 01/02/2029		2,800	2,879
<b>Realkredit Danmark A/S</b> 5.000% due 01/10/2053	DKK	20,800	2,785
<b>Italy Buoni Poliennali Del Tesoro</b> 9.000% due 01/11/2023	€	2,200	2,296
Spain Government International Bond 2.350% due 30/07/2033		1,600	1,461
Republic of Germany 4.250% due 04/07/2039		900	1,143
<b>European Union</b> 4.000% due 04/04/2044		1,100	1,098
<b>HSBC Holdings PLC</b> 6.254% due 09/03/2034	\$	1,000	944
<b>European Union</b> 0.300% due 04/11/2050	€	1,900	897
AMCO - Asset Management Co. SpA 4.625% due 06/02/2027		900	897
Credit Suisse Schweiz AG 3.390% due 05/12/2025		900	873
Societe Generale SFH S.A. 3.625% due 31/07/2026		800	799
Santander UK Group Holdings PLC 6.534% due 10/01/2029	\$	800	754
United Kingdom Gilt 0.875% due 31/01/2046	£	1,100	716
Westpac Banking Corp. 3.457% due 04/04/2025	€	700	700
ING Belgium S.A. 3.375% due 31/05/2027		700	699
Barclays PLC 7.437% due 02/11/2033	\$	600	606
<b>Royal Bank of Canada</b> 4.415% due 17/01/2025	€	600	600

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		333,400 PAR (000S)	€ 32,263
Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2050	DKK	30,694	3,046
<b>Jyske Realkredit A/S</b> 1.000% due 01/10/2050		31,521	2,999
Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2050		28,880	2,744
Fraport AG Frankfurt Airport Services Worldwide 1.625% due 09/07/2024	€	2,400	2,342
<b>Italy Buoni Poliennali Del Tesoro</b> 9.000% due 01/11/2023		2,200	2,293
<b>UniCredit SpA</b> 7.830% due 04/12/2023	\$	2,050	1,879
Realkredit Danmark A/S 1.000% due 01/10/2050	DKK	18,682	1,843
<b>Realkredit Danmark A/S</b> 2.000% due 01/10/2053		17,500	1,840
Caisse d'Amortissement de la Dette Sociale 0.125% due 15/09/2031	€	2,300	1,831
Realkredit Danmark A/S 3.000% due 01/10/2053	DKK	13,600	1,619
Spain Government International Bond 2.350% due 30/07/2033	€	1,600	1,431
Crown European Holdings S.A. 2.625% due 30/09/2024		1,400	1,374
<b>Deutsche Bank AG</b> 2.625% due 16/12/2024	£	1,200	1,311
Credit Suisse Schweiz AG 3.390% due 05/12/2025	€	1,200	1,194
Volkswagen Bank GmbH 1.875% due 31/01/2024		1,200	1,184
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2025 (b)	\$	1,287	1,146
<b>European Union</b> 4.000% due 04/04/2044	€	1,100	1,128
Sparebanken Soer Boligkreditt A/S 3.125% due 14/11/2025		1,100	1,101
Australia & New Zealand Banking Group Ltd. 3.205% due 15/11/2024		1,100	1,099
<b>Republic of Germany</b> 4.250% due 04/07/2039		900	1,098
<b>Charles Schwab Corp.</b> 5.916% due 13/05/2026	\$	1,200	1,086
<b>Deutsche Bank AG</b> 4.000% due 29/11/2027	€	1,100	1,082

<sup>(</sup>a) The PIMCO European Short-Term Opportunities Fund is investing in shares of an affiliated fund

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

<sup>(</sup>b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar		10 122 421	₫ 100 F3C
Short-Term Floating NAV Fund (a)		19,132,421	\$ 190,536
		(000S)	
Japan Government International Bond 0.005% due 01/10/2024	¥	1,050,000	7,902
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)	\$	6,654	6,452
Hungary Treasury Bills 0.000% due 20/04/2023	HUF	1,653,000	4,830
Hungary Treasury Bills 0.000% due 13/04/2023		1,647,000	4,747
Israel Government International Bond 5.000% due 30/10/2026	€	4,200	4,415
Hungary Treasury Bills 0.000% due 30/11/2023	HUF	1,538,000	4,374
Canadian Government Real Return Bond 3.500% due 01/03/2028	CAD	5,500	4,134
<b>South Korea Government International Bond</b> 4.250% due 10/12/2032	KRW	4,950,810	4,050
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	3,824	3,800
<b>U.S. Treasury Bonds</b> 4.000% due 15/11/2042		3,400	3,509
Canada Government International Bond 2.750% due 01/12/2033	CAD	4,700	3,325
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)	\$	3,061	2,963
Japan Government International Bond 1.500% due 20/09/2043	¥	360,000	2,587
<b>Bulgaria Government International Bond</b> 4.500% due 27/01/2033	€	2,100	2,219
Israel Government International Bond 4.500% due 17/01/2033	\$	2,200	2,178
South Korea Government International Bond 3.250% due 10/06/2033	KRW	2,805,850	2,105
Magyar Export-Import Bank 6.125% due 04/12/2027	\$	2,100	2,084
Canada Government International Bond 1.750% due 01/12/2053	CAD	3,750	2,077
Colombia Government International Bond 7.500% due 02/02/2034	\$	1,900	1,886

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		19,149,288	\$ 190,700
		PAR (000S)	
Canadian Government Real Return Bond 3.500% due 01/03/2028	CAD	5,500	4,137
<b>U.S. Treasury Bonds</b> 4.000% due 15/11/2042	\$	3,400	3,512
<b>U.S. Treasury Bonds</b> 1.875% due 15/02/2041		4,500	3,378
Peru Government International Bond 5.940% due 12/02/2029	PEN	9,000	2,157
<b>Bulgaria Government International Bond</b> 4.500% due 27/01/2033	€	2,100	2,143
Canada Government International Bond 1.750% due 01/12/2053	CAD	3,750	1,965
Canadian Government Real Return Bond 2.750% due 01/06/2033		2,180	1,554
Morocco Government International Bond 2.000% due 30/09/2030	€	1,800	1,530
<b>CIFC Funding Ltd.</b> 6.657% due 18/04/2031	\$	1,500	1,489
<b>UBS Group AG</b> 4.703% due 05/08/2027		1,500	1,457
American Municipal Power, Inc. 7.334% due 15/02/2028		1,300	1,411
<b>U.S. Treasury Notes</b> 3.625% due 31/03/2028		1,400	1,399
Japan Finance Organization for Municipalities 3.375% due 27/09/2023		1,400	1,383
Serbia Government International Bond 3.125% due 15/05/2027	€	1,400	1,376
<b>LCM LP</b> 6.717% due 20/07/2031	\$	1,300	1,285
South Korea Government International Bond 3.250% due 10/06/2033	KRW	1,645,360	1,242
Madison Park Funding Ltd. 6.405% due 15/04/2029	\$	1,240	1,226
Man GLG Euro CLO DAC 4.775% due 15/10/2032	€	1,099	1,165
<b>Citigroup, Inc.</b> 3.785% due 17/03/2033	\$	1,300	1,157

- (a) The Global Advantage Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		101,948,889 PAR (0005)	\$ 1,015,250
Japan Treasury Bills 0.000% due 17/04/2023	¥	31,160,000	244,445
Canadian Government Real Return Bond 3.500% due 01/03/2028	CAD	264,600	197,730
Canadian Government Real Return Bond 1.500% due 01/06/2031		223,959	148,531
<b>South Korea Government International Bond</b> 4.250% due 10/12/2032	KRW	166,494,540	136,110
Japan Government International Bond 0.005% due 01/10/2024	¥	17,912,450	134,182
Uniform Mortgage-Backed Security 5.500% due 01/08/2053	\$	135,000	132,620
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)		129,538	125,876
Japan Government International Bond 0.005% due 01/03/2024	¥	15,550,000	120,544
Israel Government International Bond 5.000% due 30/10/2026	€	109,000	114,574
Canadian Government Real Return Bond 2.750% due 01/09/2027	CAD	143,300	106,280
Uniform Mortgage-Backed Security 6.500% due 01/09/2053	\$	104,990	106,262
Canada Government International Bond 2.750% due 01/12/2033	CAD	145,600	103,006
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	92,408	91,612
<b>U.S. Treasury Bonds</b> 4.000% due 15/11/2042		88,200	91,022
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)		90,376	87,460
Malaysia Government International Bond 3.519% due 20/04/2028	MYR	394,244	84,194
Japan Government International Bond 1.500% due 20/09/2043	¥	11,670,000	83,876
Canada Government International Bond 1.750% due 01/12/2053	CAD	149,130	83,867
South Korea Government International Bond 3.250% due 10/06/2033	KRW	102,355,980	76,910
Uniform Mortgage-Backed Security 4.500% due 01/10/2052	\$	81,537	75,058
Uniform Mortgage-Backed Security 4.000% due 01/09/2052		68,000	63,908
Japan Government International Bond 0.005% due 01/04/2024	¥	8,140,000	62,516
Canadian Government Real Return Bond 2.750% due 01/06/2033	CAD	79,050	56,296

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		87,617,069	\$ 872,500
		PAR (000S)	
Consider Covernment Book Between Book		(0003)	
<b>Canadian Government Real Return Bond</b> 3.500% due 01/03/2028	CAD	264,600	198,050
Canadian Government Real Return Bond 1.500% due 01/06/2031		223,959	148,630
Canadian Government Real Return Bond 2.750% due 01/09/2027		143,300	106,340
U.S. Treasury Bonds			,.
4.000% due 15/11/2042	\$	88,200	91,067
U.S. Treasury Bonds			
1.875% due 15/02/2041		114,700	86,089
Canada Government International Bond 1.750% due 01/12/2053	CAD	149,130	79,520
Canadian Government Real Return Bond 2.750% due 01/06/2033		79,050	56,360
Nykredit Realkredit A/S	51/1/	450 505	47.400
1.000% due 01/10/2050	DKK	452,587	47,103
<b>Deutsche Bank AG</b> 1.625% due 20/01/2027	€	46,300	47,084
South Korea Government International Bond 3.250% due 10/06/2033	KRW	52,310,460	39,490
<b>U.S. Treasury Notes</b> 3.625% due 31/03/2028	\$	35,400	35,386
<b>Boeing Co.</b> 1.950% due 01/02/2024		36,000	34,888
CBAM Ltd.		30,000	3 1,000
6.797% due 20/10/2029		27,151	26,947
Thailand Government International Bond 3.450% due 17/06/2043	THB	793,970	25,139
Enel Finance International NV 2.650% due 10/09/2024	\$	25,800	24,810
Canada Government International Bond 2.000% due 01/06/2032	CAD	36,310	23,562
Canada Government International Bond 2.750% due 01/12/2033		29,920	21,395
Prudential Funding Asia PLC			,
2.950% due 03/11/2033	\$	24,600	20,708
Suci Second Investment Co. 6.250% due 25/10/2033		19,700	20,057

- (a) The Global Bond Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
Japan Treasury Bills 0.000% due 17/04/2023	¥	16,560,000	\$ 129,911
Uniform Mortgage-Backed Security 5.000% due 01/04/2053	\$	51,995	51,858
Japan Government International Bond 0.005% due 01/10/2024	¥	6,820,000	51,185
Uniform Mortgage-Backed Security 5.500% due 01/05/2053	\$	47,995	48,440
<b>Uniform Mortgage-Backed Security</b> 4.500% due 01/10/2052		49,956	45,987
Canadian Government Real Return Bond 1.500% due 01/06/2031	CAD	63,552	42,126
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	34,323	34,153
Japan Government International Bond 0.005% due 01/03/2024	¥	4,110,000	31,831
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)	\$	31,387	30,523
South Korea Government International Bond 3.250% due 10/06/2033	KRW	36,353,420	27,444
Canada Government International Bond 2.750% due 01/12/2033	CAD	36,800	26,035
<b>Jyske Realkredit A/S</b> 1.000% due 01/10/2023	DKK	180,000	25,801
Canadian Government Real Return Bond 2.750% due 01/06/2033	CAD	35,830	25,510
Uniform Mortgage-Backed Security 6.000% due 01/01/2053	\$	24,453	24,989
Canadian Government Real Return Bond 3.500% due 01/03/2028	CAD	31,800	23,900
South Korea Government International Bond 2.000% due 10/06/2031	KRW	34,358,800	23,680
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)	\$	24,374	23,595
Japan Government International Bond 1.500% due 20/09/2043	¥	3,270,000	23,503
<b>Nykredit Realkredit A/S</b> 1.000% due 01/04/2024	DKK	160,400	22,889
Uniform Mortgage-Backed Security 6.500% due 01/01/2053	\$	21,826	22,365
Malaysia Government International Bond 3.519% due 20/04/2028	MYR	104,662	22,352
Canada Government International Bond 1.750% due 01/12/2053	CAD	39,460	22,116
South Korea Government International Bond 4.250% due 10/12/2032	KRW	26,799,020	21,926
<b>Italy Buoni Poliennali Del Tesoro</b> 4.000% due 30/10/2031	€	20,000	21,914
Canada Government International Bond 2.000% due 01/06/2032	CAD	32,600	21,300

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
Canadian Government Real Return Bond 1.500% due 01/06/2031	CAD	63,552	\$ 42,161
Canadian Government Real Return Bond 2.750% due 01/06/2033		35,830	25,542
Canadian Government Real Return Bond 3.500% due 01/03/2028		31,800	23,916
Uniform Mortgage-Backed Security 6.500% due 01/01/2053	\$	21,228	21,670
Canada Government International Bond 2.000% due 01/06/2032	CAD	32,600	21,340
Canada Government International Bond 1.750% due 01/12/2053		39,460	20,948
<b>Deutsche Bank AG</b> 1.875% due 23/02/2028	€	12,300	11,827
Region of Ile de France 3.700% due 14/06/2038		10,000	10,840
Agence Francaise de Developpement 2.875% due 21/01/2030		9,000	9,644
Communaute Francaise de Belgique 1.625% due 03/05/2032		10,300	9,247
Morgan Stanley 3.622% due 01/04/2031	\$	9,100	8,232
<b>U.S. Treasury Notes</b> 3.625% due 31/03/2028		8,100	8,097
Asian Development Bank 1.500% due 04/05/2028	CAD	11,700	7,854
Marks & Spencer PLC 3.750% due 19/05/2026	£	7,145	7,798
<b>Province of Ontario</b> 1.550% due 01/11/2029	CAD	11,600	7,486
<b>Fannie Mae</b> 6.500% due 01/07/2053	\$	6,954	7,100
<b>Goldman Sachs Group, Inc.</b> 2.650% due 21/10/2032		8,300	6,805
Region of Ile de France 3.050% due 03/02/2033	€	6,000	6,432
<b>Freddie Mac</b> 6.500% due 01/07/2053	\$	6,044	6,171
Israel Government International Bond 1.500% due 30/11/2023	ILS	23,200	5,855
Japan Government International Bond 0.200% due 20/09/2032	¥	750,000	5,839
PIMCO Funds: Global Investors Series plc -		SHARES	
Global Investment Grade Credit ESG Fund (a)		580,000 PAR	5,788
Lacar Nam Court NIV		(000S)	
LeasePlan Corp. NV 0.250% due 23/02/2026 Thailand Government International Bond	€	5,800	5,652
3.450% due 17/06/2043  Canadian Government Real Return Bond	THB	177,900	5,624
1.500% due 01/12/2031	CAD	8,500	5,460
Caisse d'Amortissement de la Dette Sociale 2.875% due 25/05/2027	€	5,000	5,406
Societe Nationale SNCF S.A. 3.125% due 02/11/2027		5,000	5,374
Fannie Mae 6.500% due 01/08/2053	\$	5,209	5,318
Region Wallonne Belgium 1.375% due 06/04/2032	€	6,000	5,244
BNP Paribas S.A. 3.132% due 20/01/2033	\$	6,300	5,174
Deutsche Bank AG 3.961% due 26/11/2025		5,300	5,172
Uniform Mortgage-Backed Security 2.500% due 01/01/2052		5,819	5,019

- (a) The Global Bond ESG Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		47,312,269	\$ 471,153
		PAR (000S)	
<b>Japan Treasury Bills</b> 0.000% due 17/04/2023	¥	2,880,000	22,593
China Government International Bond 2.440% due 15/10/2027	CNY	149,740	21,921
Canadian Government Real Return Bond 1.500% due 01/06/2031	CAD	24,958	16,215
<b>Uniform Mortgage-Backed Security</b> 4.500% due 01/04/2053	\$	11,703	10,967
<b>Uniform Mortgage-Backed Security</b> 5.500% due 01/10/2053		11,000	10,807
Japan Government International Bond 0.005% due 01/10/2024	¥	1,320,000	9,878
Malaysia Government International Bond 3.519% due 20/04/2028	MYR	44,429	9,488
<b>South Korea Government International Bond</b> 4.250% due 10/12/2032	KRW	10,509,430	8,589
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)	\$	8,259	8,024
Israel Government International Bond 5.000% due 30/10/2026	€	7,200	7,568
Canada Government International Bond 2.750% due 01/12/2033	CAD	9,100	6,438
Canadian Government Real Return Bond 3.500% due 01/03/2028		7,300	5,487
Canadian Government Real Return Bond 2.750% due 01/06/2033		7,670	5,472
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)	\$	5,487	5,312
Japan Government International Bond 0.005% due 01/04/2024	¥	690,000	5,304
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	5,339	5,302
South Korea Government International Bond 3.250% due 10/06/2033	KRW	6,805,960	5,118
Japan Government International Bond 1.500% due 20/09/2043	¥	710,000	5,103
Uniform Mortgage-Backed Security 5.500% due 01/07/2053	\$	5,000	4,911

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	5	1,010,005 PAR (000S)	\$ 508,000
Canadian Government Real Return Bond 1.500% due 01/06/2031	CAD	24,958	16,228
Canadian Government Real Return Bond 3.500% due 01/03/2028		7,300	5,490
Canadian Government Real Return Bond 2.750% due 01/06/2033		7,670	5,476
China Government International Bond 3.810% due 14/09/2050	CNY	24,300	3,921
Canada Government International Bond 1.750% due 01/12/2053	CAD	6,700	3,603
Canada Government International Bond 2.000% due 01/12/2051		6,150	3,455
Thailand Government International Bond 3.450% due 17/06/2043	THB	109,900	3,392
Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2050	DKK	25,382	2,786
Palmer Square European Loan Funding DAC 4.685% due 15/10/2031	€	2,392	2,548
South Korea Government International Bond 3.250% due 10/06/2033	KRW	3,225,240	2,433
Malaysia Government International Bond 3.885% due 15/08/2029	MYR	10,179	2,175
<b>Oracle Corp.</b> 2.300% due 25/03/2028	\$	2,400	2,143
Banco Santander S.A. 4.875% due 18/10/2031	€	1,900	2,002
<b>Boeing Co.</b> 2.750% due 01/02/2026	\$	2,100	1,980
Peru Government International Bond 6.350% due 12/08/2028	PEN	7,900	1,954
<b>U.S. Treasury Notes</b> 3.625% due 31/03/2028	\$	1,800	1,799
Japan Finance Organization for Municipalities 3.375% due 27/09/2023		1,800	1,778
<b>Deutsche Bank AG</b> 1.625% due 20/01/2027	€	1,700	1,729
<b>Commerzbank AG</b> 5.125% due 18/01/2030		1,600	1,715

- (a) The Global Bond Ex-US Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)	8	5,721,928	\$ 853,684
		PAR (000S)	
<b>U.S. Treasury Notes</b> 5.000% due 31/10/2025	\$	59,100	59,112
<b>EP Infrastructure A/S</b> 1.816% due 02/03/2031	€	39,000	30,632
Electricite de France S.A. 9.125% due 15/03/2033	\$	26,800	27,399
<b>ZF Europe Finance BV</b> 6.125% due 13/03/2029	€	17,900	19,224
<b>TIM SpA</b> 7.875% due 31/07/2023		16,850	18,321
<b>Las Vegas Sands Corp.</b> 3.900% due 08/08/2029	\$	20,500	17,831
Cidron Aida Finco SARL 5.000% due 01/04/2028	€	17,500	17,159
Banca Monte dei Paschi di Siena SpA 6.750% due 05/09/2027		15,300	16,768
Harbour Energy PLC 5.500% due 15/10/2026	\$	17,300	16,186
Loarre Investments SARL 6.500% due 15/05/2029	€	15,500	16,146
<b>United Group BV</b> 3.625% due 15/02/2028		17,330	14,710
HAT Holdings LLC 8.000% due 15/06/2027	\$	14,150	14,157
NCR Atleos Corp. 9.500% due 01/04/2029		12,475	12,319
Wintershall Dea Finance BV 2.499% due 20/04/2026	€	12,000	11,334
<b>Freedom Mortgage Corp.</b> 12.000% due 01/10/2028	\$	10,900	10,682
Cerba Healthcare SACA 3.500% due 31/05/2028	€	11,900	10,661
<b>Allegiant Travel Co.</b> 7.250% due 15/08/2027	\$	10,500	10,461
Virgin Media Secured Finance PLC 4.250% due 15/01/2030	£	10,000	10,301
<b>goeasy Ltd.</b> 9.250% due 01/12/2028	\$	10,300	10,300

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	1	00,110,738 par	\$ 997,000
		(000S)	
<b>U.S. Treasury Notes</b> 3.875% due 30/11/2027	\$	90,700	89,960
U.S. Treasury Notes 4.125% due 31/10/2027		78,000	76,746
<b>U.S. Treasury Notes</b> 4.125% due 30/09/2027		20,000	20,048
<b>EP Infrastructure A/S</b> 1.816% due 02/03/2031	€	19,500	14,747
<b>Sprint Capital Corp.</b> 8.750% due 15/03/2032	\$	10,000	12,236
<b>Techem Verwaltungsgesellschaft mbH</b> 2.000% due 15/07/2025	€	10,000	10,694
<b>Ctec GmbH</b> 5.250% due 15/02/2030		12,000	10,610
Axalta Coating Systems Dutch Holding BV 3.750% due 15/01/2025		10,000	10,320
<b>Sprint LLC</b> 7.625% due 15/02/2025	\$	10,000	10,255
<b>U.S. Treasury Notes</b> 3.500% due 15/09/2025		10,000	9,865
<b>Mundys SpA</b> 1.875% due 13/07/2027	€	10,000	9,735
<b>TMNL Holding BV</b> 3.750% due 15/01/2029		10,000	9,485
<b>Telefonica Europe BV</b> 6.750% due 31/12/2099		9,100	9,437
<b>Tenet Healthcare Corp.</b> 6.125% due 01/10/2028	\$	10,000	9,176
<b>UPCB Finance Ltd.</b> 3.625% due 15/06/2029	€	9,500	8,905
<b>Synthomer PLC</b> 3.875% due 01/07/2025		8,800	8,870
American Builders & Contractors Supply Co., Inc. 4.000% due 15/01/2028	\$	10,000	8,863
Virgin Media Finance PLC 3.750% due 15/07/2030	€	10,000	8,789
Energizer Gamma Acquisition BV 3.500% due 30/06/2029		10,000	8,673

(a) The Global High Yield Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		59,502,112	\$ 592,639
		PAR (000S)	
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)	\$	99,833	96,362
U.S. Treasury Inflation Protected Securities 1.500% due 15/02/2053 (b)		96,458	94,054
<b>U.S. Treasury Bonds</b> 2.750% due 15/11/2047		105,800	82,567
<b>Wells Fargo &amp; Co.</b> 5.557% due 25/07/2034		80,400	79,639
<b>U.S. Treasury Notes</b> 3.875% due 15/08/2033		69,700	66,011
<b>U.S. Treasury Bonds</b> 4.750% due 15/11/2043		64,200	65,467
Saudi Arabia Government International Bond 4.750% due 18/01/2028		52,000	51,820
Australia Government International Bond 3.500% due 21/12/2034	AUD	77,700	47,469
Venture Global Calcasieu Pass LLC 6.250% due 15/01/2030	\$	39,500	39,500
<b>Amgen, Inc.</b> 5.600% due 02/03/2043		36,650	36,540
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		35,179	34,082
Goldman Sachs Group, Inc. 6.484% due 24/10/2029		31,500	31,500
<b>BPCE S.A.</b> 6.714% due 19/10/2029		30,000	30,000
UnitedHealth Group, Inc. 5.875% due 15/02/2053		25,000	27,431
<b>Societe Generale S.A.</b> 6.691% due 10/01/2034		26,900	27,019
<b>NatWest Group PLC</b> 6.016% due 02/03/2034		25,900	25,900
Mexico Government International Bond 2.750% due 27/11/2031	MXN	524,123	25,123
Saudi Arabia Government International Bond 4.875% due 18/07/2033	\$	25,000	24,705
<b>U.S. Treasury Bonds</b> 4.375% due 15/08/2043		25,400	23,871

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		60,062,109 PAR (000S)	\$ 598,200
<b>U.S. Treasury Notes</b> 3.875% due 30/09/2029	\$	203,940	199,437
<b>U.S. Treasury Bonds</b> 2.000% due 15/11/2041		172,700	114,331
<b>U.S. Treasury Bonds</b> 1.875% due 15/11/2051		164,371	106,542
<b>U.S. Treasury Bonds</b> 2.875% due 15/05/2052		130,500	105,970
<b>U.S. Treasury Bonds</b> 1.375% due 15/11/2040		147,600	86,946
<b>U.S. Treasury Bonds</b> 1.875% due 15/02/2041		110,467	72,563
<b>U.S. Treasury Notes</b> 3.875% due 15/08/2033		69,700	66,515
<b>U.S. Treasury Bonds</b> 1.750% due 15/08/2041		80,982	51,446
<b>U.S. Treasury Bonds</b> 2.250% due 15/02/2052		70,400	50,831
<b>Tencent Holdings Ltd.</b> 3.975% due 11/04/2029		42,750	39,795
<b>U.S. Treasury Bonds</b> 3.000% due 15/02/2048		40,992	33,359
<b>U.S. Treasury Bonds</b> 3.000% due 15/05/2045		32,398	25,254
<b>U.S. Treasury Bonds</b> 3.125% due 15/05/2048		29,360	24,506
Peru Government International Bond 6.350% due 12/08/2028	PEN	98,387	24,496
<b>Aroundtown S.A.</b> 5.375% due 21/03/2029	\$	31,800	24,377
<b>Bevco Lux SARL</b> 1.500% due 16/09/2027	€	23,000	22,536
<b>Intesa Sanpaolo SpA</b> 7.750% due 11/01/2027		22,042	21,886
Crown Castle, Inc. 4.450% due 15/02/2026	\$	20,933	20,730
MH Sub LLC 9.220% due 13/09/2024		20,277	20,077

<sup>(</sup>a) The Global Investment Grade Credit Fund is investing in shares of an affiliated fund.

<sup>(</sup>b) Principal amount of security is adjusted for inflation.

### Significant Changes in Portfolio Composition Global Investment Grade Credit ESG Fund 31 December 2023 (Unaudited)

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
<b>U.S. Treasury Notes</b> 4.250% due 31/05/2025	\$	46,300	\$ 46,035
<b>U.S. Treasury Bonds</b> 4.750% due 15/11/2043		33,800	34,757
Uniform Mortgage-Backed Security 5.000% due 01/07/2053		19,852	19,145
<b>European Union</b> 2.750% due 04/12/2037	€	15,300	15,744
<b>U.S. Treasury Bonds</b> 3.875% due 15/05/2043	\$	16,200	15,710
BNG Bank NV 3.250% due 29/08/2033	€	14,000	15,242
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (a)	\$	12,566	11,887
<b>U.S. Treasury Bonds</b> 4.000% due 15/11/2042		10,900	11,402
Morgan Stanley 3.875% due 27/01/2026		11,743	11,390
Arkea Home Loans SFH S.A. 3.250% due 01/08/2033	€	9,900	10,524
Wisconsin Power & Light Co. 4.950% due 01/04/2033	\$	10,249	10,260
Uniform Mortgage-Backed Security 4.500% due 01/12/2052		9,993	9,686
<b>UBS Group AG</b> 4.194% due 01/04/2031		10,350	9,242
<b>Toronto-Dominion Bank</b> 5.264% due 11/12/2026		8,900	8,900
Mizuho Financial Group, Inc. 3.170% due 11/09/2027		9,301	8,594
<b>Morgan Stanley</b> 5.123% due 01/02/2029		8,500	8,500
<b>Hana Bank</b> 3.750% due 04/05/2026	€	7,500	8,282
Uniform Mortgage-Backed Security 4.500% due 01/05/2053	\$	8,513	8,216
Uniform Mortgage-Backed Security 4.000% due 01/05/2053		8,622	8,122
<b>AP Moller - Maersk A/S</b> 5.875% due 14/09/2033		7,701	7,670

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
<b>U.S. Treasury Bonds</b> 1.750% due 15/08/2041	\$ 37,750	\$ 26,484
<b>U.S. Treasury Notes</b> 0.500% due 30/11/2023	22,700	22,263
<b>U.S. Treasury Notes</b> 4.250% due 15/10/2025	21,700	21,422
<b>U.S. Treasury Notes</b> 4.250% due 31/05/2025	15,500	15,302
<b>Republic of Germany</b> 0.000% due 15/08/2031	€ 14,700	12,621
United Kingdom Gilt 0.875% due 31/07/2033	£ 11,050	9,716
<b>U.S. Treasury Bonds</b> 4.000% due 15/11/2042	\$ 8,900	8,840
<b>Nordea Bank Abp</b> 1.500% due 30/09/2026	7,600	6,641
<b>U.S. Treasury Bonds</b> 3.875% due 15/05/2043	6,100	5,900
<b>U.S. Treasury Bonds</b> 3.250% due 15/05/2042	6,200	5,617
<b>Apple, Inc.</b> 1.400% due 05/08/2028	6,100	5,291
Enel Finance International NV 4.625% due 15/06/2027	5,400	5,243
CenterPoint Energy Houston Electric LLC 5.300% due 01/04/2053	5,250	5,075
<b>Zoetis, Inc.</b> 2.000% due 15/05/2030	6,100	5,067
<b>U.S. Treasury Bonds</b> 2.250% due 15/05/2041	6,500	4,949
National Rural Utilities Cooperative Finance Corp. 4.150% due 15/12/2032	5,100	4,834
Indian Railway Finance Corp. Ltd. 3.570% due 21/01/2032	5,100	4,425
Israel Government International Bond 4.500% due 17/01/2033	4,400	4,237
Owens Corning 3.875% due 01/06/2030	4,500	4,191
Philippines Government International Bond 5.500% due 17/01/2048	3,900	4,059

(a) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	4	4,222,266 PAR	\$ 440,384
		(000S)	
U.S. Treasury Inflation Protected Securities 0.875% due 15/01/2029 (b)	\$	63,076	61,016
U.S. Treasury Inflation Protected Securities 0.500% due 15/01/2028 (b)		51,484	48,064
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027 (b)		43,057	43,717
<b>United Kingdom Gilt</b> 1.250% due 22/11/2027	£	27,902	35,555
Italy Buoni Poliennali Del Tesoro 1.500% due 15/05/2029	€	32,706	34,758
<b>U.S. Treasury Inflation Protected Securities</b> 0.750% due 15/07/2028 (b)	\$	35,666	34,516
<b>U.S. Treasury Inflation Protected Securities</b> 0.250% due 15/01/2025 (b)		35,175	33,944
Kreditanstalt fuer Wiederaufbau 3.125% due 10/10/2028	€	26,000	28,145
<b>U.S. Treasury Inflation Protected Securities</b> 0.375% due 15/01/2027 (b)	\$	27,604	26,376
Italy Buoni Poliennali Del Tesoro 2.350% due 15/09/2024	€	22,663	24,981
<b>U.S. Treasury Inflation Protected Securities</b> 0.625% due 15/01/2026 (b)	\$	25,015	24,150
<b>U.S. Treasury Inflation Protected Securities</b> 0.125% due 15/04/2026 (b)		22,665	21,458
Uniform Mortgage-Backed Security 4.500% due 01/09/2052		19,993	19,567
France Government International Bond 1.850% due 25/07/2027	€	13,761	15,973
<b>U.S. Treasury Inflation Protected Securities</b> 0.125% due 15/07/2024 (b)	\$	15,257	14,989
<b>United Kingdom Gilt</b> 1.625% due 22/10/2028	£	13,300	14,757
Italy Buoni Poliennali Del Tesoro 2.400% due 15/05/2039	€	11,147	11,975
Italy Buoni Poliennali Del Tesoro 1.400% due 26/05/2025		11,357	11,881
United Kingdom Gilt 0.875% due 22/10/2029	£	11,400	11,544

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)	4	5,419,585	\$ 452,300
		PAR (000S)	
U.S. Treasury Inflation Protected Securities 0.500% due 15/04/2024 (b)	\$	62,081	60,566
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)		51,844	50,961
<b>United Kingdom Gilt</b> 0.125% due 22/03/2026	£	34,928	42,190
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	\$	34,837	33,959
U.S. Treasury Inflation Protected Securities 0.625% due 15/04/2023 (b)		30,692	30,571
<b>Republic of Germany</b> 0.500% due 15/04/2030	€	24,573	26,993
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2026 (b)	\$	26,720	25,271
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		25,502	24,609
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026 (b)		22,264	21,172
U.S. Treasury Inflation Protected Securities 0.375% due 15/01/2027 (b)		2,067	19,531
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)		19,844	19,084
<b>Uniform Mortgage-Backed Security</b> 4.500% due 01/09/2052		19,599	18,806
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2025 (b)		19,026	18,112
U.S. Treasury Inflation Protected Securities 0.500% due 15/01/2028 (b)		17,942	16,952
<b>United Kingdom Gilt</b> 0.125% due 22/03/2024	£	13,160	16,556
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2023 (b)	\$	15,350	15,273
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2026 (b)		12,571	11,777
United Kingdom Gilt 0.875% due 22/10/2029	£	11,400	11,573
U.S. Treasury Inflation Protected Securities 0.875% due 15/01/2029 (b)	\$	9,970	9,417

<sup>(</sup>a) The Global Low Duration Real Return Fund is investing in shares of an affiliated fund.

<sup>(</sup>b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		60,392,629	\$ 601,440
		PAR (000S)	
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	\$	99,122	91,288
Kreditanstalt fuer Wiederaufbau 3.125% due 10/10/2028	€	49,600	53,691
<b>Italy Buoni Poliennali Del Tesoro</b> 4.100% due 01/02/2029		43,400	48,359
Italy Buoni Poliennali Del Tesoro 2.400% due 15/05/2039		40,068	43,047
France Government International Bond 0.100% due 25/07/2031		29,778	31,546
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	26,480	25,982
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)		25,695	25,274
France Government International Bond 1.800% due 25/07/2040	€	19,094	25,075
<b>United Kingdom Gilt</b> 0.500% due 31/01/2029	£	22,500	23,421
<b>Spain Government International Bond</b> 0.600% due 31/10/2029	€	24,400	22,978
United Kingdom Gilt 0.875% due 22/10/2029	£	20,000	20,426
United Kingdom Gilt 0.625% due 22/03/2045		16,400	20,327
<b>European Union</b> 4.000% due 04/04/2044	€	16,200	17,131
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2027 (b)	\$	15,800	15,126
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2031 (b)		16,730	14,535
<b>United Kingdom Gilt</b> 4.250% due 07/12/2049	£	10,400	12,499
U.S. Treasury Inflation Protected Securities 1.500% due 15/02/2053 (b)	\$	12,698	12,181
<b>United Kingdom Gilt</b> 1.125% due 22/11/2037	£	8,330	11,703
Japan Government International Bond 0.100% due 10/03/2028	¥	1,609,290	11,600

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		58,752,134	\$ 585,100
		PAR (000S)	
U.S. Treasury Inflation Protected Securities 0.625% due 15/04/2023 (b)	\$	68,906	68,858
France Government International Bond 0.100% due 25/07/2031	€	43,474	47,179
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)	\$	34,784	34,588
United Kingdom Gilt 1.250% due 22/11/2032	£	23,576	32,480
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	\$	27,458	25,961
<b>U.S. Treasury Inflation Protected Securities</b> 0.125% due 15/07/2031 (b)		27,776	24,511
<b>United Kingdom Gilt</b> 0.500% due 31/01/2029	£	22,500	23,404
<b>United Kingdom Gilt</b> 0.875% due 22/10/2029		20,000	21,141
Australia Government International Bond 3.000% due 20/09/2025	AUD	20,720	20,475
Italy Buoni Poliennali Del Tesoro 2.550% due 15/09/2041	€	16,901	19,055
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)	\$	18,924	18,040
<b>European Union</b> 4.000% due 04/04/2044	€	16,200	17,805
Nykredit Realkredit A/S 1.000% due 01/10/2050	DKK	173,918	17,741
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2030 (b)	\$	16,026	14,043
Spain Government International Bond 1.450% due 31/10/2027	€	13,400	13,749
<b>United Kingdom Gilt</b> 4.250% due 07/12/2049	£	10,400	12,443
United Kingdom Gilt 0.125% due 22/03/2044		11,238	12,436
<b>United Kingdom Gilt</b> 0.625% due 22/11/2042		8,825	11,159
<b>France Government International Bond</b> 0.100% due 25/07/2038	€	9,945	9,741

- (a) The Global Real Return Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		796,525,561	\$ 7,934,007
		PAR (000S)	
Helford Montage Policy Country		(0003)	
Uniform Mortgage-Backed Security 6.500% due 01/09/2053	\$	2,548,609	2,597,214
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)		875,339	819,576
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)		818,633	788,997
Israel Government International Bond 5.000% due 30/10/2026	€	739,900	777,734
U.S. Treasury Inflation Protected Securities	C	733,300	777,754
0.125% due 15/10/2024 (b)	\$	754,761	731,266
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)		726,740	705,802
Uniform Mortgage-Backed Security 6.500% due 01/06/2053		516,067	531,395
<b>U.S. Treasury Notes</b> 0.625% due 30/11/2027		542,910	471,290
Uniform Mortgage-Backed Security		3 12/3 10	., .,250
6.000% due 01/01/2053		43,846	444,736
Uniform Mortgage-Backed Security 6.500% due 01/02/2053		418,948	431,590
Uniform Mortgage-Backed Security 6.000% due 01/02/2053		416,026	423,907
Uniform Mortgage-Backed Security		,	120,000
6.000% due 01/04/2053		387,906	396,475
Uniform Mortgage-Backed Security 6.500% due 01/02/2053		366,898	377,741
Uniform Mortgage-Backed Security 6.500% due 01/01/2053		315,667	324,820
Ginnie Mae		210 772	210.076
5.500% due 20/07/2053		318,773	318,076
Uniform Mortgage-Backed Security 6.000% due 01/02/2053		306,748	312,487
Uniform Mortgage-Backed Security 6.500% due 01/01/2053		293,980	303,083
Uniform Mortgage-Backed Security 5.500% due 01/06/2053		301,781	300,555
Uniform Mortgage-Backed Security		301,761	300,333
6.500% due 01/03/2053		287,921	295,749

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		824,628,360	\$ 8,213,000
		PAR (000S)	
<b>Uniform Mortgage-Backed Security</b> 6.500% due 01/09/2053	\$	1,150,000	1,156,469
Uniform Mortgage-Backed Security 6.500% due 01/06/2053		505,393	515,757
Uniform Mortgage-Backed Security 3.500% due 01/05/2052		450,387	417,289
Uniform Mortgage-Backed Security 6.500% due 01/02/2053		404,682	415,942
Uniform Mortgage-Backed Security 6.000% due 01/04/2053		369,447	369,533
Uniform Mortgage-Backed Security 6.500% due 01/02/2053		357,415	366,585
<b>Uniform Mortgage-Backed Security</b> 6.500% due 01/01/2053		306,222	312,838
Uniform Mortgage-Backed Security 6.500% due 01/01/2053		285,949	291,813
Uniform Mortgage-Backed Security 6.000% due 01/05/2053		289,155	289,222
Uniform Mortgage-Backed Security 6.500% due 01/03/2053		280,306	287,485
Uniform Mortgage-Backed Security 6.500% due 01/04/2053		205,308	210,702
Uniform Mortgage-Backed Security 6.500% due 01/08/2053		160,910	164,210
<b>Boeing Co.</b> 5.805% due 01/05/2050		159,822	157,891
Russia Government International Bond 5.930% due 24/04/2024	RUB	18,336,201	137,644
Uniform Mortgage-Backed Security 6.500% due 01/03/2053	\$	122,966	125,490
<b>Credit Suisse AG</b> 5.500% due 20/08/2026	€	100,800	114,028
Uniform Mortgage-Backed Security 6.500% due 01/03/2053	\$	109,694	111,944
Uniform Mortgage-Backed Security 6.000% due 01/04/2053		108,700	108,726
<b>Bank of Ireland Group PLC</b> 7.500% due 19/05/2025	€	102,118	108,139

- (a) The Income Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar		0.055.644	£ 00 101
Short-Term Floating NAV Fund (a)	(	8,955,611 PAR	\$ 89,181
		(000S)	
Uniform Mortgage-Backed Security 6.500% due 01/02/2053	\$	5,550	5,741
<b>U.S. Treasury Notes</b> 3.875% due 31/12/2027		4,600	4,640
<b>Uniform Mortgage-Backed Security</b> 4.000% due 01/04/2053		4,800	4,490
<b>Uniform Mortgage-Backed Security</b> 5.500% due 01/03/2053		4,000	4,022
<b>Uniform Mortgage-Backed Security</b> 4.500% due 01/10/2052		3,800	3,706
<b>Great Hall Mortgages PLC</b> 5.599% due 18/06/2038	£	2,960	3,436
<b>Uniform Mortgage-Backed Security</b> 4.000% due 01/03/2053	\$	3,100	2,915
Uniform Mortgage-Backed Security 3.500% due 01/02/2053		3,182	2,906
<b>U.S. Treasury Notes</b> 4.125% due 15/11/2032		2,400	2,513
Uniform Mortgage-Backed Security 5.000% due 01/01/2053		2,479	2,470
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)		2,603	2,335
Uniform Mortgage-Backed Security 6.000% due 01/04/2053		1,798	1,829
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)		1,794	1,742
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	30,200	1,729
<b>Uniform Mortgage-Backed Security</b> 6.500% due 01/08/2053	\$	1,500	1,532
<b>Uniform Mortgage-Backed Security</b> 6.000% due 01/08/2053		1,500	1,512
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		1,483	1,433
<b>Eurosail PLC</b> 4.408% due 13/03/2045	€	1,500	1,349
<b>Curzon Mortgages PLC</b> 6.970% due 28/07/2049	£	1,000	1,256

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)	9	,118,051	\$ 90,800
		PAR (000S)	
Helford Markey Desired Country		(0003)	
Uniform Mortgage-Backed Security 6.500% due 01/02/2053	\$	5,244	5,407
<b>U.S. Treasury Notes</b> 4.125% due 15/11/2032		4,200	4,462
U.S. Treasury Notes		2.000	2.064
3.875% due 31/12/2027		3,000	3,064
<b>U.S. Treasury Notes</b> 2.750% due 15/05/2025		2,500	2,453
<b>U.S. Treasury Notes</b> 4.000% due 31/10/2029		1,700	1,729
Uniform Mortgage-Backed Security		1,700	1,723
6.500% due 01/08/2053		1,485	1,514
Stratton Mortgage Funding PLC 7.721% due 20/07/2060	£	1,000	1,210
Uniform Mortgage-Backed Security 6.500% due 01/08/2053	\$	795	810
U.S. Treasury Notes	•		
3.875% due 30/09/2029		700	707
<b>HSBC Holdings PLC</b> 6.254% due 09/03/2034		600	624
<b>KBC Group NV</b> 5.796% due 19/01/2029		600	599
<b>Eurosail PLC</b> 4.165% due 15/12/2044	€	504	531
<b>UniCredit SpA</b> 3.875% due 03/06/2027		500	382
<b>T-Mobile USA, Inc.</b> 4.800% due 15/07/2028	\$	300	287
Glencore Funding LLC 4.000% due 27/03/2027		300	286
<b>Boeing Co.</b> 5.150% due 01/05/2030		300	284
Imperial Brands Finance PLC 3.500% due 26/07/2026		300	280
Intesa Sanpaolo SpA 5.875% due 01/09/2031	€	300	255
Dryden Euro CLO DAC			
4.775% due 15/01/2032		239	251

- (a) The Income Fund II is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	1	0,196,296	\$ 101,542
Invesco Physical Gold ETC		120,744 PAR (000S)	22,562
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	15,528	14,937
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)		9,336	8,847
Italy Buoni Poliennali Del Tesoro 0.100% due 15/05/2033	€	6,158	5,442
Ginnie Mae 6.238% due 20/01/2073	\$	4,000	4,000
1.400% due 26/05/2025	€	3,751	3,924
Uniform Mortgage-Backed Security 4.000% due 01/08/2052	\$	2,986	2,635
U.S. Treasury Inflation Protected Securities 1.500% due 15/02/2053 (b)		2,626	2,614
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)		1,951	1,927
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)		1,419 shares	1,320
Prologis, Inc.		9,840	1,180
Equinix, Inc.		1,363 PAR (000S)	973
<b>U.S. Treasury Inflation Protected Securities</b> 0.125% due 15/07/2031 (b)	\$	798 shares	679
Public Storage Realty Income Corp.		2,041 9,346	595 589
,		PAR (000S)	
Uniform Mortgage-Backed Security 4.500% due 01/09/2052	\$	592	562
Simon Property Group, Inc.		5,099	555
		PAR (000S)	
<b>U.S. Treasury Inflation Protected Securities</b> 1.625% due 15/10/2027 (b)	\$	506 shares	513
Invitation Homes, Inc.		13,911	432

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		13,986,612 PAR (000S)	\$ 139,282
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	\$	38,637 shares	36,609
Invesco Physical Gold ETC		93,781 PAR (000S)	17,687
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	15,686 shares	14,753
Invesco Physical Gold ETC		61,717 PAR (000S)	11,536
U.S. Treasury Inflation Protected Securities 0.875% due 15/02/2047 (b)	\$	4,985	4,046
MRCD Mark Mortgage Trust 2.718% due 15/12/2036		2,598	2,404
<b>United Kingdom Gilt</b> 0.125% due 10/08/2031	£	1,920	2,228
U.S. Treasury Inflation Protected Securities 0.750% due 15/02/2045 (b)	\$	2,675	2,212
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)		2,047	2,035
<b>Nykredit Realkredit A/S</b> 1.500% due 01/10/2053	DKK	18,420	2,033
<b>Nykredit Realkredit A/S</b> 1.000% due 01/10/2050		16,500	1,766
U.S. Treasury Inflation Protected Securities 1.500% due 15/02/2053 (b)	\$	1,850	1,528
United Kingdom Gilt 0.500% due 22/03/2050	£	1,462	1,324
U.S. Treasury Inflation Protected Securities 0.500% due 15/04/2024 (b)	\$	1,332	1,310
<b>United Kingdom Gilt</b> 0.250% due 22/03/2052	£	1,398	1,149
U.S. Treasury Inflation Protected Securities 0.875% due 15/01/2029 (b)	\$	1,205	1,148
Realkredit Danmark A/S 1.000% due 01/10/2050	DKK	9,000	964
U.S. Treasury Inflation Protected Securities 0.500% due 15/01/2028 (b)	\$	738	696
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2032 (b)		772	647

- (a) The Inflation Multi-Asset Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)	2	28,870,296	\$ 287,496
		PAR (000S)	
II C Transum Mater		()	
<b>U.S. Treasury Notes</b> 4.250% due 31/12/2024	\$	183,100	183,157
<b>U.S. Treasury Notes</b> 0.375% due 31/01/2026		139,800	127,362
U.S. Treasury Notes			
5.000% due 31/08/2025		47,600	47,729
<b>U.S. Treasury Notes</b> 5.000% due 30/09/2025		42,000	41,966
<b>U.S. Treasury Notes</b> 3.875% due 15/01/2026		42,000	41,846
U.S. Treasury Notes		42,000	41,040
4.750% due 31/07/2025		39,300	39,154
<b>U.S. Treasury Notes</b> 4.125% due 31/01/2025		38,500	38,285
<b>U.S. Treasury Notes</b> 4.375% due 30/11/2028		31,200	31,339
<b>U.S. Treasury Notes</b> 4.875% due 30/11/2025		27,600	27,687
U.S. Treasury Notes 4.375% due 15/08/2026		26,200	26,006
U.S. Treasury Notes			
0.250% due 31/05/2025		27,900	25,815
<b>U.S. Treasury Notes</b> 4.250% due 31/05/2025		19,800	19,753
Brazil Letras do Tesouro Nacional 0.000% due 01/01/2024	BRL	93,000	17,939
Brazil Letras do Tesouro Nacional 0.000% due 01/07/2024		71,800	14,035
Toronto-Dominion Bank 3.879% due 13/03/2026	€	6,700	7,155
<b>HSBC Holdings PLC</b> 6.161% due 09/03/2029	\$	5,200	5,200
<b>Ginnie Mae</b> 6.438% due 20/05/2073		4,325	4,323
Canadian Imperial Bank of Commerce		.,- = 0	-,
3.250% due 31/03/2027	€	3,400	3,651
Freddie Mac 3.590% due 25/01/2025	\$	3,604	3,532

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		29,412,569 PAR (000S)	\$ 292,900
<b>U.S. Treasury Notes</b> 0.875% due 31/01/2024	\$	246,600	238,128
<b>U.S. Treasury Notes</b> 1.500% due 29/02/2024		190,000	183,439
<b>U.S. Treasury Notes</b> 4.250% due 31/12/2024		117,800	116,300
<b>U.S. Treasury Notes</b> 4.375% due 31/10/2024		88,200	87,570
<b>U.S. Treasury Notes</b> 3.875% due 15/01/2026		42,000	41,467
<b>U.S. Treasury Notes</b> 4.125% due 31/01/2025		38,500	38,219
<b>Brazil Letras do Tesouro Nacional</b> 0.000% due 01/01/2024	BRL	68,300	14,032
<b>HSBC Holdings PLC</b> 6.161% due 09/03/2029	\$	5,200	5,283
<b>JPMorgan Chase &amp; Co.</b> 4.851% due 25/07/2028		4,300	4,284
Mercedes-Benz Finance North America LLC 5.500% due 27/11/2024		3,900	3,936
Philip Morris International, Inc. 5.125% due 15/11/2024		3,900	3,909
<b>UBS Group AG</b> 4.488% due 12/05/2026		4,000	3,908
<b>Global Payments, Inc.</b> 4.950% due 15/08/2027		3,800	3,719
<b>ABN AMRO Bank NV</b> 2.375% due 01/06/2027	€	3,600	3,694
Reliance Steel & Aluminum Co. 1.300% due 15/08/2025	\$	3,900	3,569
<b>Banco Santander S.A.</b> 3.892% due 24/05/2024		3,600	3,545
<b>Bank of America Corp.</b> 6.233% due 23/07/2024		3,500	3,500
<b>UBS Group AG</b> 5.711% due 12/01/2027		3,500	3,477
<b>HSBC Holdings PLC</b> 2.999% due 10/03/2026		3,600	3,395

(a) The Low Average Duration Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

### Significant Changes in Portfolio Composition Low Duration Global Investment Grade Credit Fund 31 December 2023 (Unaudited)

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar		12 225 070	¢ 424 F70
Short-Term Floating NAV Fund (a)	2	13,335,970	\$ 431,579
		PAR (000S)	
<b>U.S. Treasury Notes</b> 4.125% due 31/01/2025	\$	41,600	41,459
<b>U.S. Treasury Notes</b> 5.000% due 31/08/2025		26,000	26,009
Australia Government International Bond 2.750% due 21/11/2028	AUD	41,600	25,922
Canada Government International Bond 3.750% due 01/05/2025	CAD	31,600	23,357
<b>U.S. Treasury Notes</b> 4.375% due 15/08/2026	\$	20,700	20,587
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)		18,492	18,165
<b>U.S. Treasury Notes</b> 3.875% due 31/03/2025		16,500	16,504
<b>U.S. Treasury Notes</b> 4.750% due 31/07/2025		15,600	15,555
<b>European Union</b> 2.000% due 04/10/2027	€	12,200	12,912
Wells Fargo & Co. 5.574% due 25/07/2029	\$	8,400	8,400
United Kingdom Gilt 1.625% due 22/10/2028	£	7,200	7,851
Republic of Germany 2.500% due 13/03/2025	€	6,700	7,148
<b>Barclays PLC</b> 7.285% due 13/09/2027	\$	6,500	6,500
Mexico Government International Bond 3.000% due 03/12/2026	MXN	126,457	6,351
MassMutual Global Funding 6.344% due 10/07/2026	\$	6,000	6,000
Marriott International, Inc. 5.550% due 15/10/2028		5,500	5,469
Toronto-Dominion Bank 3.765% due 08/09/2026	€	5,000	5,415
<b>JPMorgan Chase &amp; Co.</b> 5.299% due 24/07/2029	\$	5,200	5,200
CenterPoint Energy Houston Electric LLC 5.200% due 01/10/2028		5,200	5,194

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		41,770,222 PAR (000S)	\$ 416,000
U.S. Treasury Notes 4.125% due 31/01/2025	\$	27,900	27,552
<b>U.S. Treasury Notes</b> 5.000% due 31/08/2025		26,000	25,941
Canada Government International Bond 3.750% due 01/05/2025	CAD	31,600	22,854
<b>U.S. Treasury Notes</b> 4.250% due 15/10/2025	\$	20,900	20,604
<b>U.S. Treasury Notes</b> 4.375% due 15/08/2026		20,700	20,497
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)		18,729	18,623
<b>U.S. Treasury Notes</b> 3.875% due 31/03/2025		16,500	16,160
<b>U.S. Treasury Notes</b> 4.750% due 31/07/2025		15,600	15,515
<b>U.S. Treasury Notes</b> 2.250% due 31/03/2024		12,100	11,767
<b>U.S. Treasury Notes</b> 3.500% due 15/09/2025		6,700	6,505
<b>U.S. Treasury Notes</b> 4.000% due 15/12/2025		6,100	6,002
<b>U.S. Treasury Notes</b> 4.375% due 31/10/2024		6,000	5,949
<b>U.S. Treasury Notes</b> 4.500% due 15/11/2025		5,100	5,068
<b>SK on Co. Ltd.</b> 5.375% due 11/05/2026		3,900	3,890
<b>Societe Generale S.A.</b> 4.677% due 15/06/2027		3,500	3,391
Ford Motor Credit Co. LLC 6.860% due 05/06/2026	£	2,500	3,115
China Construction Bank Europe S.A. 0.000% due 28/06/2024	€	2,800	2,949
<b>Syngenta Finance NV</b> 3.375% due 16/04/2026		2,700	2,844
Fraport AG Frankfurt Airport Services Worldwide 1.625% due 09/07/2024		2,600	2,690

<sup>(</sup>a) The Low Duration Global Investment Grade Credit Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

<sup>(</sup>b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	2	1,264,905 PAR (000s)	\$ 211,821
Shamrock Residential DAC 4.726% due 24/01/2061	€	23,831	25,327
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)	\$	22,515	21,773
<b>Tower Bridge Funding PLC</b> 0.000% due 20/01/2066	£	16,000	20,268
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	\$	20,475	19,900
Israel Government International Bond 5.000% due 30/10/2026	€	18,600	19,551
Canterbury Finance PLC 6.046% due 16/05/2058	£	13,370	16,150
Jupiter Mortgage PLC 6.621% due 20/07/2060		13,201	16,077
<b>BPCE S.A.</b> 6.612% due 19/10/2027	\$	15,900	15,900
RMAC PLC 0.000% due 15/02/2047	£	12,300	15,347
<b>SLM Student Loan Trust</b> 6.252% due 25/03/2026	\$	15,408	15,220
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)		15,298	14,671
Shamrock Residential DAC 4.876% due 24/06/2071	€	14,000	14,549
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)	\$	14,640	14,106
Nationwide Building Society 6.557% due 18/10/2027		14,000	14,000
<b>Twin Bridges PLC</b> 6.432% due 15/05/2056	£	10,900	13,393
<b>Dutch Property Finance BV</b> 4.852% due 28/04/2064	€	12,400	13,348
Shamrock Residential DAC 5.126% due 24/02/2071		12,335	13,233
<b>ABN AMRO Bank NV</b> 6.575% due 13/10/2026	\$	13,200	13,200
Ginnie Mae 5.500% due 20/07/2053		13,074	13,046
<b>Harbour Energy PLC</b> 6.120% due 28/01/2054	£	10,800	12,739
Nelnet Student Loan Trust 5.910% due 27/09/2066	\$	12,646	12,571
Twin Bridges PLC 6.170% due 14/06/2055	£	10,000	12,427
<b>Atlas Funding PLC</b> 6.348% due 20/01/2061		10,000	12,399
Kinbane DAC 4.685% due 25/09/2062	€	11,522	12,268
<b>Avon Finance PLC</b> 0.000% due 28/12/2049	£	9,200	11,422
<b>Ginnie Mae</b> 5.500% due 20/08/2053	\$	11,400	11,375

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		11,957,291 PAR (000S)	\$ 119,116
<b>Dufry One BV</b> 3.625% due 15/04/2026	CHF	7,394	7,836
<b>Uber Technologies, Inc.</b> 7.500% due 15/05/2025	\$	7,600	7,714
INEOS Finance PLC 7.463% due 08/11/2027	€	7,059	7,534
<b>American Airlines, Inc.</b> 5.500% due 20/04/2026	\$	6,948	6,805
Wynn Resorts Finance LLC 7.750% due 15/04/2025		4,404	4,404
<b>Pacific Gas &amp; Electric Co.</b> 3.150% due 01/01/2026		4,474	4,162
<b>Sprint LLC</b> 7.125% due 15/06/2024		4,098	4,153
Petco Health & Wellness Co., Inc. 1.000% due 03/03/2028		3,767	3,738
ONEOK, Inc. 5.550% due 01/11/2026		3,400	3,366
<b>Bombardier, Inc.</b> 7.500% due 15/03/2025		3,108	3,108
<b>SkyMiles IP Ltd.</b> 9.166% due 20/10/2027		2,992	3,100
<b>Rolls-Royce PLC</b> 4.625% due 16/02/2026	€	2,900	2,975
<b>Sandoz Finance BV</b> 3.970% due 17/04/2027		2,600	2,948
<b>Energy Transfer LP</b> 6.050% due 01/12/2026	\$	2,700	2,745
<b>Uber Technologies, Inc.</b> 8.000% due 01/11/2026		2,585	2,646
<b>Amgen, Inc.</b> 5.150% due 02/03/2028		2,600	2,644
<b>Wynn Macau Ltd.</b> 5.625% due 26/08/2028		2,700	2,331
VOC Escrow Ltd. 5.000% due 15/02/2028		2,600	2,294
<b>UBS AG</b> 5.125% due 15/05/2024		2,280	2,259

- (a) The Low Duration Income Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		25,809,541	\$ 257,020
		PAR (000S)	
U.S. Treasury Inflation Protected Securities		` '	
0.625% due 15/07/2032 (b)	\$	18,005	16,466
Brazil Letras do Tesouro Nacional			
0.000% due 01/01/2024	BRL	83,000	16,341
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	16 176	1E E /10
U.S. Treasury Inflation Protected Securities	Þ	16,426	15,548
1.375% due 15/07/2033 (b)		15,401	14,932
Hungary Treasury Bills			
0.000% due 20/04/2023	HUF	4,500,000	13,149
Hungary Treasury Bills 0.000% due 13/04/2023		4,484,000	12,922
Brazil Letras do Tesouro Nacional		4,404,000	12,322
0.000% due 01/07/2024	BRL	64,100	12,530
Hungary Treasury Bills			
0.000% due 30/11/2023	HUF	3,007,000	8,552
Toronto-Dominion Bank 3.879% due 13/03/2026	€	8,000	8,543
Israel Government International Bond	ŭ	0,000	0,5 15
5.000% due 30/10/2026		3,300	3,469
Canadian Imperial Bank of Commerce		2 200	2.426
3.250% due 31/03/2027		3,200	3,436
U.S. Treasury Notes 2.125% due 30/09/2024	\$	3,200	3,097
Santander UK Group Holdings PLC		,	,,,,
7.482% due 29/08/2029	£	2,400	3,056
Sumitomo Mitsui Trust Bank Ltd. 3.629% due 06/04/2026	€	2,600	2,816
Virginia Electric and Power Co.	C	2,000	2,010
3.750% due 15/05/2027	\$	2,900	2,789
Barclays PLC			
6.496% due 13/09/2027		2,500	2,500
<b>Goldman Sachs Group, Inc.</b> 4.223% due 01/05/2029		2,500	2,371
BPCE S.A.		2,500	2,511
4.625% due 12/09/2028		2,500	2,352
HSBC Holdings PLC		2.462	2.465
6.254% due 09/03/2034		2,100	2,106

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar	_	4 450 000	¢ 242.200
Short-Term Floating NAV Fund (a)	3	1,450,903 PAR	\$ 313,200
		(000S)	
<b>U.S. Treasury Notes</b> 2.125% due 30/09/2024	\$	73,200	71,005
<b>U.S. Treasury Notes</b> 1.250% due 31/08/2024		37,300	36,000
<b>U.S. Treasury Notes</b> 1.750% due 30/06/2024		21,600	20,930
Brazil Letras do Tesouro Nacional 0.000% due 01/01/2024	BRL	61,000	12,532
Toronto-Dominion Bank 3.879% due 13/03/2026	€	9.000	0 772
Peru Government International Bond	€	8,000	8,773
6.350% due 12/08/2028	PEN	29,700 shares	7,351
PIMCO ETFs plc - PIMCO US Dollar Short			
Maturity UCITS ETF (a)		71,100	7,076
		PAR (000S)	
Peru Government International Bond 5.940% due 12/02/2029	PEN	27,500	6,597
Bellis Acquisition Co. PLC 3.250% due 16/02/2026	£	5,200	5,309
Sculptor European CLO DAC 4.755% due 14/01/2032	€	5,000	5,258
<b>Aurium CLO DAC</b> 4.966% due 23/03/2032		5,000	5,210
Southern California Edison Co. 2.750% due 01/02/2032	\$	5,900	5,034
<b>Aurium CLO DAC</b> 4.695% due 16/01/2031	€	4,691	4,874
Nissan Motor Co. Ltd. 4.810% due 17/09/2030	\$	5,400	4,850
<b>Zayo Group Holdings, Inc.</b> 8.217% due 09/03/2027		5,627	4,657
Nissan Motor Co. Ltd. 4.345% due 17/09/2027		4,700	4,291
<b>Lazard Group LLC</b> 4.500% due 19/09/2028		4,000	3,852
Sasol Financing USA LLC 5.875% due 27/03/2024		3,700	3,659
Volkswagen Financial Services NV 1.125% due 18/09/2023	£	3,100	3,597

- (a) The Low Duration Opportunities Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023		
Uniform Mortgage-Backed Security 5.000% due 01/10/2053	\$ 992	\$ 946
<b>U.S. Treasury Notes</b> 5.000% due 30/09/2025	400	399
Uniform Mortgage-Backed Security 5.000% due 01/05/2053	399	380
Sumitomo Mitsui Trust Bank Ltd. 5.500% due 09/03/2028	200	200
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (a)	101	98
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (a)	103	98
Uniform Mortgage-Backed Security 5.500% due 01/08/2053	99	97
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (a)	106	97
Uniform Mortgage-Backed Security 5.000% due 01/10/2053	100	94
Uniform Mortgage-Backed Security 4.000% due 01/07/2053	100	92
JPMorgan Chase & Co. 6.070% due 22/10/2027	50	50
<b>Weyerhaeuser Co.</b> 4.750% due 15/05/2026	36	36
New York State Electric & Gas Corp. 5.650% due 15/08/2028	30	30
Toronto-Dominion Bank 5.264% due 11/12/2026	20	20
<b>AES Corp.</b> 5.450% due 01/06/2028	20	20

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
Weyerhaeuser Co. 3.375% due 09/03/2033	\$ 36	\$ 31
<b>VeriSign, Inc.</b> 2.700% due 15/06/2031	30	25
CommScope, Inc. 8.720% due 06/04/2026	20	19
<b>U.S. Foods, Inc.</b> 7.970% due 22/11/2028	16	16
<b>CenturyLink, Inc.</b> 7.720% due 15/03/2027	20	15
<b>Lumen Technologies, Inc.</b> 4.000% due 15/02/2027	18	12

(a) Principal amount of security is adjusted for inflation.

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DESCRIPTION	SHARES	COST (000S)	
PURCHASES THROUGH 31 DECEMBER 2023			
Kinder Morgan, Inc.	235,000	\$ 4,154	
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	273,548	2,724	
Diamondback Energy, Inc.	13,000	1,943	
ONEOK, Inc.	26,900	1,784	
Antero Midstream Corp.	129,400	1,411	
EnLink Midstream LLC	96,800	1,192	
Devon Energy Corp.	19,700	1,001	
Antero Resources Corp.	37,700	986	
Hess Midstream LP 'A'	33,800	948	
Marathon Oil Corp.	16,000	428	
Pioneer Natural Resources Co.	1,800	420	
EQT Corp.	3,500	146	
Occidental Petroleum Corp.	2,300	142	
Chesapeake Energy Corp.	800	68	

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term		
Floating NAV Fund (a)	492,065	\$ 4,900
Pioneer Natural Resources Co.	19,200	4,577
Equitrans Midstream Corp.	492,882	4,511
Pembina Pipeline Corp.	128,600	4,063
Enbridge, Inc.	92,200	3,455
Cheniere Energy, Inc.	19,100	3,171
TC Energy Corp.	73,720	2,831
ConocoPhillips Co.	19,000	2,165
Targa Resources Corp.	24,700	1,960
DTE Midstream LLC	30,000	1,566
Chesapeake Energy Corp.	19,000	1,544
Williams Cos., Inc.	47,700	1,533
Devon Energy Corp.	30,200	1,486
EOG Resources, Inc.	8,700	1,119
Diamondback Energy, Inc.	7,800	1,070
EnLink Midstream LLC	67,500	844
ONEOK, Inc.	13,400	792
Hess Midstream LP 'A'	24,690	742
EQT Corp.	20,600	726
Antero Resources Corp.	26,400	704

<sup>(</sup>a) The PIMCO MLP & Energy Infrastructure Fund is investing in shares of an affiliated fund.

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023		
Uniform Mortgage-Backed Security 5.500% due 01/01/2053	\$ 198,308	\$ 201,259
Uniform Mortgage-Backed Security 4.500% due 01/03/2053	198,454	190,027
Uniform Mortgage-Backed Security 4.500% due 01/10/2052	193,733	189,987
Uniform Mortgage-Backed Security 5.500% due 01/05/2053	109,386	109,767
Uniform Mortgage-Backed Security 5.000% due 01/07/2053	99,667	97,927
Uniform Mortgage-Backed Security 4.500% due 01/04/2053	98,975	96,876
Uniform Mortgage-Backed Security 4.500% due 01/01/2053	98,116	96,035
<b>Fannie Mae</b> 4.500% due 01/10/2052	97,237	95,357
Uniform Mortgage-Backed Security 5.000% due 01/08/2053	94,694	91,739
Uniform Mortgage-Backed Security 5.000% due 01/08/2053	94,427	91,480
Uniform Mortgage-Backed Security 4.000% due 01/05/2053	93,787	88,222
Uniform Mortgage-Backed Security 5.500% due 01/02/2053	74,655	75,696
<b>Freddie Mac</b> 4.500% due 01/01/2053	74,876	73,569
Uniform Mortgage-Backed Security 6.000% due 01/07/2053	48,628	48,828
<b>Fannie Mae</b> 5.500% due 01/06/2053	48,783	48,297
Uniform Mortgage-Backed Security 4.500% due 01/03/2053	49,662	47,553
<b>Ginnie Mae</b> 6.238% due 20/08/2073	43,443	43,303
<b>Ginnie Mae</b> 6.238% due 20/07/2073	28,012	27,898
<b>Fannie Mae</b> 3.000% due 25/10/2052	146,437	24,429
<b>Ginnie Mae</b> 6.238% due 20/08/2073	17,460	17,373

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
Uniform Mortgage-Backed Security 5.500% due 01/01/2053	\$ 198,308	\$ 200,349
<b>Uniform Mortgage-Backed Security</b> 4.500% due 01/03/2053	197,704	193,854
Uniform Mortgage-Backed Security 4.500% due 01/10/2052	193,733	185,568
Uniform Mortgage-Backed Security 5.500% due 01/05/2053	108,295	108,145
<b>Uniform Mortgage-Backed Security</b> 5.000% due 01/01/2053	99,467	99,750
Uniform Mortgage-Backed Security 5.000% due 01/07/2053	99,667	96,632
Uniform Mortgage-Backed Security 4.000% due 01/12/2052	99,248	94,999
Uniform Mortgage-Backed Security 4.500% due 01/04/2053	98,820	94,906
<b>Fannie Mae</b> 4.500% due 01/10/2052	97,237	93,138
<b>Uniform Mortgage-Backed Security</b> 5.000% due 01/08/2053	94,694	92,123
Uniform Mortgage-Backed Security 5.000% due 01/08/2053	94,427	91,863
Uniform Mortgage-Backed Security 4.500% due 01/01/2053	97,057	91,264
<b>Uniform Mortgage-Backed Security</b> 4.000% due 01/05/2053	93,787	86,859
<b>Uniform Mortgage-Backed Security</b> 5.500% due 01/02/2053	74,655	75,424
<b>Freddie Mac</b> 4.500% due 01/01/2053	74,876	73,347
<b>Uniform Mortgage-Backed Security</b> 6.000% due 01/07/2053	48,628	48,380
<b>Fannie Mae</b> 5.500% due 01/06/2053	48,783	47,733
Uniform Mortgage-Backed Security 4.500% due 01/03/2053	48,787	46,065
<b>Fannie Mae</b> 3.000% due 01/06/2051	21,807	20,043
<b>Fannie Mae</b> 3.000% due 01/06/2051	21,386	19,656

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		14,532,012	\$ 144,724
		PAR (000S)	
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	\$	32,755	31,891
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)		29,764	28,673
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		23,701	22,855
Primrose Residential DAC 4.626% due 24/03/2061	€	16,246	17,549
<b>LT Autorahoitus DAC</b> 4.534% due 18/07/2033		15,249	16,554
<b>Bumper FR</b> 4.576% due 27/04/2032		14,200	15,378
<b>Jupiter Mortgage PLC</b> 6.021% due 20/07/2060	£	11,540	14,424
<b>LT Autorahoitus DAC</b> 4.744% due 18/12/2032	€	12,869	14,113
Palmer Square European Loan Funding DAC 5.938% due 12/04/2032		12,960	13,918
<b>Silver Arrow Athlon NL BV</b> 4.576% due 26/04/2031		12,757	13,805
<b>Hill FL BV</b> 4.604% due 18/05/2031		12,500	13,592
MidOcean Credit CLO 6.794% due 21/04/2031	\$	12,444	12,428
Driver UK Multi-Compartment S.A. 5.847% due 25/04/2031	£	9,400	11,599
<b>Citibank N.A.</b> 5.864% due 29/09/2025	\$	11,200	11,211
<b>U.S. Treasury Notes</b> 0.625% due 30/11/2027		12,800	11,112
<b>Tower Bridge Funding PLC</b> 6.120% due 21/07/2064	£	7,994	10,073
<b>Red &amp; Black Auto Germany</b> 4.283% due 15/09/2032	€	9,400	10,066
<b>Avon Finance PLC</b> 0.000% due 28/12/2049	£	8,100	10,056
<b>Freddie Mac</b> 3.000% due 01/11/2032	\$	10,574	9,742

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		5,873,660 PAR (000S)	\$ 58,500
<b>Ripon Mortgages PLC</b> 5.920% due 28/08/2056	£	12,228	14,381
Countrywide Asset-Backed Certificates Trust 6.565% due 25/04/2036	\$	11,300	10,622
<b>Taurus FR DAC</b> 4.787% due 22/12/2030	€	7,079	7,500
Stratton Mortgage Funding PLC 5.920% due 12/12/2043	£	5,578	6,521
Logicor Financing SARL 2.250% due 13/05/2025	€	6,000	5,851
<b>Quanta Services, Inc.</b> 0.950% due 01/10/2024	\$	6,300	5,813
Frost CMBS DAC 5.152% due 20/11/2033	€	4,870	4,967
<b>Aroundtown S.A.</b> 5.375% due 21/03/2029	\$	6,500	4,696
Countrywide Asset-Backed Certificates Trust 5.440% due 25/10/2047		5,400	4,686
<b>Hyatt Hotels Corp.</b> 1.800% due 01/10/2024		4,600	4,321
Park Place Securities, Inc. 6.080% due 25/05/2035		4,326	3,899
<b>Deutsche Bank AG</b> 1.375% due 17/02/2032	€	5,000	3,864
<b>Broadcom, Inc.</b> 4.000% due 15/04/2029	\$	4,000	3,757
Nomura Resecuritization Trust 6.370% due 25/03/2037		3,691	3,567
Countrywide Asset-Backed Certificates Trust 5.750% due 25/12/2046		3,353	3,068
<b>RAMP Series Trust</b> 5.510% due 25/08/2046		3,188	2,879
JPMorgan Mortgage Acquisition Trust 6.130% due 25/07/2036		3,200	2,845
Option One Mortgage Loan Trust 5.600% due 25/07/2037		4,220	2,767
<b>Long Beach Mortgage Loan Trust</b> 6.385% due 25/08/2035		3,000	2,674
Countrywide Alternative Loan Trust 5.662% due 20/09/2046		2,718	2,636
Home Equity Asset Trust 5.450% due 25/01/2037		2,936	2,525
European Loan Conduit DAC 4.994% due 17/02/2030	€	2,293	2,427
Jackson National Life Global Funding 6.242% due 28/06/2024	\$	2,200	2,203
<b>Dutch Property Finance BV</b> 5.202% due 28/04/2050	€	2,093	2,195
Fremont Home Loan Trust 6.085% due 25/11/2035	\$	2,400	2,085
<b>245 Park Avenue Trust</b> 3.508% due 05/06/2037		2,300	2,037
Park Place Securities, Inc. Asset-Backed Pass-Through Certificates			
6.320% due 25/03/2035		2,100	1,906

- (a) The StocksPLUS $^{\text{TM}}$  Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		53,675 PAR (000S)	\$ 535
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)	\$	388	374
Uniform Mortgage-Backed Security 5.000% due 01/07/2053		306	295
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)		307	292
Uniform Mortgage-Backed Security 4.500% due 01/09/2052		201	191
Uniform Mortgage-Backed Security 4.000% due 01/10/2053		176	152
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		119	114
Uniform Mortgage-Backed Security 4.000% due 01/09/2053		125	107
Palmer Square European Loan Funding DAC 5.602% due 15/11/2032	€	100	106
<b>Bank of America N.A.</b> 5.650% due 18/08/2025	\$	100	100
Morgan Stanley Bank of America Merrill Lynch Trust 4.200% due 15/07/2046		100	100
Uniform Mortgage-Backed Security 5.500% due 01/08/2053		99	97
CSAIL Commercial Mortgage Trust 3.504% due 15/06/2057		100	96
WFRBS Commercial Mortgage Trust 3.073% due 15/06/2046		81	81
Freddie Mac 3.458% due 25/08/2023		17	17
Nykredit Realkredit A/S 2.464% due 01/10/2023	DKK	100	15
Nykredit Realkredit A/S 3.501% due 01/10/2023		100	15
Mexico Government International Bond 2.750% due 27/11/2031	MXN	157	8

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		40,163 PAR (000S)	\$ 400
U.S. Treasury Inflation Protected Securities 1.375% due 15/02/2044 (b)	\$	128	127
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)		103	97
VICI Properties LP 3.750% due 15/02/2027		100	92
<b>245 Park Avenue Trust</b> 3.508% due 05/06/2037		100	89
Warnermedia Holdings, Inc. 4.279% due 15/03/2032		100	88
<b>Nykredit Realkredit A/S</b> 1.500% due 01/10/2053	DKK	71	8

- (a) The PIMCO StocksPLUS<sup>™</sup> AR Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	2	0,696,661	\$ 206,101
Johnson & Johnson		26,139 PAR (000s)	4,297
<b>Avon Finance PLC</b> 0.000% due 28/12/2049	£	3,100	3,849
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)	\$	4,029	3,770
Israel Government International Bond 5.000% due 30/10/2026 UBS Group AG	€	3,500	3,679
5.959% due 12/01/2034 Nelnet Student Loan Trust	\$	3,458	3,463
5.910% due 27/09/2066		3,329 shares	3,310
Coca-Cola Co.		53,447 PAR (000s)	3,227
<b>SLM Student Loan Trust</b> 6.252% due 25/03/2026	\$	3,162	3,123
Man GLG Euro CLO DAC 5.779% due 15/10/2036	€	2,880 shares	3,040
AbbVie, Inc.		17,810 PAR (000S)	2,560
Primrose Residential DAC 4.876% due 24/10/2061	€	2,149 shares	2,270
Phillips 66		21,092 PAR (000S)	2,204
<b>Ginnie Mae</b> 4.500% due 20/06/2041	\$	2,141	2,070
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		2,097 shares	2,023
Verizon Communications, Inc. Microsoft Corp.		57,824 6,029	2,005 1,964
Amgen, Inc.		7,620 PAR (000S)	1,904
<b>Societe Generale S.A.</b> 6.691% due 10/01/2034	\$	1,800	1,806
<b>Amgen, Inc.</b> 5.250% due 02/03/2033		1,800	1,794

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a) Johnson & Johnson	2.	3,658,557 28,695 PAR (000s)	\$ 235,600 4,900
INEOS Finance PLC 7.463% due 08/11/2027	€	4,307 SHARES	4,591
Broadcom, Inc.		4,263 PAR (000S)	3,875
GLP Capital LP 4.000% due 15/01/2031 Community Health Systems, Inc.	\$	3,748	3,316
5.625% due 15/03/2027		3,611 shares	3,121
Philip Morris International, Inc.		31,021	2,893
Merck & Co., Inc.		25,938	2,848
BHP Group Ltd.		81,053	2,400
Rio Tinto PLC		34,217	2,260
Novartis AG		22,839	2,243
General Dynamics Corp.		9,607	2,225
Iberdrola S.A.		166,615	2,125
KDDI Corp.		65,000	2,055
Exxon Mobil Corp.		18,871	2,025
American International Group, Inc.		31,339	1,922
Phillips 66		19,251	1,873
		PAR (000S)	
<b>Amgen, Inc.</b> 5.250% due 02/03/2033	\$	1,800 shares	1,857
Amgen, Inc.		7,188 PAR (000s)	1,833
<b>Pacific Gas &amp; Electric Co.</b> 3.500% due 15/06/2025	\$	1,891	1,801

- (a) The Strategic Income Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		137,598,184	\$ 1,370,296
		PAR (000S)	
Uniform Mortgage-Backed Security 5.000% due 01/04/2053	\$	62,864	62,714
<b>Italy Buoni Poliennali Del Tesoro</b> 1.300% due 15/05/2028	€	44,063	47,081
Uniform Mortgage-Backed Security 5.000% due 01/05/2053	\$	40,982	41,034
<b>U.S. Treasury Inflation Protected Securities</b> 0.625% due 15/01/2024 (b)		38,037	37,206
<b>U.S. Treasury Bonds</b> 3.875% due 15/05/2043		38,100	37,083
Uniform Mortgage-Backed Security 5.000% due 01/06/2053		34,340	34,377
<b>U.S. Treasury Bonds</b> 4.000% due 15/11/2052		30,800	33,069
U.S. Treasury Inflation Protected Securities 0.125% due 15/02/2051 (b)		47,510	28,266
<b>U.S. Treasury Bonds</b> 3.625% due 15/02/2053		27,300	27,414
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		21,480	20,693
Uniform Mortgage-Backed Security 5.000% due 01/05/2053		20,000	19,916
<b>U.S. Treasury Inflation Protected Securities</b> 0.125% due 15/04/2025 (b)		20,742	19,841
<b>Nykredit Realkredit A/S</b> 3.700% due 01/10/2023	DKK	126,000	19,011
<b>U.S. Treasury Bonds</b> 4.375% due 15/08/2043	\$	18,000	17,696
<b>Ginnie Mae</b> 6.238% due 20/01/2073		17,000	16,983
<b>U.S. Treasury Inflation Protected Securities</b> 0.750% due 15/02/2045 (b)		19,203	16,026
<b>U.S. Treasury Inflation Protected Securities</b> 0.250% due 15/01/2025 (b)		14,905	14,374
<b>U.S. Treasury Inflation Protected Securities</b> 1.500% due 15/02/2053 (b)		14,434	13,780
<b>JDE Peet's NV</b> 4.125% due 23/01/2030	€	12,500	13,656

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		153,482,611 PAR (000S)	\$ 1,528,500
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)	\$	70,669	70,118
<b>U.S. Treasury Bonds</b> 3.625% due 15/02/2053		27,300	26,208
<b>U.S. Treasury Notes</b> 2.875% due 15/05/2032		25,000	23,683
<b>U.S. Treasury Bonds</b> 4.000% due 15/11/2052		19,400	19,796
<b>CPI Property Group S.A.</b> 2.750% due 12/05/2026	€	20,200	18,092
Banco Bilbao Vizcaya Argentaria S.A. 6.000% due 15/01/2026		15,000	15,832
<b>U.S. Treasury Notes</b> 1.875% due 28/02/2027	\$	16,700	15,716
<b>U.S. Treasury Bonds</b> 1.375% due 15/08/2050		26,000	14,853
<b>U.S. Treasury Bonds</b> 2.000% due 15/02/2050		21,700	13,830
<b>U.S. Treasury Bonds</b> 4.000% due 15/11/2042		13,175	13,817
Canada Government International Bond 2.000% due 01/06/2032	CAD	18,800	12,228
<b>Logicor Financing SARL</b> 2.250% due 13/05/2025	€	11,000	10,930
U.S. Treasury Inflation Protected Securities 1.500% due 15/02/2053 (b)	\$	12,504	10,822
<b>U.S. Treasury Bonds</b> 3.250% due 15/05/2042		11,300	10,519
Goldman Sachs Group, Inc. 5.700% due 01/11/2024		9,900	10,017
Prologis International Funding S.A. 3.125% due 01/06/2031	€	10,000	9,978
<b>Deutsche Bank AG</b> 1.000% due 19/11/2025		10,000	9,937
Samhallsbyggnadsbolaget i Norden AB 1.125% due 04/09/2026		12,600	9,567
Canada Government International Bond 2.750% due 01/12/2033	CAD	12,200	8,724

- (a) The Total Return Bond Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

## Significant Changes in Portfolio Composition PIMCO TRENDS Managed Futures Strategy Fund 31 December 2023 (Unaudited)

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			<b>.</b>
Short-Term Floating NAV Fund (a)		19,924,454	\$ 198,407
		PAR (000S)	
Japan Treasury Bills			
0.000% due 17/04/2023	¥	3,784,000	29,685
Aries Capital DAC 0.000% due 18/09/2030	\$	15,185	15,100
Greenleaves Capital Designated Activity Co.			
0.000% due 18/09/2030		15,185	15,100
<b>CPPIB Capital, Inc.</b> 6.338% due 11/03/2026		11,000	11,240
		SHARES	,
PIMCO ETFs plc - PIMCO US Dollar Short			
Maturity UCITS ETF (a)		110,400	11,003
		PAR (000S)	
Federal Home Loan Bank			
5.370% due 21/05/2024	\$	8,500	8,500
<b>Svensk Exportkredit AB</b> 6.402% due 23/02/2024		8,000	8,065
Federal Home Loan Bank 5.350% due 17/05/2024		8,000	8,000
International Bank for Reconstruction & Development 5.732% due 18/09/2025		6,000	6,015
Carlyle Global Market Strategies CLO Ltd. 6.795% due 15/07/2031		5,996	5,939
Morgan Stanley 5.519% due 25/01/2024		4,500	4,497
Freddie Mac		4 200	4 200
5.375% due 24/04/2025 Toyota Motor Credit Corp.		4,300	4,300
5.569% due 10/01/2025		4,200	4,200
Transpower New Zealand Ltd. 5.750% due 28/08/2023	AUD	6,000	4,159
Federal Home Loan Bank 5.640% due 16/09/2024	\$	4,000	4,000
Federal Home Loan Bank 5.360% due 10/05/2024		4,000	4,000
<b>Bank of America Corp.</b> 3.550% due 05/03/2024		4,000	3,994
<b>RELX Capital, Inc.</b> 3.500% due 16/03/2023		4,000	3,992
<b>Eni SpA</b> 4.000% due 12/09/2023		4,000	3,973

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	20,847,720	\$ 207,600
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)	201,340 PAR	20,003
<b>CPPIB Capital, Inc.</b> 6.338% due 11/03/2026	\$ (000S) 11,000	11,238
Federal Home Loan Bank 5.370% due 21/05/2024	8,500	8,499
Svensk Exportkredit AB 6.402% due 23/02/2024	8,000	8,049
Federal Home Loan Bank 5.350% due 17/05/2024	8,000	7,998
International Bank for Reconstruction & Development 5.732% due 18/09/2025	6,000	6,014
Morgan Stanley 5.519% due 25/01/2024	4,500	4,494
ORIX Corp. 4.050% due 16/01/2024	4,500	4,463
<b>Freddie Mac</b> 5.375% due 24/04/2025	4,300	4,300
<b>Toyota Motor Credit Corp.</b> 5.569% due 10/01/2025	4,200	4,200
<b>Federal Home Loan Bank</b> 5.640% due 16/09/2024	4,000	4,000
Federal Home Loan Bank 5.360% due 10/05/2024	4,000	3,994
NXP BV 4.875% due 01/03/2024	3,800	3,784
Sumitomo Mitsui Trust Bank Ltd. 0.850% due 25/03/2024	3,700	3,558
National Bank of Canada 5.880% due 06/08/2024	3,500	3,497
Bank of Montreal 5.682% due 09/07/2024	3,435	3,428
HCA, Inc. 5.000% due 15/03/2024	3,100	3,092
<b>CPPIB Capital, Inc.</b> 6.604% due 04/04/2025	3,000	3,038
VMware LLC 1.000% due 15/08/2024	3,000	2,876

(a) The PIMCO TRENDS Managed Futures Strategy Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO ETFs plc - PIMCO Sterling Short Maturity UCITS ETF (a)		245,300	£ 24,997
		PAR (000S)	
U.S. Treasury Notes 3.250% due 31/08/2024	\$	25,200	19,863
<b>United Kingdom Gilt</b> 1.625% due 22/10/2028	£	17,700	15,897
<b>United Kingdom Gilt</b> 3.500% due 22/10/2025		14,900	14,650
<b>United Kingdom Gilt</b> 0.125% due 30/01/2026		14,100	12,761
United Kingdom Gilt 3.750% due 22/10/2053		11,000	9,632
<b>United Kingdom Gilt</b> 4.250% due 07/12/2049		4,600	4,754
Lloyds Banking Group PLC 2.000% due 12/04/2028		3,900	3,409
NRW Bank 5.375% due 22/07/2026		2,800	2,792
<b>Barclays PLC</b> 7.090% due 06/11/2029		2,650	2,670
Asian Development Bank 6.125% due 15/08/2025		2,550	2,546
Barclays PLC 6.369% due 31/01/2031		2,400	2,403
<b>United Kingdom Gilt</b> 4.500% due 07/06/2028		2,400	2,362
Volkswagen Financial Services NV 5.875% due 23/05/2029		2,100	2,104
<b>United Kingdom Gilt</b> 4.500% due 07/09/2034		2,000	1,968
<b>EP Infrastructure A/S</b> 1.816% due 02/03/2031	€	3,100	1,924
<b>Credit Suisse AG</b> 7.750% due 10/03/2026	£	1,900	1,897
<b>European Union</b> 0.000% due 04/10/2028	€	2,400	1,803
Santander UK Group Holdings PLC 7.482% due 29/08/2029	£	1,800	1,799
<b>Weir Group PLC</b> 6.875% due 14/06/2028		1,800	1,796

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
<b>United Kingdom Gilt</b> 0.125% due 31/01/2023	£	47,450	£ 47,365
U.S. Treasury Notes 3.250% due 31/08/2024	\$	23,400 shares	18,728
PIMCO ETFs plc - PIMCO Sterling Short Maturity UCITS ETF (a)		118,800 PAR (000S)	12,096
<b>United Kingdom Gilt</b> 4.250% due 07/03/2036	£	10,500	10,323
<b>United Kingdom Gilt</b> 4.250% due 07/12/2049		4,600	4,922
<b>United Kingdom Gilt</b> 1.625% due 22/10/2028		5,300	4,644
<b>United Kingdom Gilt</b> 3.500% due 22/10/2025		4,400	4,344
<b>UBS Group AG</b> 7.375% due 07/09/2033		3,200	3,287
<b>United Kingdom Gilt</b> 0.125% due 30/01/2026		3,100	2,815
<b>United Kingdom Gilt</b> 4.500% due 07/06/2028		2,400	2,415
HSBC Holdings PLC 3.000% due 22/07/2028		2,500	2,224
Virgin Money UK PLC 4.000% due 25/09/2026		2,350	2,198
<b>Barclays PLC</b> 3.250% due 17/01/2033		2,600	2,043
<b>United Kingdom Gilt</b> 4.500% due 07/09/2034		2,000	2,023
<b>European Union</b> 0.000% due 04/10/2028	€	2,400	1,809
Kreditanstalt fuer Wiederaufbau 4.125% due 18/02/2026	£	1,800	1,761
Network Rail Infrastructure Finance PLC 4.750% due 29/11/2035		1,800	1,738
<b>CPI Property Group S.A.</b> 2.750% due 22/01/2028		2,450	1,706
<b>Heathrow Funding Ltd.</b> 2.750% due 09/08/2051		2,700	1,549
<b>Morgan Stanley</b> 5.789% due 18/11/2033		1,500	1,454

(a) The UK Corporate Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023		
<b>United Kingdom Gilt</b> 1.250% due 31/07/2051	£ 25,300	£ 14,813
United Kingdom Gilt 4.250% due 07/12/2049	3,900	4,031
<b>Lloyds Bank PLC</b> 6.500% due 17/09/2040	3,700	3,917
<b>SNCF Reseau</b> 4.830% due 25/03/2060	3,160	3,059
United Kingdom Gilt 3.750% due 22/10/2053	2,800	2,615
British Telecommunications PLC 5.750% due 13/02/2041	2,500	2,372
Cooperatieve Rabobank UA 5.250% due 23/05/2041	2,050	2,187
National Grid Electricity Transmission PLC 5.272% due 18/01/2043	2,000	2,000
Southern Water Services Finance Ltd. 3.000% due 28/05/2037	2,700	1,864
<b>Walmart, Inc.</b> 5.250% due 28/09/2035	1,800	1,856
Electricite de France S.A. 5.625% due 25/01/2053	1,900	1,846
Tesco Corporate Treasury Services PLC 5.500% due 27/02/2035	1,800	1,785
National Gas Transmission PLC 5.750% due 05/04/2035	1,850	1,778
<b>BG Energy Capital PLC</b> 5.000% due 04/11/2036	1,800	1,698
United Utilities Water Finance PLC 5.750% due 26/06/2036	1,700	1,693
<b>Optivo Finance PLC</b> 2.857% due 07/10/2035	2,200	1,626
Credit Agricole S.A. 4.875% due 23/10/2029	1,600	1,589
Lloyds Banking Group PLC 6.625% due 02/06/2033	1,600	1,548
Siemens Financieringsmaatschappij NV 3.750% due 10/09/2042	1,800	1,509
<b>Walmart, Inc.</b> 5.625% due 27/03/2034	1,400	1,496
<b>Pfizer, Inc.</b> 2.735% due 15/06/2043	2,000	1,402
Tesco Property Finance PLC 5.411% due 13/07/2044	1,449	1,365
<b>Comcast Corp.</b> 1.875% due 20/02/2036	1,900	1,335

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
<b>United Kingdom Gilt</b> 0.125% due 31/01/2023	£ 5,060	£ 5,054
<b>United Kingdom Gilt</b> 4.250% due 07/12/2049	3,900	4,223
<b>United Kingdom Gilt</b> 1.250% due 31/07/2051	7,400	3,648
Kreditanstalt fuer Wiederaufbau 0.875% due 15/09/2026	3,400	3,047
<b>Deutsche Bank AG</b> 1.875% due 22/12/2028	3,600	2,982
<b>United Kingdom Gilt</b> 4.250% due 07/12/2046	2,600	2,477
GE Capital UK Funding Unlimited Co. 5.875% due 18/01/2033	2,500	2,461
<b>United Kingdom Gilt</b> 1.500% due 22/07/2047	3,800	2,194
<b>United Kingdom Gilt</b> 4.250% due 07/03/2036	1,900	1,962
European Investment Bank 6.000% due 07/12/2028	1,700	1,877
Oracle Corp. 6.900% due 09/11/2052	\$ 1,900	1,639
<b>United Kingdom Gilt</b> 3.500% due 22/01/2045	£ 1,900	1,635
<b>Credit Agricole S.A.</b> 4.875% due 23/10/2029	1,600	1,596
Barclays PLC 3.250% due 17/01/2033	2,030	1,582
Lloyds Banking Group PLC 6.625% due 02/06/2033	1,600	1,565
E.ON International Finance BV 4.750% due 31/01/2034	1,700	1,519
United Utilities Water Finance PLC 2.000% due 03/07/2033	1,700	1,266
Holcim Sterling Finance Netherlands BV 2.250% due 04/04/2034	1,800	1,259
Stichting AK Rabobank Certificaten 6.500%	€ 1,481	1,237
Annington Funding PLC 2.308% due 06/10/2032	£ 1,600	1,146

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)	8	4,245,388	\$ 838,969
		PAR (000S)	
U.S. Treasury Notes			
3.500% due 31/01/2028	\$	25,000	24,384
		SHARES	
PIMCO Funds: Global Investors Series plc - PIMCO European High Yield Bond Fund (a)		1,743,573	20,021
Times European riigh Field Bond Fand (a)		PAR	20,021
		(000S)	
Las Vegas Sands Corp. 3.900% due 08/08/2029	\$	15,275	13,303
TIM SpA	Ψ	13,213	13,303
7.875% due 31/07/2023	€	11,400	12,395
Venture Global LNG, Inc. 8.375% due 01/06/2031	\$	10,800	10,772
U.S. Treasury Notes	Þ	10,000	10,772
3.875% due 31/12/2027		10,000	10,149
GN Bondco LLC		0.075	0.670
9.500% due 15/10/2031 Trident TPI Holdings, Inc.		9,875	9,678
12.750% due 31/12/2028		9,750	9,647
Medline Borrower LP		10.750	0.207
5.250% due 01/10/2029 TransDigm, Inc.		10,750	9,297
4.625% due 15/01/2029		10,400	9,240
Cerba Healthcare SACA	C	0.000	0.100
3.500% due 31/05/2028 <b>Grifols S.A.</b>	€	9,900	9,100
4.750% due 15/10/2028	\$	9,675	8,354
Intesa Sanpaolo SpA	_	7.500	0.450
9.125% due 07/09/2029 HAT Holdings LLC	€	7,500	8,153
8.000% due 15/06/2027	\$	7,850	7,850
MajorDrive Holdings LLC			
6.375% due 01/06/2029		9,475	7,653
Bausch & Lomb Escrow Corp. 8.375% due 01/10/2028		7,225	7,276
American Airlines, Inc.			
5.750% due 20/04/2029		7,475	7,098
Freedom Mortgage Corp. 12.000% due 01/10/2028		7,225	7,081
Triumph Group, Inc.			
9.000% due 15/03/2028		6,950	6,986

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		82,932,278 PAR (000S)	\$ 825,900
<b>U.S. Treasury Notes</b> 3.875% due 30/11/2027	\$	50,700	49,840
<b>U.S. Treasury Notes</b> 3.500% due 15/09/2025		50,000	48,854
<b>U.S. Treasury Notes</b> 4.125% due 30/09/2027		25,000	24,669
<b>U.S. Treasury Notes</b> 3.500% due 31/01/2028		25,000	23,802
<b>U.S. Treasury Notes</b> 3.125% due 31/08/2027		25,000	23,757
<b>U.S. Treasury Notes</b> 4.250% due 15/10/2025		23,000	22,700
<b>Medline Borrower LP</b> 5.250% due 01/10/2029		14,200	12,455
<b>U.S. Treasury Notes</b> 3.875% due 31/12/2027		10,000	9,668
<b>U.S. Treasury Notes</b> 4.125% due 31/10/2027		9,000	9,006
<b>Sprint Capital Corp.</b> 8.750% due 15/03/2032		7,000	8,565
<b>McAfee Corp.</b> 7.375% due 15/02/2030		10,000	8,272
Mundys SpA 1.875% due 12/02/2028	€	8,750	8,229
Heartland Dental LLC 8.500% due 01/05/2026	\$	9,000	8,010
<b>Sigma Holdco BV</b> 7.875% due 15/05/2026		8,000	6,679
<b>Team Health Holdings, Inc.</b> 6.375% due 01/02/2025		12,000	6,621
<b>Ford Motor Credit Co. LLC</b> 2.900% due 10/02/2029		8,000	6,558
<b>LBM Acquisition LLC</b> 6.250% due 15/01/2029		8,000	6,319
<b>Global Medical Response, Inc.</b> 6.500% due 01/10/2025		10,000	6,050
White Cap Buyer LLC 6.875% due 15/10/2028		6,800	6,001

(a) The US High Yield Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		SHARES	COST (000S)	
PURCHASES THROUGH 31 DECEMBER 2023				
PIMCO Select Funds plc - PIMCO US Dollar				
Short-Term Floating NAV Fund (a)	12	,646,991	\$ 125,957	
		PAR (000S)		
U.S. Treasury Bonds		(,		
2.500% due 15/02/2046	\$	15,900	11,760	
<b>U.S. Treasury Bonds</b> 3.000% due 15/02/2048		11,800	8,617	
<b>U.S. Treasury Notes</b> 3.375% due 15/05/2033		7,700	7,473	
U.S. Treasury Notes				
3.875% due 15/08/2033		7,100	6,589	
<b>U.S. Treasury Notes</b> 2.750% due 15/08/2032		7,100	6,326	
<b>U.S. Treasury Notes</b> 4.125% due 15/11/2032		5,300	5,542	
U.S. Treasury Bonds				
4.000% due 15/11/2052		5,100	5,509	
<b>U.S. Treasury Bonds</b> 4.375% due 15/08/2043		5,900	5,352	
<b>U.S. Treasury Bonds</b> 2.750% due 15/08/2047		6,900	5,336	
<b>U.S. Treasury Notes</b> 3.500% due 15/02/2033		4,400	4,452	
<b>U.S. Treasury Bonds</b> 3.875% due 15/02/2043		4,400	4,416	
<b>U.S. Treasury Bonds</b> 3.625% due 15/02/2053		3,800	3,722	
<b>Bank of America Corp.</b> 5.288% due 25/04/2034		3,700	3,696	
Morgan Stanley 5.250% due 21/04/2034		3,600	3,600	
<b>Synchrony Financial</b> 7.250% due 02/02/2033		3,600	3,587	
U.S. Treasury Inflation Protected Securities 1.500% due 15/02/2053 (b)		3,452	3,365	
<b>U.S. Treasury Bonds</b> 4.000% due 15/11/2042		3,200	3,348	
<b>Amgen, Inc.</b> 5.600% due 02/03/2043		3,075	3,066	
Banca Monte dei Paschi di Siena SpA 6.750% due 05/09/2027	€	2,300	2,491	

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	14	1,700,227 PAR (000S)	\$ 146,400
<b>U.S. Treasury Bonds</b> 4.000% due 15/11/2042	\$	16,900	16,235
<b>U.S. Treasury Notes</b> 3.375% due 15/05/2033		7,700	7,162
<b>U.S. Treasury Notes</b> 3.875% due 15/08/2033		7,100	6,731
<b>U.S. Treasury Notes</b> 2.875% due 15/05/2032		6,301	5,866
<b>U.S. Treasury Bonds</b> 2.500% due 15/02/2045		7,300	5,736
<b>U.S. Treasury Notes</b> 4.125% due 15/11/2032		5,300	5,559
<b>U.S. Treasury Bonds</b> 4.375% due 15/08/2043		5,900	5,505
<b>U.S. Treasury Bonds</b> 4.000% due 15/11/2052		5,100	5,230
<b>U.S. Treasury Notes</b> 3.500% due 15/02/2033		4,400	4,148
<b>U.S. Treasury Bonds</b> 3.875% due 15/02/2043		4,400	3,918
<b>U.S. Treasury Bonds</b> 3.625% due 15/02/2053		3,800	3,634
<b>U.S. Treasury Bonds</b> 3.000% due 15/02/2048		3,796	2,799
<b>U.S. Treasury Bonds</b> 3.250% due 15/05/2042		2,764	2,518
<b>U.S. Treasury Bonds</b> 3.375% due 15/08/2042		2,800	2,490
<b>Vonovia SE</b> 0.000% due 01/12/2025	€	2,300	2,175
<b>U.S. Treasury Bonds</b> 2.875% due 15/05/2052	\$	2,600	2,154
Synchrony Financial 7.250% due 02/02/2033		2,400	2,127
RegionalCare Hospital Partners Holdings, Inc. 9.023% due 16/11/2025		2,006	1,954
<b>DaVita, Inc.</b> 4.625% due 01/06/2030		2,200	1,829

<sup>(</sup>a) The US Investment Grade Corporate Bond Fund is investing in shares of an affiliated fund.

<sup>(</sup>b) Principal amount of security is adjusted for inflation.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
<b>U.S. Treasury Notes</b> 3.500% due 31/01/2028	\$	71,500	\$ 71,193
U.S. Treasury Notes 4.125% due 31/07/2028		42,600	42,074
<b>Federal Home Loan Bank</b> 5.660% due 26/08/2024		40,000	40,000
<b>Federal Home Loan Bank</b> 5.500% due 08/05/2025		38,000	38,000
<b>Freddie Mac</b> 5.950% due 21/03/2025		33,000	33,000
<b>Freddie Mac</b> 5.550% due 09/05/2025		25,000	25,000
<b>Freddie Mac</b> 5.520% due 28/05/2025		22,400	22,400
Federal Home Loan Bank 5.480% due 26/02/2025		22,400	22,400
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		22,560	21,865
<b>Federal Home Loan Bank</b> 5.650% due 28/05/2025		21,000	21,000
<b>Freddie Mac</b> 5.820% due 20/03/2025		21,000	21,000
<b>Freddie Mac</b> 5.730% due 03/04/2025		21,000	21,000
<b>Freddie Mac</b> 5.680% due 03/04/2025		21,000	21,000
Federal Home Loan Bank 5.980% due 17/07/2025		20,600	20,600
<b>Morgan Stanley</b> 0.790% due 30/05/2025		21,500	20,390
Neuberger Berman Loan Advisers CLO Ltd. 6.788% due 19/10/2031		20,250	20,136
<b>Federal Home Loan Bank</b> 5.710% due 14/03/2025		20,000	20,000
<b>Freddie Mac</b> 5.800% due 03/07/2025		20,000	20,000
<b>Wells Fargo &amp; Co.</b> 2.406% due 30/10/2025		17,800	17,036
Lloyds Banking Group PLC 3.870% due 09/07/2025		17,000	16,635
Barclays PLC 3.932% due 07/05/2025		15,500	15,176
Athene Global Funding 6.108% due 24/05/2024		14,200	14,073
Hyundai Capital America 6.532% due 04/08/2025		14,000	14,000
<b>HCA, Inc.</b> 5.000% due 15/03/2024		14,000	13,906
<b>CIFC Funding Ltd.</b> 6.710% due 24/04/2030		13,891	13,791
<b>Westpac Banking Corp.</b> 4.862% due 16/11/2023	AUI	20,000	13,782

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
<b>U.S. Treasury Notes</b> 3.500% due 31/01/2028	\$	71,500	\$ 71,556
U.S. Treasury Notes 3.500% due 15/09/2025		63,700 SHARES	62,354
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)	2	131,565 PAR (000s)	42,943
<b>U.S. Treasury Notes</b> 4.125% due 31/07/2028	\$	42,600	42,147
Federal Home Loan Bank 1.115% due 26/02/2027		31,500	27,837
<b>Federal Home Loan Bank</b> 0.900% due 26/02/2027		26,500	22,994
<b>Ginnie Mae</b> 3.000% due 20/07/2051		25,968	22,345
Ginnie Mae 3.000% due 20/06/2051		22,856	19,763
NextEra Energy Capital Holdings, Inc. 6.449% due 21/03/2024		17,700	17,707
International Bank for Reconstruction & Development 0.850% due 10/02/2027		18,800	16,711
Santander UK Group Holdings PLC 1.089% due 15/03/2025		16,700	15,975
<b>Bayer U.S. Finance LLC</b> 3.875% due 15/12/2023		15,979	15,819
<b>Danske Bank A/S</b> 5.375% due 12/01/2024		14,850	14,765
Wells Fargo & Co. 6.701% due 25/04/2026		14,500	14,617
<b>BAT Capital Corp.</b> 3.222% due 15/08/2024		14,750	14,315
AerCap Ireland Capital DAC 1.150% due 29/10/2023		12,950	12,734
<b>Eni SpA</b> 4.000% due 12/09/2023		11,800	11,743
Thermo Fisher Scientific, Inc. 5.562% due 18/10/2024		11,500	11,498
Ginnie Mae 2.500% due 20/06/2051		13,399	11,253
<b>Boeing Co.</b> 1.433% due 04/02/2024		10,900	10,596
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		10,793	10,490
<b>DBS Group Holdings Ltd.</b> 2.591% due 20/01/2028		10,000	10,021
AerCap Ireland Capital DAC 4.500% due 15/09/2023		10,000	9,940
<b>Credit Agricole S.A.</b> 6.570% due 22/03/2024		9,400	9,439
<b>Hyatt Hotels Corp.</b> 1.300% due 01/10/2023		9,400	9,257
Mizuho Financial Group, Inc. 6.123% due 08/09/2024		9,200	9,205
Nomura Holdings, Inc. 1.851% due 16/07/2025		9,773	8,958
CNH Industrial Capital LLC 4.200% due 15/01/2024		9,000	8,911
General Motors Financial Co., Inc. 5.100% due 17/01/2024		8,670	8,622
<b>Bank of America Corp.</b> 5.791% due 24/10/2024		7,500	7,502

- (a) The US Short-Term Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

#### **Portfolio Turnover Rate**

This report has been prepared in support of the Shareholder Rights Directive II disclosures to institutional investors.

The length of time a Fund has held a particular security is not generally a consideration in investment decisions. A change in the securities held by a Fund is known as "portfolio turnover." Each Fund may engage in frequent and active trading of portfolio securities to achieve its investment objective, particularly during periods of volatile market movements. High portfolio turnover may involve correspondingly greater transaction costs, including brokerage commissions or dealer mark-ups and other transaction costs on the sale of securities and reinvestments in other securities, which are borne by the Fund. Such sales may also result in realisation of taxable capital gains, including short-term capital gains (which are generally taxed at ordinary income tax rates when distributed to shareholders). The transaction costs associated with portfolio turnover may adversely affect a Fund's performance.

The following security types are excluded from the calculation of the portfolio turnover rate: affiliated investment funds, financial derivative instruments, TBA Mortgage Dollar Rolls, sale-buybacks and other short-term instruments with a maturity of less than 365 days.

The portfolio turnover rate for the financial year ending 31 December 2023 for each Fund is as follows:

Fund Name	2023 Portfolio Turnover Rate
PIMCO Asia High Yield Bond Fund	45%
Asia Strategic Interest Bond Fund	69%
PIMCO Balanced Income and Growth Fund	591%
PIMCO Capital Securities Fund	50%
PIMCO Climate Bond Fund	35%
Commodity Real Return Fund	47%
PIMCO Credit Opportunities Bond Fund	154%
Diversified Income Fund	56%
Diversified Income Duration Hedged Fund	104%
Diversified Income ESG Fund	29%
Dynamic Bond Fund	140%
Dynamic Multi-Asset Fund	91%
Emerging Local Bond Fund	114%
Emerging Local Bond ESG Fund	48%
Emerging Markets Bond Fund	39%
Emerging Markets Bond ESG Fund	51%
Emerging Markets Corporate Bond Fund	46%
PIMCO Emerging Markets Opportunities Fund	164%
Emerging Markets Short-Term Local Currency Fund	135%
PIMCO ESG Income Fund	174%
Euro Bond Fund	95%
Euro Credit Fund	104%
Euro Income Bond Fund	140%
Euro Long Average Duration Fund	76%
Euro Short-Term Fund	69%
PIMCO European High Yield Bond Fund	55%
PIMCO European Short-Term Opportunities Fund	79%
Global Advantage Fund	107%
Global Bond Fund	161%
Global Bond ESG Fund	59%
Global Bond Ex-US Fund	91%
Global High Yield Bond Fund	41%
Global Investment Grade Credit Fund	68%
Global Investment Grade Credit ESG Fund	71%
Global Low Duration Real Return Fund	25%
Global Real Return Fund	28%
Income Fund	147%
Income Fund II	57%
Inflation Multi-Asset Fund	120%
Low Average Duration Fund	80%
Low Duration Global Investment Grade Credit Fund	49%

Fund Name	2023 Portfolio Turnover Rate
Low Duration Income Fund	124%
Low Duration Opportunities Fund	33%
Low Duration Opportunities ESG Fund	112%
PIMCO MLP & Energy Infrastructure Fund	28%
Mortgage Opportunities Fund	512%
StocksPLUS <sup>™</sup> Fund	77%
PIMCO StocksPLUS™ AR Fund	222%
Strategic Income Fund	130%
Total Return Bond Fund	115%
PIMCO TRENDS Managed Futures Strategy Fund	374%
UK Corporate Bond Fund	59%
UK Long Term Corporate Bond Fund	35%
US High Yield Bond Fund	37%
US Investment Grade Corporate Bond Fund	55%
US Short-Term Fund	29%

### Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) 31 December 2023

All data presented in the annexes which follow have been calculated based on the portfolio holdings of the relevant Fund as at 31 December 2023 and constitutes unaudited information which has not been subject to any assurance provided by the Auditors or any third party. All data and other information contained in the annexes have been compiled in accordance with the proprietary sustainable finance framework implemented by the Manager and the Investment Advisor for the relevant Fund. The PIMCO European High Yield Bond Fund has been classified pursuant to Article 8 of the Sustainable Finance Disclosures Regulation since 29 September 2023.

#### **Taxonomy Regulation**

For Funds that are classified as Article 8 or Article 9 under SFDR, please refer to the Annex for each respective Fund appended herein for information relating to alignment with Regulation EU/2020/852, commonly referred to as the Taxonomy Regulation. For Funds that are not classified as Article 8 (i.e. do not promote environmental and/or social characteristics) or Article 9 (i.e. do not have a sustainable investment objective) under SFDR, the underlying investments do not take into account the EU criteria for environmentally sustainable economic activities.

#### ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Product name:** PIMCO Capital Securities Fund

social objective: \_\_\_%

#### Legal entity identifier: 549300L0UVRKJJGJK009

not make any sustainable investments

# Environmental and/or social characteristics

#### Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: \_\_% as its objective a sustainable investment, it had a proportion of % in economic activities that qualify as environmentally sustainable under the of sustainable investments **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective It made sustainable investments with a It promoted E/S characteristics, but did



#### To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

## How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.

## ...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities. That Regulation does

not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.



#### What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	% Net Assets	Country
Stichting AK Rabobank Certificaten 6.500%	Investment Grade Credit	3.23%	Netherlands
Credit Agricole S.A. 7.250% due 23/09/2028	Investment Grade Credit	2.59%	France
Santander UK Group Holdings PLC 6.750% due 24/06/2024	Investment Grade Credit	2.16%	United Kingdom
Nationwide Building Society 10.250%	Investment Grade Credit	1.83%	United Kingdom
Bank of Ireland Group PLC 7.500% due 19/05/2025	High Yield Credit	1.73%	Ireland
HSBC Bank Capital Funding Sterling LP 5.844% due 05/11/2031	Investment Grade Credit	1.73%	Jersey
Lloyds Banking Group PLC 4.947% due 27/06/2025	Investment Grade Credit	1.65%	United Kingdom
U.S. Treasury Bills 5.489% due 23/01/2024	Net Other Short Duration Instruments	1.56%	United States
Cooperatieve Rabobank UA 3.100% due 29/06/2028	Investment Grade Credit	1.36%	Netherlands
NatWest Group PLC 6.000% due 29/12/2025	Investment Grade Credit	1.34%	United Kingdom
Lloyds Banking Group PLC 7.875% due 27/06/2029	Investment Grade Credit	1.28%	United Kingdom
KBC Group NV 4.250% due 24/10/2025	Investment Grade Credit	1.26%	Belgium
Erste Group Bank AG 4.250% due 15/10/2027	Investment Grade Credit	1.25%	Austria
Intesa Sanpaolo SpA 9.125% due 07/09/2029	High Yield Credit	1.25%	Italy
Mitsubishi UFJ Financial Group, Inc. 8.200% due 15/01/2029	Investment Grade Credit	1.21%	Japan

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



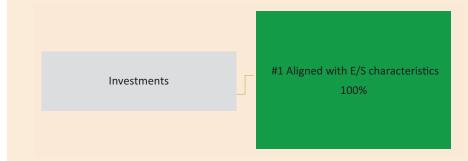
#### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.



#### What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



- **#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- #2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

### Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/ or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%). Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

## In which economic sectors were the investments made?

Sector	% of Net Assets
Investment Grade Credit	63.65%
High Yield Credit	27.11%
Government Related	13.94%
Emerging Markets External	0.02%
Net Other Short Duration Instruments	-4.72%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.



# To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy¹?

Yes:

In fossil gas

In nuclear energy

✓ No

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

# Transitional activities are

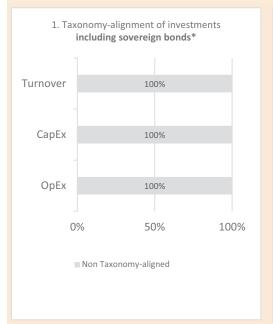
activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

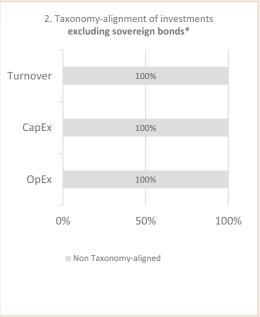
<sup>&</sup>lt;sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomyalignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





<sup>\*</sup> For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

#### What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



### What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments. (31 December 2022: 100%).

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.



#### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

#### ANNEX V

Periodic disclosure for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Product name: PIMCO Climate Bond Fund

Legal entity identifier: 549300KBV832SKE8DW37

# Sustainable investment objective

#### Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: 92% as its objective a sustainable investment, it had a proportion of % in economic activities that qualify of sustainable investments as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: 1%\*\* not make any sustainable investments \*\*While the Fund did invest in sustainable investments with a social objective during the period covered by this report, it has not made any commitment to invest in this category of investments and consequently any such investments acquired by the Fund should be considered incidental in nature

environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation

Sustainable

**investment** means an investment in an

economic activity that contributes to an

a classification system laid down in Regulation (EU) 2020/852 establishing a list of environmentally sustainable economic activities. That Regulation does not lay down a list of

not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



#### To what extent was the sustainable investment objective of this financial product met?

During the period, the Fund sought to seek optimal risk adjusted returns, consistent with prudent investment management, while giving consideration to long term climate related risks and opportunities.

As further detailed below in the section entiled "Asset Allocation", the Fund invested in sustainable investments which comprised of ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") which enable issuers to raise capital to fund projects with positive environmental benefits and which contributed to the environmental objectives of climate change adaptation and climate change mitigation.

Derivatives held by the Fund during the period were screened against the exclusion strategy implemented by the Investment Advisor and accordingly were used for the purposes of attaining the Fund's sustainable investment objective.



#### How did the sustainability indicators perform?

The attainment of the Fund's sustainable investment objective was measured through the Investment Advisor's implementation of its issuer engagement policy, exclusion strategy and investment in ESG Fixed Income Securities (as further described in the section of the Prospectus entitled **"ESG Fixed Income Securities"**).

**Sustainability indicators** measure how the sustainable objectives of this financial product are attained.

For example, the Fund's screening process resulted in the exclusion of certain sectors including issuers involved in the fossil fuel related sectors. In addition, the Investment Advisor referred to globally accepted norms, such as, the UN Global Compact Principles and the UN Guiding Principles on Business and Human Rights, where appropriate.

#### ...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".



Principal adverse

significant negative

decisions on sustainability factors

relating to

**impacts** are the most

impacts of investment

environmental, social and employee matters,

respect for human rights, anti-corruption

and anti-bribery

matters.

#### How did the sustainable investments not cause significant harm to any sustainable investment objective?

The Fund's sustainable investments were assessed to seek to ensure that they do not cause significant harm to any environmental or social sustainable investment objective. This assessment was carried out by the Investment Advisor's application of various adverse sustainability indicators, including but not limited to exposure to the fossil fuel related sectors and greenhouse gas emissions.

How were the indicators for adverse impacts on sustainability factors taken into account?

Securities were selected according to the Investment Advisor's internal sustainability screening process. This screening process included consideration of adverse impacts on sustainability factors including exposure to the fossil fuel related sectors. The Investment Advisor sought to mitigate principal adverse impacts including, for example, through issuer engagement and exclusion screening.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Investment Advisor satisfied itself that sustainable investments were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through the use of UNGC (UN Global Compact) controversies screening along with other tools including ESG scores and research as part of the investment due diligence process.



#### How did this financial product consider principal adverse impacts on sustainability factors?

Principal adverse impacts are described as those impacts of investment decisions that "result in negative effects on sustainability factors" while sustainability factors are defined as "environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters".

The Fund considered the principal adverse impacts of investment decisions on sustainability factors (including but not limited to, exposure to the fossil fuel related sectors and greenhouse gas emissions) during the reference period.

The Investment Advisor sought to consider principal adverse impacts as part of the investment process and used a combination of methods to help mitigate principal adverse impacts including issuer engagement and exclusions.



#### What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	% Net Assets	Country
Kreditanstalt fuer Wiederaufbau 1.375% due 07/06/2032	Government Related	6.02%	Germany
Kreditanstalt fuer Wiederaufbau 2.000% due 15/11/2029	Government Related	4.28%	Germany
Uniform Mortgage-Backed Security 5.000% due 01/10/2053	Securitised	2.40%	United States
European Investment Bank 1.500% due 15/06/2032	Government Related	2.17%	Supranational
European Investment Bank 3.750% due 14/02/2033	Government Related	1.87%	Supranational
Canada Government International Bond 2.250% due 01/12/2029	Government Related	1.77%	Canada
United Kingdom Gilt 0.875% due 31/07/2033	Government Related	1.41%	United Kingdom
NTT Finance Corp. 4.239% due 25/07/2025	Investment Grade Credit	1.09%	Japan
UniCredit SpA 5.850% due 15/11/2027	Investment Grade Credit	0.98%	Italy
Verizon Communications, Inc. 1.500% due 18/09/2030	Investment Grade Credit	0.98%	United States
New York State Electric & Gas Corp. 5.650% due 15/08/2028	Investment Grade Credit	0.90%	United States
Caja Rural de Navarra SCC 3.000% due 26/04/2027	Covered Bonds and Pfandbriefe	0.89%	Spain
Nordea Bank Abp 6.000% due 02/06/2026	Investment Grade Credit	0.88%	Finland
TDC Net A/S 5.618% due 06/02/2030	Investment Grade Credit	0.83%	Denmark
CaixaBank S.A. 3.750% due 07/09/2029	Investment Grade Credit	0.82%	Spain

% Not

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



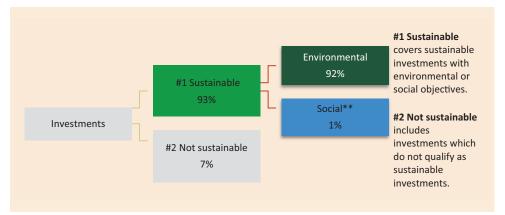
#### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which was invested in sustainable investments as at 31 December 2023 is provided below.



#### What was the asset allocation?

**Asset allocation** describes the share of investments in specific assets.



As at 31 December 2023, the Fund was wholly invested in sustainable investments save for those investments which were held for held for other purposes such as liquidity or hedging.

As at 31 December 2023, the Fund invested 93% of its net assets in sustainable investments (31 December 2022: 81%). 92% of net assets were invested in sustainable investments which contributed to an environmental objective (31 December 2022: 80%).

\*\*The Fund also held 1% of net assets in sustainable investments which contribute to a social objective (31 December 2022: 1%). It should be noted that the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective and such investments should be considered incidental in

The Fund invested 7% of its net assets in investments of the Fund which did not constitute "sustainable investments" which were used for overall risk management such as liquidity or hedging (31 December 2022:

### In which economic sectors were the investments made?

Sector	% of Net Assets
Investment Grade Credit	49.48%
Government Related	42.43%
Emerging Markets External	5.47%
Securitised	4.33%
High Yield Credit	3.67%
Covered Bonds and Pfandbriefe	1.53%
Municipals	0.17%
Net Other Short Duration Instruments	-7.08%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



#### To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.



Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy1?



In fossil gas

In nuclear energy



No

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear** energy, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional** activities are

activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

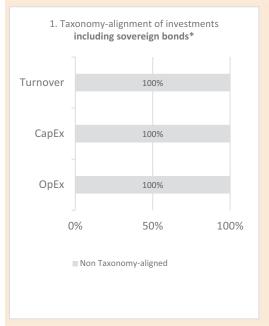
<sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

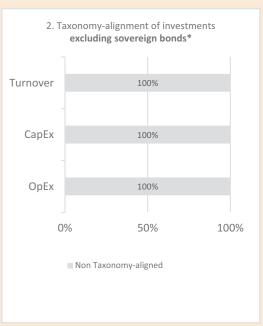
#### Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomyalignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





<sup>\*</sup> For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

#### What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



sustainable investments with an environmental objective that **do not** take into account the criteria for environmentally sustainable economic activities under the EU Taxonomy.



#### What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?

The Fund does not commit to invest in investments aligned with the EU Taxonomy but does commit to invest in sustainable investments which contribute to an environmental objective. As at 31 December 2023, the proportion of sustainable investments of the Fund which contributed to an environmental objective which were not assessed against the EU Taxonomy and therefore categorised as "Other Environmental" investments above is 92% (31 December 2022: 80%). For further information with respect to sustainability-related data availability and data challenges please refer to https://europe.pimco.com/en-eu/our-firm/global-advisors-ireland.



### What was the share of socially sustainable investments?

As noted above, as at 31 December 2023, the Fund held 1% in sustainable investments which contribute to a social objective during the period covered by the financial statements (31 December 2022: 1%). As the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective, such investments should be considered incidental in nature.



#### What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, the Fund was wholly invested in sustainable investments save for those investments which were held for held for other purposes such as liquidity or hedging. As described in greater detail above, as at 31 December 2023, the Fund invested 93% of its net assets in sustainable investments (31 December 2022: 81%).

The proportion of the investments of the Fund which did not constitute "sustainable investments" were used for overall risk management such as liquidity or hedging. Issuers and derivatives used for the attainment of such purposes were subject to ESG-related screening that seek to ensure the meeting of minimum relevant environmental and/or social safeguards as applicable.



#### What actions have been taken to attain the sustainable investment objective during the reference period?

During the reference period, the Investment Advisor engaged with companies and issuers on material climate related matters and sought to encourage companies to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

#### ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Environmental and/or social characteristics

Legal entity identifier: 549300ECS7VMY4LHDC04

It promoted E/S characteristics, but did

not make any sustainable investments

Sustainable **Product name:** Diversified Income ESG Fund

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that

the investment does not significantly harm any environmental or social objective and that the investee governance practices.

# To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund's approach to sustainable investing is through the promotion of environmental and/or social characteristics (while the Fund does not have sustainable investment as its objective, it seeks to invest a portion of its assets in sustainable investments).

As detailed below, the sustainable investments held by the Fund during the reference period contributed to the environmental objectives of climate change adaptation and/or climate change mitigation.

Derivatives (with the exception of index derivatives) held by the Fund during the period were screened against the exclusion strategy implemented by the Investment Advisor and accordingly were used to promote the environmental and/or social characteristics promoted by the Fund.

How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, issuer engagement policy and investment in certain ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") which enable issuers to raise capital to fund projects with positive environmental benefits as well as in the debt of issuers demonstrating leadership in addressing risk and opportunities around climate related change.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable

Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) companies follow good It made sustainable investments with / characteristics and while it did not have an environmental objective: \_\_% as its objective a sustainable investment, it had a proportion of 35% in economic activities that qualify of sustainable investments as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective \*\* investments with an environmental objective might be aligned with the Taxonomy or not. \*\*While the Fund did invest in sustainable investments with a social objective during the period covered by this report, it has not made any commitment to invest in this category of investments and consequently any such investments acquired by the Fund should be considered incidental in nature

It made sustainable investments with a

social objective: \_\_\_%

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers involved in Fossil Fuel related sectors (including issuers engaged principally in the oil industry, including extraction, production, refining, transportation, or the mining and sale of coal and coal-fired generation).

In addition, as part of the Fund's screening process, the Investment Advisor referred to globally accepted norms, such as, the UN Global Compact Principles and the UN Guiding Principles on Business and Human Rights, where appropriate.

### ...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund's underlying sustainable investments contributed to the environmental objectives of climate change mitigation and climate change adaptation during the reference period which was achieved in a variety of ways, including by way of example, investment in ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") including green bonds.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's sustainable investments were assessed to seek to ensure that they do not cause significant harm to any environmental or social objective. This assessment was carried out by the Investment Advisor's application of various adverse sustainability indicators, including but not limited to, exposure to Fossil Fuel related sectors (as described above) and greenhouse gas emissions.

How were the indicators for adverse impacts on sustainability factors taken into account?

Securities were selected according to the Investment Advisor's internal sustainability screening process. This screening process includes consideration of adverse impacts on sustainability factors including exposure to the Fossil Fuel related sectors (as described above) and exposure to military weapons. The Investment Advisor sought to mitigate principal adverse impacts including, for example, through its exclusion strategy and issuer engagement.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Investment Advisor satisfied itself that sustainable investments were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through the use of UNGC (UN Global Compact) controversies screening along with other tools including ESG scores and research as part of the investment due diligence process.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse **impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery

matters.

### Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)



# How did this financial product consider principal adverse impacts on sustainability factors?

Principal adverse impacts are described as those impacts of investment decisions that "result in negative effects on sustainability factors" while sustainability factors are defined as "environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters". The Investment Advisor sought to consider principal adverse impacts as part of the investment process and used a combination of methods to help mitigate principal adverse impacts including exclusions and issuer engagement.

The Fund considered the principal adverse impacts of investment decisions on sustainability factors (including but not limited to, exposure to the Fossil Fuel related sectors (as described above), the military weapons sector and greenhouse gas emissions) during the reference period.

% Net



#### What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	Assets	Country
PIMCO Funds: Global Investors Series plc - Emerging Markets Bond ESG Fund	Other	6.77%	Ireland
PIMCO Funds: Global Investors Series plc - Global Investment Grade Credit ESG Fund	Investment Grade Credit	2.73%	Ireland
Uniform Mortgage-Backed Security, TBA 6.500% due 01/02/2054	Securitised	2.67%	United States
Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	Securitised	1.76%	United States
Uniform Mortgage-Backed Security 4.500% due 01/03/2053	Securitised	1.68%	United States
Uniform Mortgage-Backed Security 5.000% due 01/04/2053	Securitised	1.65%	United States
Uniform Mortgage-Backed Security 5.500% due 01/05/2053	Securitised	1.52%	United States
Uniform Mortgage-Backed Security, TBA 5.500% due 01/02/2054	Securitised	1.40%	United States
Panama Government International Bond 6.700% due 26/01/2036	Emerging Markets External	1.21%	Panama
Bank of America Corp. 6.204% due 10/11/2028	Investment Grade Credit	1.10%	United States
JPMorgan Chase & Co. 2.580% due 22/04/2032	Investment Grade Credit	0.88%	United States
Perusahaan Penerbit SBSN Indonesia 4.700% due 06/06/2032	Emerging Markets External	0.88%	Indonesia
Sprint Capital Corp. 8.750% due 15/03/2032	Investment Grade Credit	0.86%	United States
U.S. Treasury Bonds 3.875% due 15/05/2043	Government Related	0.83%	United States
SBA Communications Corp. 3.125% due 01/02/2029	High Yield Credit	0.78%	United States

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

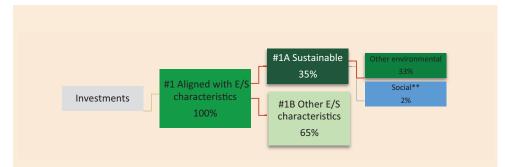


#### Asset allocation describes the share of investments in specific assets.

#### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics and the proportion of the Fund invested in sustainable investments as at 31 December 2023 is provided below.

## What was the asset allocation?



- #1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- #2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

As at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As at 31 December 2023, the Fund invested 35% of its net assets in sustainable investments (31 December 2022: 47%). 33% of net assets were invested in sustainable investments which contributed to an environmental objective (31 December 2022: 45%).

\*\*The Fund also held 2% of net assets in sustainable investments which contribute to a social objective (31 December 2022: 2%). It should be noted that the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective and such investments should be considered incidental in nature.

#### In which economic sectors were the investments made?

Sector	% of Net Assets
Investment Grade Credit	34.81%
High Yield Credit	27.23%
Emerging Markets External	16.79%
Securitised	11.52%
Other	6.79%
Net Other Short Duration Instruments	1.78%
Government Related	0.67%
Emerging Markets Local	0.41%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

#### Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
- turnover reflecting

- the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



# To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

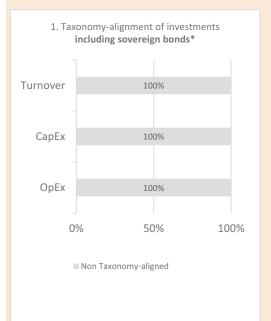
Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy¹?

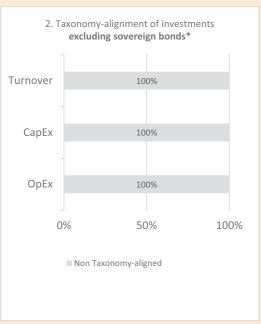
Yes:

In fossil gas In nuclear energy

/ No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





\*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective—see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



#### What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



#### What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund does not commit to invest in investments aligned with the EU Taxonomy but does commit to invest in sustainable investments which contribute to an environmental objective. As at 31 December 2023, the proportion of sustainable investments of the Fund which contributed to an environmental objective which were not assessed against the EU Taxonomy and therefore categorised as "Other Environmental" investments above is 33% (31 December 2022: 45%). For further information with respect to sustainability-related data availability and data challenges please refer to https://europe.pimco.com/en-eu/our-firm/global-advisors-ireland.





#### What was the share of socially sustainable investments?

As noted above, as at 31 December 2023, the Fund held 2% of net assets in sustainable investments which contributed to a social objective during the period covered by these financial statements (31 December 2022: 2%). As the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective, such investments should be considered incidental in nature.



#### What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As outlined in greater detail above, as at 31 December 2023, the Fund invested 35% of its net assets in sustainable investments (31 December 2022: 47%).



#### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate and biodiversity related matters), including for example, by seeking to encourage issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

#### **ANNEX IV**

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable Product name: Dynamic Multi-Asset Fund

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The EU Taxonomy is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Legal entity identifier: 549300ZZOV14P64W6594

#### Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: \_\_\_\_% as its objective a sustainable investment, it had a proportion of % in economic activities that qualify as environmentally sustainable under the of sustainable investments **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify as sustainable under the EU Taxonomy environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that do not qualify as environmentally sustainable under the **EU Taxonomy** with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: \_\_\_\_% not make any sustainable investments



# To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are

attained.

## How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".



#### What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of **investments** of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	% Net Assets	Country
Uniform Mortgage-Backed Security, TBA 5.500% due 01/02/2054	Securitised	9.26%	United States
Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	Securitised	6.19%	United States
Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	Securitised	5.58%	United States
Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	Securitised	4.60%	United States
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF	Net Other Short Duration Instruments	4.60%	Ireland
SNCF Reseau 4.500% due 30/01/2024	Net Other Short Duration Instruments	3.66%	France
PIMCO Funds: Global Investors Series plc - Income Fund	Municipal/Other	3.27%	Ireland
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032	Government Related	3.22%	United States
Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054	Securitised	3.15%	United States
Japan Treasury Bills (0.257)% due 04/04/2024	Net Other Short Duration Instruments	2.79%	Japan
Uniform Mortgage-Backed Security, TBA 4.000% due 01/02/2054	Securitised	2.39%	United States
Oesterreichische Kontrollbank AG 3.990% due 22/01/2024	Net Other Short Duration Instruments	1.99%	Austria
Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	Securitised	1.78%	United States
Japan Treasury Bills (0.238)% due 15/01/2024	Net Other Short Duration Instruments	1.27%	Japan
Switzerland Treasury Bills 1.697% due 14/03/2024	Net Other Short Duration Instruments	0.99%	Switzerland

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

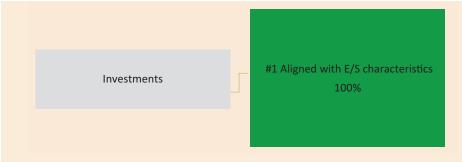


#### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.



Asset allocation describes the share of investments in specific assets.



- **#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- #2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/ or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%). Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

### In which economic sectors were the investments made?

Sector	% of Net Assets
Government Related	43.53%
Municipal/Other	38.40%
Securitised	37.84%
Investment Grade Credit	8.86%
Emerging Markets	1.90%
High Yield Credit	0.67%
Net Short Duration Instruments	-31.20%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.

To comply with the EU Taxonomy, the criteria for **fossil** gas include limitations on emissions and switching to renewable power or low-carbon fuels by the end of

2035. For nuclear energy, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional** activities are

activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



### To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.



Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy1?

Yes:

In fossil gas In	nuclear energy
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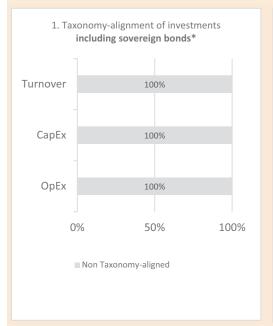
No

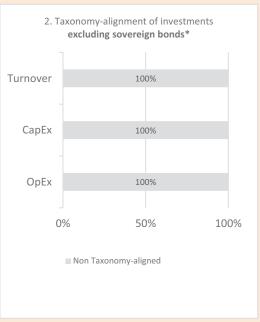
<sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomyalignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





<sup>\*</sup> For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

#### What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



### What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?s

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments. (31 December 2022: 100%).

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.



### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

### **ANNEX IV**

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Product name:** Emerging Local Bond ESG Fund

Legal entity identifier: 549300XJ4S7ZD2HUGI18

not make any sustainable investments

### Environmental and/or social characteristics

### Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: % as its objective a sustainable investment, it had a proportion of 19% in economic activities that qualify of sustainable investments as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective \*\* \*\*While the Fund did invest in sustainable investments with a social objective during the period covered by this report, it has not made any commitment to invest in this category of investments and consequently any such investments acquired by the Fund should be considered incidental in nature It made sustainable investments with a It promoted E/S characteristics, but did



## To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund's approach to sustainable investing is through the promotion of environmental and/or social characteristics (while the Fund does not have sustainable investment as its objective, it seeks to invest a portion of its assets in sustainable investments).

As detailed below, the sustainable investments held by the Fund during the reference period contributed to the environmental objectives of climate change adaptation and/or climate change mitigation.

Derivatives (with the exception of index derivatives) held by the Fund during the period were screened against the exclusion strategy implemented by the Investment Advisor and accordingly were used to promote the environmental and/or social characteristics promoted by the Fund.



social objective: %

#### How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, issuer engagement policy and investment in certain ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") which enable issuers to raise capital to fund projects with positive environmental benefits as well as in the debt of issuers demonstrating leadership in addressing risk and opportunities around climate related change.

**Sustainability indicators** measure
how the environmental
or social characteristics
promoted by the
financial product are
attained.

Sustainable

**investment** means an investment in an

economic activity that contributes to an environmental or social objective, provided that

the investment does not significantly harm any environmental or

social objective and that the investee companies follow good

governance practices.

The **EU Taxonomy** is

a classification system

establishing a list of

environmentally

economic activities.

That Regulation does

not lay down a list of

socially sustainable

economic activities. Sustainable investments with an

environmental objective might be aligned with the Taxonomy or not.

(EU) 2020/852,

sustainable

laid down in Regulation

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers involved in Fossil Fuel related sectors (including issuers engaged principally in the oil industry, including extraction, production, refining, transportation, or the mining and sale of coal and coal-fired generation).

In addition, as part of the Fund's screening process, the Investment Advisor referred to globally accepted norms, such as, the UN Global Compact Principles and the UN Guiding Principles on Business and Human Rights, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund's underlying sustainable investments contributed to the environmental objectives of climate change mitigation and climate change adaptation during the reference period which was achieved in a variety of ways, including by way of example, investment in ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") including green bonds.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's sustainable investments were assessed to seek to ensure that they do not cause significant harm to any environmental or social objective. This assessment was carried out by the Investment Advisor's application of various adverse sustainability indicators, including but not limited to, exposure to Fossil Fuel related sectors (as described above) and greenhouse gas emissions.

-- How were the indicators for adverse impacts on sustainability factors taken into account?

Securities were selected according to the Investment Advisor's internal sustainability screening process. This screening process includes consideration of adverse impacts on sustainability factors including exposure to the Fossil Fuel related sectors (as described above) and exposure to military weapons. The Investment Advisor sought to mitigate principal adverse impacts including, for example, through its exclusion strategy and issuer engagement.

-- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Investment Advisor satisfied itself that sustainable investments were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through the use of UNGC (UN Global Compact) controversies screening along with other tools including ESG scores and research as part of the investment due diligence process.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



**Principal adverse** 

significant negative impacts of investment

sustainability factors

environmental, social

and employee matters, respect for human

rights, anti-corruption

and anti-bribery

matters.

decisions on

relating to

**impacts** are the most

## How did this financial product consider principal adverse impacts on sustainability factors?

Principal adverse impacts are described as those impacts of investment decisions that "result in negative effects on sustainability factors" while sustainability factors are defined as "environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters". The Investment Advisor sought to consider principal adverse impacts as part of the investment process and used a combination of methods to help mitigate principal adverse impacts including exclusions and issuer engagement.

The Fund considered the principal adverse impacts of investment decisions on sustainability factors (including but not limited to, exposure to the Fossil Fuel related sectors (as described above), the military weapons sector and greenhouse gas emissions) during the reference period.



### What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	% Net Assets	Country
South Africa Government International Bond 8.000% due 31/01/2030	Emerging Markets	3.82%	South Africa
Colombian TES 7.000% due 26/03/2031	Emerging Markets	3.58%	Colombia
Poland Government International Bond 3.750% due 25/05/2027	Government Related	2.15%	Poland
South Africa Government International Bond 10.500% due 21/12/2026	Emerging Markets	1.96%	South Africa
Hungary Treasury Bills 10.900% due 04/01/2024	Emerging Markets	1.96%	Hungary
Thailand Government International Bond 2.650% due 17/06/2028	Emerging Markets	1.73%	Thailand
Thailand Government International Bond 3.390% due 17/06/2037	Emerging Markets	1.71%	Thailand
Mexico Government International Bond 7.750% due 29/05/2031	Emerging Markets	1.69%	Mexico
Hungary Government International Bond 4.500% due 27/05/2032	Emerging Markets	1.67%	Hungary
U.S. Treasury Bills 2.070% due 23/01/2024	Net Other Short Duration Instruments	1.65%	United States
Indonesia Government International Bond 8.250% due 15/05/2036	Emerging Markets	1.65%	Indonesia
Peru Government International Bond 7.300% due 12/08/2033	Emerging Markets	1.65%	Peru
Mexico Government International Bond 2.750% due 27/11/2031	Emerging Markets	1.60%	Mexico
Czech Republic Government International Bond 0.050% due 29/11/2029	Government Related	1.60%	Czech Republic
Poland Government International Bond 6.000% due 25/10/2033	Government Related	1.58%	Poland

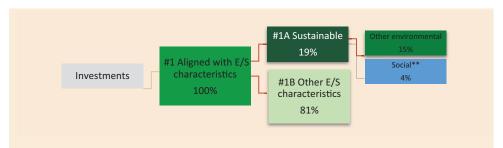
For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics and the proportion of the Fund invested in sustainable investments as at 31 December 2023 is provided below.

#### What was the asset allocation?



- #1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- #2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category #1A Sustainable covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

Asset allocation describes the share of investments in specific assets.

As at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As at 31 December 2023, the Fund invested 19% of its net assets in sustainable investments (31 December 2022: 27%). 15% of net assets were invested in sustainable investments which contributed to an environmental objective (31 December 2022: 21%).

\*\*The Fund also held 4% of net assets in sustainable investments which contribute to a social objective (31 December 2022: 6%). It should be noted that the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective and such investments should be considered incidental in nature.

### In which economic sectors were the investments made?

Sector	% of Net Assets
Emerging Markets	59.89%
Government Related	28.64%
Net Other Short Duration Instruments	11.47%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy1?

Yes:

In fossil gas In nuclear energy

No

To comply with the EU Taxonomy, the criteria for **fossil** gas include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For nuclear energy, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

#### **Transitional** activities are

activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

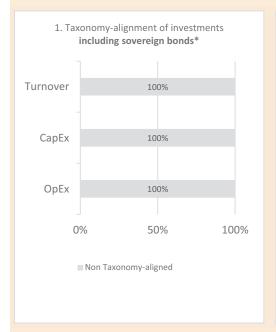
<sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

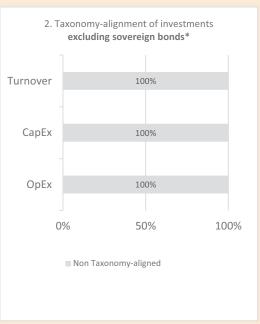
### Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





<sup>\*</sup> For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures



### What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



## What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund does not commit to invest in investments aligned with the EU Taxonomy but does commit to invest in sustainable investments which contribute to an environmental objective. As at 31 December 2023, the proportion of sustainable investments of the Fund which contributed to an environmental objective which were not assessed against the EU Taxonomy and therefore categorised as "Other Environmental" investments above is 15% (31 December 2022: 21%). For further information with respect to sustainability-related data availability and data challenges please refer to https://europe.pimco.com/en-eu/our-firm/global-advisors-ireland.



### What was the share of socially sustainable investments?

As noted above, as at 31 December 2023, the Fund held 4% of net assets in sustainable investments which contributed to a social objective during the period covered by these financial statements (31 December 2022: 6%). As the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective, such investments should be considered incidental in nature.



## What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As outlined in greater detail above, as at 31 December 2023, the Fund invested 19% of its net assets in sustainable investments (31 December 2022:27%).





### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate and biodiversity related matters), including for example, by seeking to encourage issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

### **ANNEX IV**

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Product name:** Emerging Markets Bond ESG Fund

Legal entity identifier: IU161HZ5QHJ5X3UAQ421

### Environmental and/or social characteristics

### Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: % as its objective a sustainable investment, it had a proportion of 34% in economic activities that qualify of sustainable investments as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the **EU Taxonomy** with a social objective \*\* \*\*While the Fund did invest in sustainable investments with a social objective during the period covered by this report, it has not made any commitment to invest in this category of investments and consequently any such investments acquired by the Fund should be considered It made sustainable investments with a It promoted E/S characteristics, but did social objective: % not make any sustainable investments



## To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund's approach to sustainable investing is through the promotion of environmental and/or social characteristics (while the Fund does not have sustainable investment as its objective, it seeks to invest a portion of its assets in sustainable investments).

As detailed below, the sustainable investments held by the Fund during the reference period contributed to the environmental objectives of climate change adaptation and/or climate change mitigation.

Derivatives (with the exception of index derivatives) held by the Fund during the period were screened against the exclusion strategy implemented by the Investment Advisor and accordingly were used to promote the environmental and/or social characteristics promoted by the Fund.



### How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, issuer engagement policy and investment in certain ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") which enable issuers to raise capital to fund projects with positive environmental benefits as well as in the debt of issuers demonstrating leadership in addressing risk and opportunities around climate related change.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Sustainable

**investment** means an investment in an

economic activity that contributes to an environmental or social objective, provided that

the investment does not significantly harm any environmental or

social objective and that the investee

companies follow good

governance practices.

The **EU Taxonomy** is

a classification system

establishing a list of

environmentally

economic activities.

That Regulation does

not lay down a list of

socially sustainable

economic activities. Sustainable

investments with an environmental objective might be aligned with

the Taxonomy or not.

(EU) 2020/852,

sustainable

laid down in Regulation

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers involved in Fossil Fuel related sectors (including issuers engaged principally in the oil industry, including extraction, production, refining, transportation, or the mining and sale of coal and coal-fired generation).

In addition, as part of the Fund's screening process, the Investment Advisor referred to globally accepted norms, such as, the UN Global Compact Principles and the UN Guiding Principles on Business and Human Rights, where appropriate.

### ...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund's underlying sustainable investments contributed to the environmental objectives of climate change mitigation and climate change adaptation during the reference period which was achieved in a variety of ways, including by way of example, investment in ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") including green

### How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's sustainable investments were assessed to seek to ensure that they do not cause significant harm to any environmental or social objective. This assessment was carried out by the Investment Advisor's application of various adverse sustainability indicators, including but not limited to, exposure to Fossil Fuel related sectors (as described above) and greenhouse gas emissions.

How were the indicators for adverse impacts on sustainability factors taken into account?

Securities were selected according to the Investment Advisor's internal sustainability screening process. This screening process includes consideration of adverse impacts on sustainability factors including exposure to the Fossil Fuel related sectors (as described above) and exposure to military weapons. The Investment Advisor sought to mitigate principal adverse impacts including, for example, through its exclusion strategy and issuer engagement.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Investment Advisor satisfied itself that sustainable investments were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through the use of UNGC (UN Global Compact) controversies screening along with other tools including ESG scores and research as part of the investment due diligence process.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



Principal adverse

significant negative

**impacts** are the most

impacts of investment decisions on

sustainability factors

environmental, social and employee matters,

respect for human rights, anti-corruption

and anti-bribery

matters.

relating to

### How did this financial product consider principal adverse impacts on sustainability factors?

Principal adverse impacts are described as those impacts of investment decisions that "result in negative effects on sustainability factors" while sustainability factors are defined as "environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters". The Investment Advisor sought to consider principal adverse impacts as part of the investment process and used a combination of methods to help mitigate principal adverse impacts including exclusions and issuer engagement.

The Fund considered the principal adverse impacts of investment decisions on sustainability factors (including but not limited to, exposure to the Fossil Fuel related sectors (as described above), the military weapons sector and greenhouse gas emissions) during the reference period.



### What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Sector	Assets	Country
U.S. Government Related	1.90%	United States
Emerging Markets	1.54%	Hungary
Emerging Markets	1.32%	Argentina
Emerging Markets	1.25%	Mexico
Emerging Markets	1.20%	South Africa
Emerging Markets	1.01%	Dominican Republic
U.S. Government Related	0.98%	United States
Emerging Markets	0.92%	Mexico
Securitised	0.92%	United States
Emerging Markets	0.90%	Romania
Emerging Markets	0.89%	Indonesia
Emerging Markets	0.88%	Ecuador
U.S. Government Related	0.84%	United States
Other	0.84%	Uruguay
Other	0.83%	Poland
	U.S. Government Related  Emerging Markets  Emerging Markets  Emerging Markets  Emerging Markets  U.S. Government Related  Emerging Markets  Securitised  Emerging Markets  Emerging Markets  U.S. Government Related  Emerging Markets  County of the county o	U.S. Government Related  Emerging Markets  1.54%  Emerging Markets  1.32%  Emerging Markets  1.25%  Emerging Markets  1.20%  Emerging Markets  1.01%  U.S. Government Related  0.98%  Emerging Markets  0.92%  Securitised  0.92%  Emerging Markets  0.90%  Emerging Markets  0.89%  Emerging Markets  0.88%  U.S. Government Related  0.84%  Other  0.84%

% Net

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

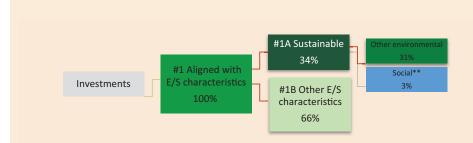


### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics and the proportion of the Fund invested in sustainable investments as at 31 December 2023 is provided below.

Asset allocation describes the share of investments in specific assets.

### What was the asset allocation?



- #1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- #2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category #1B Other E/S characteristics covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

As at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (the figure as at 31 December 2022 was 100%).

As at 31 December 2023, the Fund invested 34% of its net assets in sustainable investments (31 December 2022: 25%). 31% of net assets were invested in sustainable investments which contributed to an environmental objective (31 December 2022: 23%).

\*\*The Fund also held 3% of net assets in sustainable investments which contribute to a social objective (31 December 2022: 2%). It should be noted that the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective and such investments should be considered incidental in nature.

### In which economic sectors were the investments made?

Sector	% of Net Assets
Emerging Markets	72.00%
U.S. Government Related	18.30%
Other	14.05%
Investment Grade Credit	11.91%
Non-U.S. Dollar Developed	4.85%
Securitised	3.80%
Net Other Short Duration Instruments	-24.91%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

### Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)

To comply with the EU Taxonomy, the criteria for fossil gas include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For nuclear energy, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional** activities are activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



### To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy1?

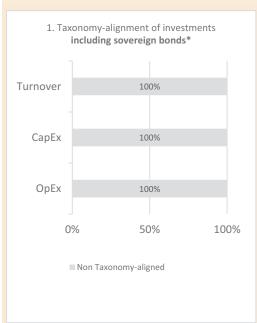
Yes:

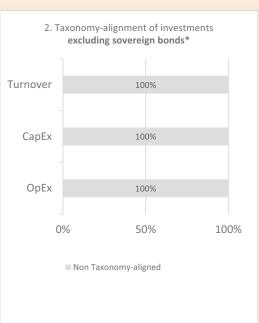
In fossil gas In nuclear energy

No

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective—see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomyalignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).





### What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund does not commit to invest in investments aligned with the EU Taxonomy but does commit to invest in sustainable investments which contribute to an environmental objective. As at 31 December 2023, the proportion of sustainable investments of the Fund which contributed to an environmental objective which were not assessed against the EU Taxonomy and therefore categorised as "Other Environmental" investments above is 31% (31 December 2022: 23%). For further information with respect to sustainability-related data availability and data challenges please refer to https://europe.pimco.com/en-eu/our-firm/global-advisorsireland.



### What was the share of socially sustainable investments?

As noted above, as at 31 December 2023, the Fund held 3% of net assets in sustainable investments which contributed to a social objective during the period covered by these financial statements (31 December 2022: 2%). As the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective, such investments should be considered incidental in nature.



### What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As outlined in greater detail above, as at 31 December 2023, the Fund invested 34% of its net assets in sustainable investments (31 December 2022: 25%).



### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate and biodiversity related matters), including for example, by seeking to encourage issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

### **ANNEX IV**

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Product name:** PIMCO ESG Income Fund

Legal entity identifier: 549300TKMFF4LMUCRB73

### Environmental and/or social characteristics

#### Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: \_\_% as its objective a sustainable investment, it had a proportion of 57% in economic activities that qualify of sustainable investments as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective\* \*\*While the Fund did invest in sustainable investments with a social objective during the period covered by this report, it has not made any commitment to invest in this category of investments and consequently any such investments acquired by the Fund should be considered incidental in nature It made sustainable investments with a It promoted E/S characteristics, but did social objective: \_\_\_% not make any sustainable investments



Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainable

**investment** means an investment in an

economic activity that contributes to an environmental or social objective, provided that

the investment does not significantly harm any environmental or

social objective and that the investee companies follow good

governance practices.

The **EU Taxonomy** is

a classification system

establishing a list of

environmentally

economic activities.

That Regulation does

not lay down a list of

socially sustainable

economic activities. Sustainable

investments with an environmental objective might be aligned with

the Taxonomy or not.

(EU) 2020/852,

sustainable

laid down in Regulation

# To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund's approach to sustainable investing is through the promotion of environmental and/or social characteristics (while the Fund does not have sustainable investment as its objective, it seeks to invest a portion of its assets in sustainable investments).

As detailed below, the sustainable investments held by the Fund during the reference period contributed to the environmental objectives of climate change adaptation and/or climate change mitigation.

Derivatives (with the exception of index derivatives) held by the Fund during the period were screened against the exclusion strategy implemented by the Investment Advisor and accordingly were used to promote the environmental and/or social characteristics promoted by the Fund.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

### How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, issuer engagement policy and investment in certain ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") which enable issuers to raise capital to fund projects with positive environmental benefits as well as in the debt of issuers demonstrating leadership in addressing risk and opportunities around climate related change.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers involved in Fossil Fuel related sectors (including issuers engaged principally in the oil industry, including extraction, production, refining, transportation, or the mining and sale of coal and coal-fired generation).

In addition, as part of the Fund's screening process, the Investment Advisor referred to globally accepted norms, such as, the UN Global Compact Principles and the UN Guiding Principles on Business and Human Rights, where appropriate.

### ...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund's underlying sustainable investments contributed to the environmental objectives of climate change mitigation and climate change adaptation during the reference period which was achieved in a variety of ways, including by way of example, investment in ESG Fixed Income Securities (as further described in the section of the Prospectus entitled **"ESG Fixed Income Securities"**) including green bonds.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's sustainable investments were assessed to seek to ensure that they do not cause significant harm to any environmental or social objective. This assessment was carried out by the Investment Advisor's application of various adverse sustainability indicators, including but not limited to, exposure to Fossil Fuel related sectors (as described above) and greenhouse gas emissions.

--- How were the indicators for adverse impacts on sustainability factors taken into account?

Securities were selected according to the Investment Advisor's internal sustainability screening process. This screening process includes consideration of adverse impacts on sustainability factors including exposure to the Fossil Fuel related sectors (as described above) and exposure to military weapons. The Investment Advisor sought to mitigate principal adverse impacts including, for example, through its exclusion strategy and issuer engagement.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Investment Advisor satisfied itself that sustainable investments were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through the use of UNGC (UN Global Compact) controversies screening along with other tools including ESG scores and research as part of the investment due diligence process.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

### Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)



### How did this financial product consider principal adverse impacts on sustainability factors?

Principal adverse impacts are described as those impacts of investment decisions that "result in negative effects on sustainability factors" while sustainability factors are defined as "environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters". The Investment Advisor sought to consider principal adverse impacts as part of the investment process and used a combination of methods to help mitigate principal adverse impacts including exclusions and issuer engagement.

The Fund considered the principal adverse impacts of investment decisions on sustainability factors (including but not limited to, exposure to the Fossil Fuel related sectors (as described above), the military weapons sector and greenhouse gas emissions) during the reference period.



### What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	% Net Assets	Country
Uniform Mortgage-Backed Security 5.000% due 01/08/2053	Securitised	8.51%	United States
Uniform Mortgage-Backed Security 5.500% due 01/06/2053	Securitised	7.76%	United States
Uniform Mortgage-Backed Security 4.000% due 01/08/2053	Securitised	5.11%	United States
Uniform Mortgage-Backed Security 5.500% due 01/08/2053	Securitised	2.88%	United States
Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	Securitised	2.77%	United States
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2032	U.S. Government Related	2.23%	United States
Uniform Mortgage-Backed Security, TBA 6.500% due 01/02/2054	Securitised	2.08%	United States
Towd Point Mortgage Funding PLC 5.891% due 20/10/2051	Net Other Short Duration Instruments	1.41%	United Kingdom
EMF-UK PLC 6.319% due 13/03/2046	Net Other Short Duration Instruments	1.32%	United Kingdom
TDC Net A/S 5.618% due 06/02/2030	Non-U.S. Dollar Developed	1.14%	Denmark
Fannie Mae 3.500% due 01/08/2059	Securitised	1.00%	United States
Great Hall Mortgages PLC 5.599% due 18/06/2038	Net Other Short Duration Instruments	0.93%	United Kingdom
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025	Net Other Short Duration Instruments	0.93%	United States
Ginnie Mae 5.500% due 20/07/2053	Securitised	0.92%	United States
Ginnie Mae, TBA 5.000% due 01/01/2054	Securitised	0.92%	United States

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

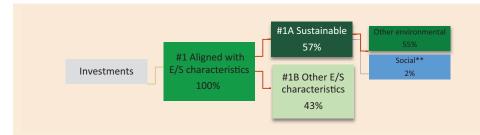


Asset allocation describes the share of investments in specific assets.

### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics and the proportion of the Fund invested in sustainable investments as at 31 December 2023 is provided below.

### What was the asset allocation?



- #1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- #2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category #1A Sustainable covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

As at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As at 31 December 2023, the Fund invested 57% of its net assets in sustainable investments (31 December 2022: 32%). 55% of net assets were invested in sustainable investments which contributed to an environmental objective (31 December 2022: 30%).

\*\*The Fund also held 2% of net assets in sustainable investments which contribute to a social objective (31 December 2022: 2%). It should be noted that the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective and such investments should be considered incidental in nature.

### In which economic sectors were the investments made?

Sector	% of Net Assets
Securitised	53.29%
U.S. Government Related	27.99%
Investment Grade Credit	19.03%
High Yield Credit	3.32%
Emerging Markets	2.91%
Other	0.21%
Net Other Short Duration Instruments	-0.48%
Non-U.S. Dollar Developed	-6.27%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

### Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



# To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy¹?

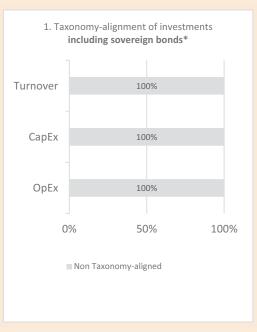
Yes:

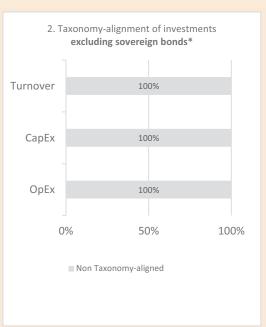
In fossil gas In nuclear energy

 $\checkmark$ 

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





<sup>\*</sup> For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures



### What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022 was 0%).

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective—see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.



### What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund does not commit to invest in investments aligned with the EU Taxonomy but does commit to invest in sustainable investments which contribute to an environmental objective. As at 31 December 2023, the proportion of sustainable investments of the Fund which contributed to an environmental objective which were not assessed against the EU Taxonomy and therefore categorised as "Other Environmental" investments above is 55% (31 December 2022: 30%). For further information with respect to sustainability-related data availability and data challenges please refer to https://europe.pimco.com/en-eu/our-firm/global-advisors-ireland.



### What was the share of socially sustainable investments?

As noted above, as at 31 December 2023, the Fund held 2% of net assets in sustainable investments which contributed to a social objective during the period covered by these financial statements (31 December 2022: 2%). As the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective, such investments should be considered incidental in nature.



### What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As outlined in greater detail above, as at 31 December 2023, the Fund invested 57% of its net assets in sustainable investments (31 December 2022: 32%).



### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate and biodiversity related matters), including for example, by seeking to encourage issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

### **ANNEX IV**

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

ustainable Product name: Euro Bond Fund

Legal entity identifier: U8E5120AOPVSYI2B4U46

### Environmental and/or social characteristics

### Did this financial product have a sustainable investment objective? Yes It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: % as its objective a sustainable investment, it had a proportion of in economic activities that qualify as environmentally sustainable under the % of sustainable investments **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify as sustainable under the EU Taxonomy environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: not make any sustainable investments



# To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

## How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.

## ...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?"

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The EU Taxonomy is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.



### What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	% Net Assets	Country
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF	Net Other Short Duration Instruments	9.82%	Ireland
Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	Securitised	3.07%	United States
France Government International Bond 2.750% due 25/02/2029	Government Related	2.99%	France
Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	Securitised	2.90%	United States
Japan Treasury Bills (0.245)% due 04/03/2024	Net Other Short Duration Instruments	2.78%	Japan
Uniform Mortgage-Backed Security, TBA 4.000% due 01/02/2054	Securitised	2.55%	United States
Japan Treasury Bills (0.216)% due 22/01/2024	Net Other Short Duration Instruments	2.20%	Japan
Italy Buoni Poliennali Del Tesoro 4.100% due 01/02/2029	Government Related	2.18%	Italy
France Government International Bond 2.500% due 24/09/2026	Government Related	2.00%	France
Uniform Mortgage-Backed Security, TBA 6.500% due 01/02/2054	Securitised	1.97%	United States
Japan Treasury Bills (0.174)% due 18/03/2024	Net Other Short Duration Instruments	1.84%	Japan
Spain Government International Bond 0.600% due 31/10/2029	Government Related	1.70%	Spain
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027	Government Related	1.58%	United States
Japan Treasury Bills (0.206)% due 13/02/2024	Net Other Short Duration Instruments	1.28%	Japan
Italy Buoni Poliennali Del Tesoro 1.750% due 01/07/2024	Government Related	1.20%	Italy

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

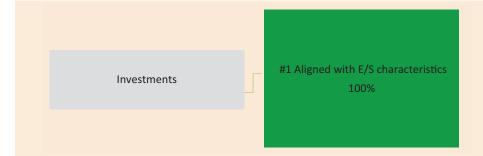


# **Asset allocation** describes the share of investments in specific assets.

### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.

### What was the asset allocation?



- **#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- **#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/ or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%). Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

### In which economic sectors were the investments made?

66.02%
12.81%
11.84%
1.31%
1.88%
6.14%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.



## To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy¹?

activitie	es that comply	with the EU Taxonomy <sup>1</sup> ?	
	Yes:		
		In fossil gas	In nuclear energ
$\checkmark$	No		

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on

switching to renewable power or low-carbon fuels by the end of

2035. For **nuclear** 

**energy**, the criteria include comprehensive

safety and waste

management rules.

emissions and

## Transitional activities are

activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

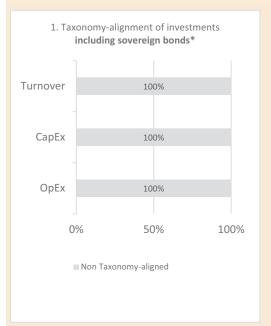
Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

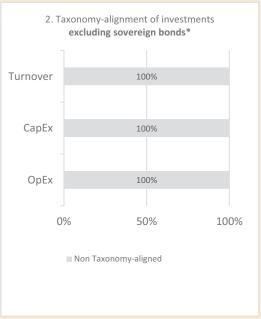
<sup>&</sup>lt;sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective—see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomyalignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





<sup>\*</sup> For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures



### What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022 0%).



### What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments. (31 December 2022: 100%).

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.



### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

### ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Product name:** Euro Credit Fund

Legal entity identifier: RJV2Q25HZY9ZSGZSMB60

## Environmental and/or social characteristics

#### Did this financial product have a sustainable investment objective? No Yes It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: % as its objective a sustainable investment, it had a proportion of \_\_% in economic activities that qualify of sustainable investments as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: \_\_% not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?"

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities.

governance practices.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.



### What were the top investments of this financial product?

The list includes the investments constituting **the** greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	% Net Assets	Country
European Union 0.000% due 04/10/2030	Government Related	2.44%	Supranational
European Financial Stability Facility 3.000% due 15/12/2028	Government Related	2.10%	Luxembourg
BNP Paribas S.A. 2.750% due 25/07/2028	Investment Grade Credit	1.95%	France
European Investment Bank 0.050% due 13/10/2034	Government Related	1.79%	Supranational
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF	Net Other Short Duration Instruments	1.77%	Ireland
European Union 2.750% due 04/02/2033	Government Related	1.43%	Supranational
Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	Securitised	1.37%	United States
Region of lle de France 3.050% due 03/02/2033	Government Related	1.36%	France
Uniform Mortgage-Backed Security, TBA 6.500% due 01/02/2054	Securitised	1.26%	United States
BPCE S.A. 0.500% due 15/09/2027	Investment Grade Credit	1.24%	France
European Union 0.400% due 04/02/2037	Government Related	1.23%	Supranational
European Investment Bank 2.250% due 15/03/2030	Government Related	1.22%	Supranational
International Development Association 1.750% due 05/05/2037	Government Related	1.21%	Supranational
European Union 1.500% due 04/10/2035	Government Related	1.21%	Supranational
European Union 0.450% due 04/07/2041	Government Related	1.19%	Supranational

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.

#### Asset allocation

describes the share of investments in specific assets

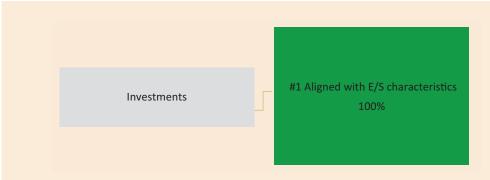
To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

### **Enabling activities**

directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

What was the asset allocation?



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/ or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%). Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

### In which economic sectors were the investments made?

Sector	% of Net Assets
Investment Grade Credit	58.29%
Government Related	37.71%
Securitised	6.37%
Emerging Markets	2.11%
High Yield Credit	1.51%
Net Other Short Duration Instruments	-5.99%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.



## To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

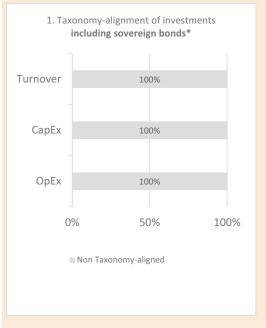
As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022 was 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

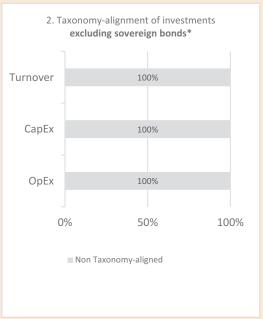
## Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy1? Yes: In fossil gas In nuclear energy No

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

## What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments. (31 December 2022: 100%).

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

<sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

### Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)



# What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

### ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Product name:** Euro Income Bond Fund

Legal entity identifier: SEK18YSZLD2OP25KSR60

## Environmental and/or social characteristics

### Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: \_\_% as its objective a sustainable investment, it had a proportion of % in economic activities that qualify as of sustainable investments environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the **EU Taxonomy** with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: \_\_\_% not make any sustainable investments



### To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

### How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.

### ...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?"

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are

attained.

Sustainable

investment means an investment in an

economic activity that contributes to an environmental or social objective, provided that

the investment does not significantly harm any environmental or

social objective and that the investee companies follow good

governance practices.

The **EU Taxonomy** is

a classification system

establishing a list of

environmentally

economic activities.

That Regulation does

not lay down a list of

socially sustainable

economic activities. Sustainable

investments with an environmental objective might be aligned with the Taxonomy or not.

(EU) 2020/852,

sustainable

laid down in Regulation

### What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Sector	% Net Assets	Country
Securitised	17.77%	United States
Securitised	12.01%	United States
Securitised	9.81%	United States
Net Other Short Duration Instruments	8.37%	Ireland
Securitised	3.70%	United States
Net Other Short Duration Instruments	3.38%	Japan
Securitised	2.18%	United States
Net Other Short Duration Instruments	2.06%	United Kingdom
Net Other Short Duration Instruments	2.02%	United Kingdom
Investment Grade Credit	1.76%	United Kingdom
High Yield Credit	1.22%	Ireland
Net Other Short Duration Instruments	1.16%	Japan
Securitised	1.12%	United States
Net Other Short Duration Instruments	1.11%	Netherlands
Investment Grade Credit	1.01%	Italy
	Securitised  Securitised  Securitised  Net Other Short Duration Instruments  Securitised  Net Other Short Duration Instruments  Securitised  Net Other Short Duration Instruments  Net Other Short Duration Instruments  Investment Grade Credit  High Yield Credit  Net Other Short Duration Instruments  Securitised  Net Other Short Duration Instruments  Net Other Short Duration Instruments  Securitised  Net Other Short Duration Instruments	Securitised 17.77%  Securitised 12.01%  Securitised 9.81%  Net Other Short Duration Instruments  Securitised 3.70%  Net Other Short Duration Instruments  Securitised 2.18%  Net Other Short Duration Instruments  Net Other Short Duration Instruments  Net Other Short Duration Instruments  Net Other Short Duration Instruments  Investment Grade Credit 1.76%  High Yield Credit 1.22%  Net Other Short Duration Instruments  Securitised 1.12%  Net Other Short Duration Instruments  Securitised 1.12%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



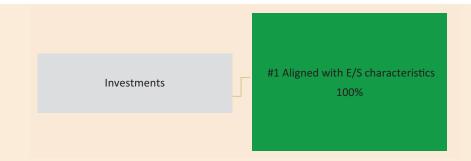
### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.



#### What was the asset allocation?

**Asset allocation** describes the share of investments in specific assets.



- **#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- **#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/ or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%). Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

### In which economic sectors were the investments made?

Sector	% of Net Assets
Securitised	57.62%
Investment Grade Credit	25.56%
Government Related	7.37%
High Yield Credit	6.64%
Emerging Markets	5.70%
Net Other Short Duration Instruments	-2.89%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.



### To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.



Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy1?

Yes:

In fossil gas

In nuclear energy



No

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For nuclear energy, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional** activities are

activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

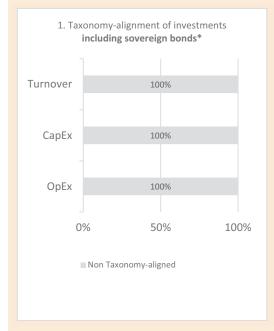
<sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

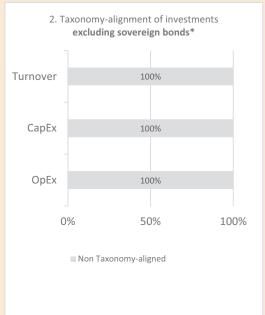
### Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





<sup>\*</sup> For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures



### What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



## What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%).

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.



## What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

### ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Euro Short-Term Fund

Legal entity identifier: U9SVFXJNHHFXARCR1V87

### Environmental and/or social characteristics

#### Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: \_\_% as its objective a sustainable investment, it had a proportion of % in economic activities that qualify of sustainable investments as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify as environmentally sustainable under the sustainable under the EU Taxonomy **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: \_\_\_% not make any sustainable investments



### To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

### How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.

### ...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?"

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities.

governance practices.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are

attained.



### What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	tments Sector		t investments Sector		t investments Sector Assets		Country
Switzerland Treasury Bills 1.625% due 29/02/2024	Government Related	2.11%	Switzerland				
Japan Treasury Bills (0.217)% due 19/02/2024	Government Related	1.76%	Japan				
Accunia European CLO DAC 4.863% due 20/01/2031	Securitised	1.50%	Ireland				
Cedulas TDA Fondo de Titulizacion de Activos 3.875% due 23/05/2025	Investment Grade Credit	1.45%	Spain				
France Treasury Bills 3.867% due 04/04/2024	Government Related	1.42%	France				
BNZ International Funding Ltd. 0.625% due 03/07/2025	Investment Grade Credit	1.34%	New Zealand				
Revocar UG 4.513% due 21/04/2036	Securitised	1.32%	Germany				
Banca Monte dei Paschi di Siena SpA 2.875% due 16/07/2024	Investment Grade Credit	1.28%	Italy				
Commonwealth Bank of Australia 4.928% due 09/12/2026	Investment Grade Credit	1.22%	Australia				
Stratton Mortgage Funding PLC 6.069% due 25/09/2051	Securitised	1.21%	United Kingdom				
Towd Point Mortgage Funding PLC 6.690% due 20/02/2045	Securitised	1.18%	United Kingdom				
Towd Point Mortgage Funding PLC 5.891% due 20/10/2051	Securitised	1.01%	United Kingdom				
Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2024	Investment Grade Credit	0.92%	Denmark				
Deutsche Pfandbriefbank AG 6.220% due 26/04/2024	Investment Grade Credit	0.90%	Germany				
Japan Treasury Bills (0.226)% due 15/01/2024	Government Related	0.89%	Japan				

% Net

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.



### What was the asset allocation?

**Asset allocation** describes the share of investments in specific assets.



- **#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- **#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/ or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%). Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

### In which economic sectors were the investments made?

Sector	% of Net Assets
Investment Grade Credit	52.17%
Net Other Short Duration Instruments	42.09%
Securitised	26.25%
Emerging Markets	0.18%
Government Related	-20.69%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.



## To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy¹?

		Ye	es:	

In fossil gas In nuclear energy



No

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

## Transitional activities are

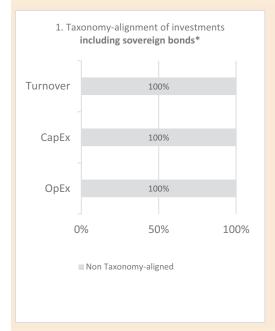
activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

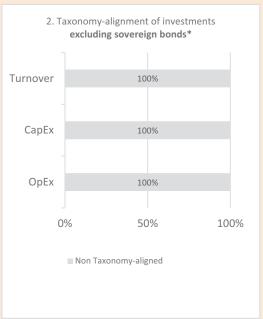
<sup>&</sup>lt;sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
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The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





<sup>\*</sup> For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

#### What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



## What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments. (31 December 2022: 100%).

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.



#### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

#### ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Product name:** PIMCO European High Yield Bond Fund

Legal entity identifier: 549300HILDNB781VVQ39

## Environmental and/or social characteristics

#### Did this financial product have a sustainable investment objective? ✓ No Yes It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: \_\_% as its objective a sustainable investment, it had a proportion of \_\_% in economic activities that qualify as of sustainable investments environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify as sustainable under the EU Taxonomy environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: \_\_\_% not make any sustainable investments



Sustainable

**investment** means an investment in an

economic activity that contributes to an environmental or social objective, provided that

the investment does not significantly harm any environmental or

social objective and that the investee

companies follow good

governance practices.

The **EU Taxonomy** is

a classification system

establishing a list of

environmentally

economic activities.

That Regulation does

not lay down a list of

socially sustainable

economic activities. Sustainable

investments with an environmental objective might be aligned with

the Taxonomy or not.

(EU) 2020/852,

sustainable

laid down in Regulation

# To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

#### Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.



#### How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.

0/- Not



#### What were the top investments of this financial product?

Largest investments	Sector	% Net Assets	Country
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF	Net Other Short Duration Instruments	4.81%	Ireland
European Stability Mechanism Treasury Bills 3.849% due 23/05/2024	Net Other Short Duration Instruments	1.86%	International
Teva Pharmaceutical Finance Netherlands BV 1.875% due 31/03/2027	High Yield Credit	1.54%	Netherlands
Telecom Italia SpA 7.875% due 31/07/2028	High Yield Credit	1.45%	Italy
Virgin Media Secured Finance PLC 4.250% due 15/01/2030	High Yield Credit	1.38%	United Kingdom
Forvia SE 2.750% due 15/02/2027	High Yield Credit	1.14%	France
Cirsa Finance International SARL 4.500% due 15/03/2027	High Yield Credit	1.08%	Luxembourg
AT&T, Inc. 2.875% due 02/03/2025	Investment Grade Credit	1.07%	United States
Nexi SpA 2.125% due 30/04/2029	High Yield Credit	1.06%	Italy
Wintershall Dea Finance BV 2.499% due 20/04/2026	High Yield Credit	1.01%	Netherlands
Gatwick Airport Finance PLC 4.375% due 07/04/2026	High Yield Credit	0.96%	United Kingdom
Grifols S.A. 3.200% due 01/05/2025	High Yield Credit	0.96%	Spain
Verisure Holding AB 3.250% due 15/02/2027	High Yield Credit	0.94%	Sweden
Electricite de France S.A. 2.875% due 15/12/2026	Investment Grade Credit	0.91%	France
EP Infrastructure A/S 1.816% due 02/03/2031	Investment Grade Credit	0.91%	Czech Republic

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

> For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



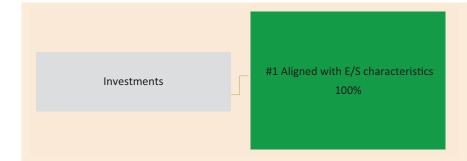
#### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.



What was the asset allocation?

# **Asset allocation** describes the share of investments in specific assets.



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/ or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments. Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

#### In which economic sectors were the investments made?

Sector	% of Net Assets
High Yield Credit	72.33%
Government Related	20.87%
Investment Grade Credit	18.25%
Emerging Markets	0.32%
Net Other Short Duration Instruments	-11.77%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear** energy, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the

best performance.

#### To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0%. This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third

party.			
	_	uct invest in fossil gas an with the EU Taxonomy¹?	ar energy related
	Yes:		
		In fossil gas	In nuclear energy
$\checkmark$	No		

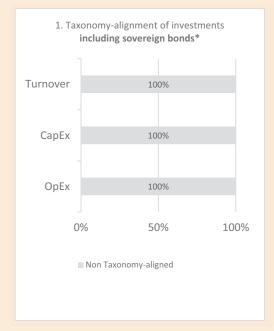
<sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

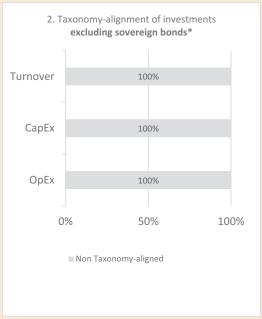
Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure

   (CapEx) showing the
   green investments
   made by investee
   companies, e.g. for a
   transition to a green
   economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





<sup>\*</sup> For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

#### What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0%.



## What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments.

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.



# What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

#### ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Product name:** Global Bond ESG Fund

social objective: %

Legal entity identifier: 549300PFJAUUMMOPU079

## Environmental and/or social characteristics

#### Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with / characteristics and while it did not have an environmental objective: % as its objective a sustainable investment, it had a proportion of 18% in economic activities that qualify as of sustainable investments environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify as sustainable under the EU Taxonomy environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective \*\* \* While the Fund did invest in sustainable investments with a social objective during the period covered by this report, it has not made any commitment to invest in this category of investments and consequently any such investments acquired by the Fund should be considered incidental in nature It made sustainable investments with a It promoted E/S characteristics, but did



Principal adverse **impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainable

investment means an investment in an

economic activity that contributes to an environmental or social objective, provided that the investment does

not significantly harm any environmental or

social objective and that the investee companies follow good

governance practices.

The **EU Taxonomy** is

a classification system

establishing a list of

environmentally

economic activities.

That Regulation does

not lay down a list of

socially sustainable

economic activities. Sustainable investments with an

environmental objective might be aligned with the Taxonomy or not.

(EU) 2020/852,

sustainable

laid down in Regulation

#### To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund's approach to sustainable investing is through the promotion of environmental and/or social characteristics (while the Fund does not have sustainable investment as its objective, it seeks to invest a portion of its assets in sustainable investments).

As detailed below, the sustainable investments held by the Fund during the reference period contributed to the environmental objectives of climate change adaptation and/or climate change mitigation.

Derivatives (with the exception of index derivatives) held by the Fund during the period were screened against the exclusion strategy implemented by the Investment Advisor and accordingly were used to promote the environmental and/or social characteristics promoted by the Fund.

not make any sustainable investments

#### How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, issuer engagement policy and investment in certain ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") which enable issuers to raise capital to fund projects with positive environmental benefits as well as in the debt of issuers demonstrating leadership in addressing risk and opportunities around climate related change.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers involved in Fossil Fuel related sectors (including issuers engaged principally in the oil industry, including extraction, production, refining, transportation, or the mining and sale of coal and coal-fired generation).

In addition, as part of the Fund's screening process, the Investment Advisor referred to globally accepted norms, such as, the UN Global Compact Principles and the UN Guiding Principles on Business and Human Rights, where appropriate.

#### ...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund's underlying sustainable investments contributed to the environmental objectives of climate change mitigation and climate change adaptation during the reference period which was achieved in a variety of ways, including by way of example, investment in ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") including green bonds.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's sustainable investments were assessed to seek to ensure that they do not cause significant harm to any environmental or social objective. This assessment was carried out by the Investment Advisor's application of various adverse sustainability indicators, including but not limited to, exposure to Fossil Fuel related sectors (as described above) and greenhouse gas emissions.

-- How were the indicators for adverse impacts on sustainability factors taken into account?

Securities were selected according to the Investment Advisor's internal sustainability screening process. This screening process includes consideration of adverse impacts on sustainability factors including exposure to the Fossil Fuel related sectors (as described above) and exposure to military weapons. The Investment Advisor sought to mitigate principal adverse impacts including, for example, through its exclusion strategy and issuer engagement.

-- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Investment Advisor satisfied itself that sustainable investments were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through the use of UNGC (UN Global Compact) controversies screening along with other tools including ESG scores and research as part of the investment due diligence process.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



#### How did this financial product consider principal adverse impacts on sustainability factors?

Principal adverse impacts are described as those impacts of investment decisions that "result in negative effects on sustainability factors" while sustainability factors are defined as "environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters". The Investment Advisor sought to consider principal adverse impacts as part of the investment process and used a combination of methods to help mitigate principal adverse impacts including exclusions and issuer engagement.

The Fund considered the principal adverse impacts of investment decisions on sustainability factors (including but not limited to, exposure to the Fossil Fuel related sectors (as described above), the military weapons sector and greenhouse gas emissions) during the reference period.



#### What were the top investments of this financial product?

Largest investments	Sector	% Net Assets	Country
Uniform Mortgage-Backed Security, TBA 6.500% due 01/02/2054	Securitised	9.20%	United States
Japan Treasury Bills (0.253)% due 26/02/2024	Net Other Short Duration Instruments	5.19%	Japan
Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	Securitised	3.70%	United States
Japan Treasury Bills (0.245)% due 04/03/2024	Net Other Short Duration Instruments	2.96%	Japan
Japan Treasury Bills (0.216)% due 22/01/2024	Net Other Short Duration Instruments	2.29%	Japan
Japan Treasury Bills (0.211)% due 29/01/2024	Net Other Short Duration Instruments	2.22%	Japan
Uniform Mortgage-Backed Security, TBA 5.500% due 01/02/2054	Securitised	1.79%	United States
Japan Treasury Bills (0.225)% due 26/02/2024	Net Other Short Duration Instruments	1.48%	Japan
Republic of Germany 0.000% due 15/08/2031	Government Related	1.45%	Germany
Uniform Mortgage-Backed Security 5.000% due 01/04/2053	Securitised	1.39%	United States
Uniform Mortgage-Backed Security 4.500% due 01/10/2052	Securitised	1.36%	United States
Japan Government International Bond 0.005% due 01/10/2024	Net Other Short Duration Instruments	1.36%	Japan
Japan Treasury Bills (0.271)% due 09/01/2024	Net Other Short Duration Instruments	1.35%	Japan
Uniform Mortgage-Backed Security 5.500% due 01/05/2053	Securitised	1.29%	United States
Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	Securitised	1.13%	United States

The list includes the investments constituting the greatest proportion **of investments** of the financial product during the reference period which is: as at 31 December 2023

> For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



#### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics and the proportion of the Fund invested in sustainable investments as at 31 December 2023 is provided below.

#### What was the asset allocation?

**Asset allocation** describes the share of investments in specific assets.



- **#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- **#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category #1B Other E/S characteristics covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

As at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As at 31 December 2023, the Fund invested 18% of its net assets in sustainable investments (31 December 2022: 15%). 16% of net assets were invested in sustainable investments which contributed to an environmental objective (31 December 2022: 14%).

\*\*The Fund also held 2% of net assets in sustainable investments which contribute to a social objective (31 December 2022: 1%). It should be noted that the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective and such investments should be considered incidental in nature.

#### In which economic sectors were the investments made?

Sector	% of Net Assets
Government Related	52.34%
Securitised	31.33%
Investment Grade Credit	13.30%
Inflation Linked	4.05%
Emerging Markets External	3.64%
Covered Bonds and Pfandbriefe	2.00%
Other	0.17%
Municipals	0.10%
Emerging Markets Local	-0.71%
Net Other Short Duration Instruments	-6.22%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

To comply with the EU Taxonomy, the criteria for **fossil** gas include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear** energy, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



#### To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been regioused by any other third party.

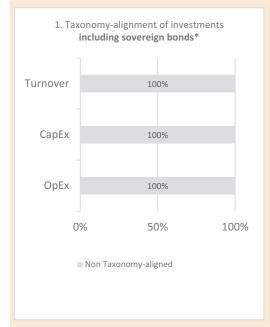
reviewed by any our	ier triiru party.			
	•	nvest in fossil gas and / o the EU Taxonomy¹?	or nuclear	energy related
	Yes:			
		In fossil gas		In nuclear energy
$\checkmark$	No			

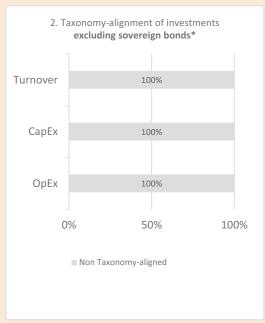
<sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





<sup>\*</sup> For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures



#### What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



# What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund does not commit to invest in investments aligned with the EU Taxonomy but does commit to invest in sustainable investments which contribute to an environmental objective. As at 31 December 2023, the proportion of sustainable investments of the Fund which contributed to an environmental objective which were not assessed against the EU Taxonomy and therefore categorised as "Other Environmental" investments above is 16% (31 December 2022: 14%). For further information with respect to sustainability-related data availability and data challenges please refer to <a href="https://europe.pimco.com/en-eu/our-firm/global-advisors-ireland">https://europe.pimco.com/en-eu/our-firm/global-advisors-ireland</a>.





#### What was the share of socially sustainable investments?

As noted above, as at 31 December 2023, the Fund held 2% of net assets in sustainable investments which contributed to a social objective during the period covered by these financial statements (31 December 2022: 1%). As the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective, such investments should be considered incidental in nature.



#### What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As outlined in greater detail above, as at 31 December 2023, the Fund invested 18% of its net assets in sustainable investments (31 December 2022: 15%).



#### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate and biodiversity related matters), including for example, by seeking to encourage issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

#### **ANNEX IV**

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Product name:** Global Investment Grade Credit ESG Fund Legal entity identifier: 5493005HZUTWLN5JSJ59

# Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and

that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective

might be aligned with the Taxonomy or not.

## Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?				
• • Yes	● ○ ✓ No			
It made sustainable investments with an environmental objective:%  in economic activities that qualify as environmentally sustainable under the EU Taxonomy  in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 57% of sustainable investments  with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy  with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy  with a social objective**  **While the Fund did invest in sustainable investments with a social objective during the period covered by this report, it has not made any commitment to invest in this category of investments and consequently any such investments acquired by the Fund should be considered incidental in nature			
It made sustainable investments with a social objective:%	It promoted E/S characteristics, but did not make any sustainable investments			



Principal adverse **impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

#### To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund's approach to sustainable investing is through the promotion of environmental and/or social characteristics (while the Fund does not have sustainable investment as its objective, it seeks to invest a portion of its assets in sustainable investments).

As detailed below, the sustainable investments held by the Fund during the reference period contributed to the environmental objectives of climate change adaptation and/or climate change mitigation.

Derivatives (with the exception of index derivatives) held by the Fund during the period were screened against the exclusion strategy implemented by the Investment Advisor and accordingly were used to promote the environmental and/or social characteristics promoted by the Fund.

#### How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, issuer engagement policy and investment in certain ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") which enable issuers to raise capital to fund projects with positive environmental benefits as well as in the debt of issuers demonstrating leadership in addressing risk and opportunities around climate related change.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers involved in Fossil Fuel related sectors (including issuers engaged principally in the oil industry, including extraction, production, refining, transportation, or the mining and sale of coal and coal-fired generation).

In addition, as part of the Fund's screening process, the Investment Advisor referred to globally accepted norms, such as, the UN Global Compact Principles and the UN Guiding Principles on Business and Human Rights, where appropriate.

#### ...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund's underlying sustainable investments contributed to the environmental objectives of climate change mitigation and climate change adaptation during the reference period which was achieved in a variety of ways, including by way of example, investment in ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") including green bonds.

#### How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's sustainable investments were assessed to seek to ensure that they do not cause significant harm to any environmental or social objective. This assessment was carried out by the Investment Advisor's application of various adverse sustainability indicators, including but not limited to, exposure to Fossil Fuel related sectors (as described above) and greenhouse gas emissions.

How were the indicators for adverse impacts on sustainability factors taken into account?

Securities were selected according to the Investment Advisor's internal sustainability screening process. This screening process includes consideration of adverse impacts on sustainability factors including exposure to the Fossil Fuel related sectors (as described above) and exposure to military weapons. The Investment Advisor sought to mitigate principal adverse impacts including, for example, through its exclusion strategy and issuer engagement.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Investment Advisor satisfied itself that sustainable investments were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through the use of UNGC (UN Global Compact) controversies screening along with other tools including ESG scores and research as part of the investment due diligence process.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



## How did this financial product consider principal adverse impacts on sustainability factors?

Principal adverse impacts are described as those impacts of investment decisions that "result in negative effects on sustainability factors" while sustainability factors are defined as "environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters". The Investment Advisor sought to consider principal adverse impacts as part of the investment process and used a combination of methods to help mitigate principal adverse impacts including exclusions and issuer engagement.

The Fund considered the principal adverse impacts of investment decisions on sustainability factors (including but not limited to, exposure to the Fossil Fuel related sectors (as described above), the military weapons sector and greenhouse gas emissions) during the reference period.

% Net

Assets

Country



Largest investments

#### What were the top investments of this financial product?

Sector

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Jector	Assets	Country
Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	Securitised	5.22%	United States
U.S. Treasury Bonds 2.375% due 15/02/2042	Government Related	2.08%	United States
U.S. Treasury Bonds 4.750% due 15/11/2043	Government Related	1.67%	United States
U.S. Treasury Bonds 3.250% due 15/05/2042	Government Related	1.57%	United States
U.S. Treasury Notes 4.250% due 31/05/2025	Government Related	1.41%	United States
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032	Government Related	1.34%	United States
U.S. Treasury Bonds 2.000% due 15/11/2041	Government Related	1.32%	United States
European Union 2.750% due 04/12/2037	Government Related	1.26%	Supranational
U.S. Treasury Bonds 4.000% due 15/11/2042	Government Related	1.24%	United States
U.S. Treasury Bonds 2.250% due 15/05/2041	Government Related	1.02%	United States
Uniform Mortgage-Backed Security, TBA 4.000% due 01/02/2054	Securitised	0.94%	United States
Uniform Mortgage-Backed Security 5.000% due 01/07/2053	Securitised	0.90%	United States
BNG Bank NV 3.250% due 29/08/2033	Government Related	0.75%	Netherlands

Largest investments	Sector	% Net Assets	Country
Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054	Securitised	0.61%	United States
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033	Government Related	0.56%	United States

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



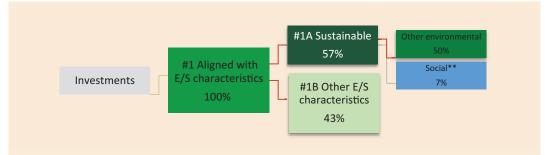
#### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics and the proportion of the Fund invested in sustainable investments as at 31 December 2023 is provided below.



#### What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



- #1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- #2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category #1B Other E/S characteristics covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

As at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As at 31 December 2023, the Fund invested 57% of its net assets in sustainable investments (31 December 2022: 60%). 50% of net assets were invested in sustainable investments which contributed to an environmental objective (31 December 2022: 55%).

\*\*The Fund also held 7% of net assets in sustainable investments which contribute to a social objective (31 December 2022: 5%). It should be noted that the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective and such investments should be considered incidental in nature.

#### In which economic sectors were the investments made?

Sector	% of Net Assets
Investment Grade Credit	67.29%
Government Related	28.55%
Securitised	11.45%
High Yield Credit	2.21%
Emerging Markets	1.96%
Municipal/Other	0.22%
Net Other Short Duration Instruments	-11.68%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



## To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

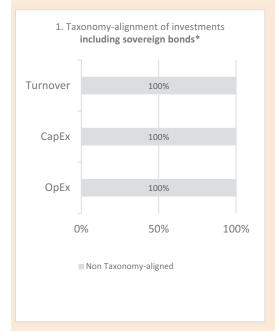
been reviewed by	any other third party	у.	
		invest in fossil gas and / o th the EU Taxonomy¹?	or nuclear energy related
	Yes:		
		In fossil gas	In nuclear energy
$\checkmark$	No		

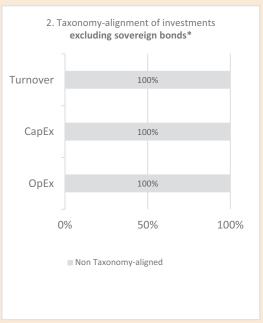
<sup>&</sup>lt;sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





<sup>\*</sup> For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

#### What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022 was 0%).



#### What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund does not commit to invest in investments aligned with the EU Taxonomy but does commit to invest in sustainable investments which contribute to an environmental objective. As at 31 December 2023, the proportion of sustainable investments of the Fund which contributed to an environmental objective which were not assessed against the EU Taxonomy and therefore categorised as "Other Environmental" investments above is 50% (31 December 2022: 55%). For further information with respect to sustainability-related data availability and data challenges please refer to https://europe.pimco.com/en-eu/our-firm/global-advisorsireland.



#### What was the share of socially sustainable investments?

As noted above, as at 31 December 2023, the Fund held 7% of net assets in sustainable investments which contributed to a social objective during the period covered by these financial statements (the figure as at 31 December 2022 was 5%). As the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective, such investments should be considered incidental in nature.



#### What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As outlined in greater detail above, as at 31 December 2023, the Fund invested 57% of its net assets in sustainable investments (31 December 2022: 60%).



2020/852.



# What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate and biodiversity related matters), including for example, by seeking to encourage issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

#### ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Global Low Duration Real Return Fund

Legal entity identifier: 5493004EUSX3DN7B3B79

## Environmental and/or social characteristics

#### Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: \_\_% as its objective a sustainable investment, it had a proportion of % in economic activities that qualify as of sustainable investments environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the **EU Taxonomy** with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: \_\_\_% not make any sustainable investments



#### To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

## How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.

#### ...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

not significantly harm any environmental or social objective and that the investee companies follow good governance practices. The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable

Sustainable

investment means an investment in an

economic activity that contributes to an environmental or social objective, provided that

the investment does

economic activities. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability **indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

#### What were the top investments of this financial product?

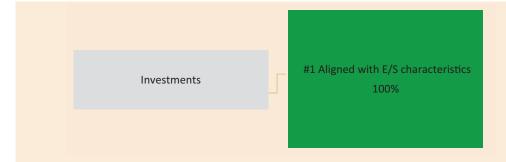
Largest investments	Sector	% Net Assets	Country
U.S. Treasury Inflation Protected Securities 0.500% due 15/01/2028	Inflation Linked	8.69%	United States
United Kingdom Gilt 1.250% due 22/11/2027	Inflation Linked	6.93%	United Kingdom
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025	Net Other Short Duration Instruments	6.07%	United States
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2026	Inflation Linked	5.85%	United States
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2026	Inflation Linked	5.74%	United States
U.S. Treasury Inflation Protected Securities 0.375% due 15/01/2027	Inflation Linked	5.67%	United States
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	Inflation Linked	5.46%	United States
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027	Inflation Linked	5.43%	United States
Italy Buoni Poliennali Del Tesoro 2.350% due 15/09/2024	Inflation Linked	5.40%	Italy
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2025	Inflation Linked	4.83%	United States
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024	Net Other Short Duration Instruments	4.76%	United States
Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	Securitised	4.63%	United States
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025	Inflation Linked	4.54%	United States
U.S. Treasury Inflation Protected Securities 0.875% due 15/01/2029	Inflation Linked	4.40%	United States
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2026	Inflation Linked	4.37%	United States

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

#### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.





**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/ or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%). Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

#### In which economic sectors were the investments made?

Sector	% of Net Assets
Inflation Linked	108.39%
Securitised	11.69%
Covered Bonds and Pfandbriefe	2.95%
Net Other Short Duration Instruments	2.79%
Emerging Markets Local	0.25%
Investment Grade Credit	0.08%
High Yield Credit	0.05%
Government Related	-26.20%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.



#### To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy<sup>1</sup>?

Yes:

In fossil gas

In nuclear energy

No

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For nuclear energy, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional** activities are

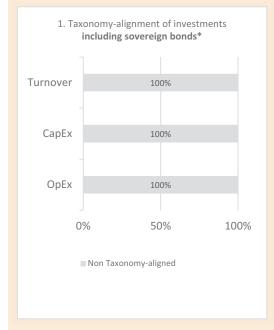
activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

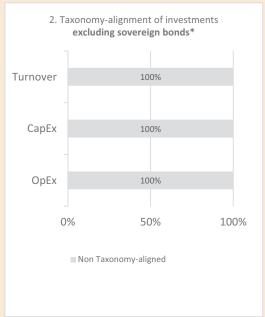
<sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





<sup>\*</sup> For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures



#### What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



# What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments. (31 December 2022: 100%).

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.



# What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

#### Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities. That Regulation does

not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

#### ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Product name:** Global Real Return Fund Legal entity identifier: TJC21SOQHOBNQ288A280

## Environmental and/or social characteristics

#### Did this financial product have a sustainable investment objective? No Yes It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: % as its objective a sustainable investment, it had a proportion of \_\_% in economic activities that qualify of sustainable investments as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: \_\_% not make any sustainable investments



#### To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

#### How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.



#### ...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?"

Sustainability **indicators** measure how the environmental or social characteristics promoted by the financial product are attained.



#### What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	Assets	Country
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2031	Inflation Linked	7.10%	United States
U.S. Treasury Inflation Protected Securities 0.500% due 15/01/2028	Inflation Linked	4.20%	United States
Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	Securitised	4.01%	United States
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025	Inflation Linked	3.24%	United States
Italy Buoni Poliennali Del Tesoro 1.400% due 26/05/2025	Inflation Linked	3.20%	Italy
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027	Inflation Linked	3.17%	United States
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032	Inflation Linked	3.02%	United States
U.S. Treasury Inflation Protected Securities 0.250% due 15/07/2029	Inflation Linked	2.88%	United States
Italy Buoni Poliennali Del Tesoro 1.300% due 15/05/2028	Inflation Linked	2.75%	Italy
Uniform Mortgage-Backed Security, TBA 6.500% due 01/02/2054	Securitised	2.51%	United States
United Kingdom Gilt 1.250% due 22/11/2032	Inflation Linked	2.39%	United Kingdom
Kreditanstalt fuer Wiederaufbau 3.125% due 10/10/2028	Government Related	2.38%	Germany
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2030	Inflation Linked	2.32%	United States
Japan Government International Bond 0.100% due 10/03/2029	Inflation Linked	2.32%	Japan
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2026	Inflation Linked	2.27%	United States

% Net

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

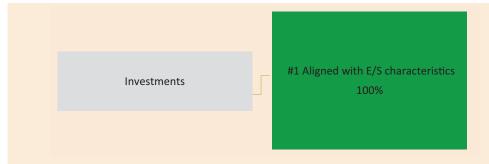


#### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.

**Asset allocation** describes the share of investments in specific assets.





**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%). Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

#### In which economic sectors were the investments made?

Sector	% of Net Assets
Inflation Linked	108.31%
Securitised	14.16%
Net Other Short Duration Instruments	4.35%
Covered Bonds and Pfandbriefe	2.71%
Emerging Market Local	0.24%
Investment Grade Credit	0.16%
High Yield Credit	0.04%
Emerging Market External	0.01%
Government Related	-29.98%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.

#### To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy1?

Yes:

In fossil gas

In nuclear energy

No

To comply with the EU Taxonomy, the criteria for fossil gas include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For nuclear energy, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental

objective.

#### **Transitional** activities are

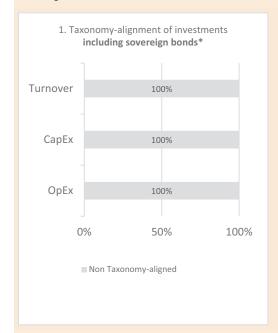
activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

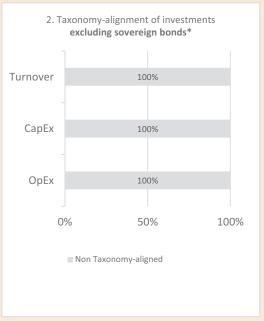
<sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





<sup>\*</sup> For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures



#### What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



# What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments. (31 December 2022: 100%).

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.



# What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

#### ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Product name:** Low Duration Opportunities ESG Fund Legal entity identifier: 549300M7ZPBX56GB2C41

#### Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities.

companies follow good

governance practices.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

## Environmental and/or social characteristics

#### Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with / characteristics and while it did not have an environmental objective: \_\_% as its objective a sustainable investment, it had a proportion of 60% in economic activities that qualify as of sustainable investments environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify as sustainable under the EU Taxonomy environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective \*\* \*While the Fund did invest in sustainable investments with a social objective during the period covered by this report, it has not made any commitment to invest in this category of investments and consequently any such investments acquired by the Fund should be considered incidental in nature It made sustainable investments with a It promoted E/S characteristics, but did social objective: % not make any sustainable investments



#### To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund's approach to sustainable investing is through the promotion of environmental and/or social characteristics (while the Fund does not have sustainable investment as its objective, it seeks to invest a portion of its assets in sustainable investments).

As detailed below, the sustainable investments held by the Fund during the reference period contributed to the environmental objectives of climate change adaptation and/or climate change mitigation.

Derivatives (with the exception of index derivatives) held by the Fund during the period were screened against the exclusion strategy implemented by the Investment Advisor and accordingly were used to promote the environmental and/or social characteristics promoted by the Fund.

**Sustainability indicators** measure
how the environmental
or social characteristics
promoted by the
financial product are
attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

#### How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, issuer engagement policy and investment in certain ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") which enable issuers to raise capital to fund projects with positive environmental benefits as well as in the debt of issuers demonstrating leadership in addressing risk and opportunities around climate related change.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers involved in Fossil Fuel related sectors (including issuers engaged principally in the oil industry, including extraction, production, refining, transportation, or the mining and sale of coal and coal-fired generation).

In addition, as part of the Fund's screening process, the Investment Advisor referred to globally accepted norms, such as, the UN Global Compact Principles and the UN Guiding Principles on Business and Human Rights, where appropriate.

#### ...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund's underlying sustainable investments contributed to the environmental objectives of climate change mitigation and climate change adaptation during the reference period which was achieved in a variety of ways, including by way of example, investment in ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") including green bonds.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's sustainable investments were assessed to seek to ensure that they do not cause significant harm to any environmental or social objective. This assessment was carried out by the Investment Advisor's application of various adverse sustainability indicators, including but not limited to, exposure to Fossil Fuel related sectors (as described above) and greenhouse gas emissions.

--- How were the indicators for adverse impacts on sustainability factors taken into account?

Securities were selected according to the Investment Advisor's internal sustainability screening process. This screening process includes consideration of adverse impacts on sustainability factors including exposure to the Fossil Fuel related sectors (as described above) and exposure to military weapons. The Investment Advisor sought to mitigate principal adverse impacts including, for example, through its exclusion strategy and issuer engagement.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Investment Advisor satisfied itself that sustainable investments were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through the use of UNGC (UN Global Compact) controversies screening along with other tools including ESG scores and research as part of the investment due diligence process.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



#### How did this financial product consider principal adverse impacts on sustainability factors?

Principal adverse impacts are described as those impacts of investment decisions that "result in negative effects on sustainability factors" while sustainability factors are defined as "environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters". The Investment Advisor sought to consider principal adverse impacts as part of the investment process and used a combination of methods to help mitigate principal adverse impacts including exclusions and issuer engagement.

The Fund considered the principal adverse impacts of investment decisions on sustainability factors (including but not limited to, exposure to the Fossil Fuel related sectors (as described above), the military weapons sector and greenhouse gas emissions) during the reference period.

% Net



#### What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	Assets	Country
Uniform Mortgage-Backed Security 5.000% due 01/10/2053	Securitised	18.83%	United States
U.S. Treasury Notes 5.000% due 30/09/2025	Government Related	7.75%	United States
Uniform Mortgage-Backed Security 5.000% due 01/05/2053	Securitised	7.57%	United States
Sumitomo Mitsui Trust Bank Ltd. 5.500% due 09/03/2028	Investment Grade Credit	3.93%	Japan
Uniform Mortgage-Backed Security, TBA 3.500% due 01/02/2054	Securitised	3.88%	United States
NatWest Group PLC 4.067% due 06/09/2028	Investment Grade Credit	2.16%	United Kingdom
Mizuho Financial Group, Inc. 3.490% due 05/09/2027	Investment Grade Credit	2.13%	Japan
St. Paul's CLO DAC 4.715% due 15/01/2032	Net Other Short Duration Instruments	2.08%	Ireland
Mizuho Financial Group, Inc. 0.214% due 07/10/2025	Investment Grade Credit	2.01%	Japan
NTT Finance Corp. 0.082% due 13/12/2025	Investment Grade Credit	2.00%	Japan
Uniform Mortgage-Backed Security 5.000% due 01/10/2053	Securitised	1.90%	United States
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033	Inflation Linked	1.89%	United States
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033	Inflation Linked	1.88%	United States
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032	Inflation Linked	1.86%	United States
Uniform Mortgage-Backed Security 5.500% due 01/08/2053	Securitised	1.85%	United States

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

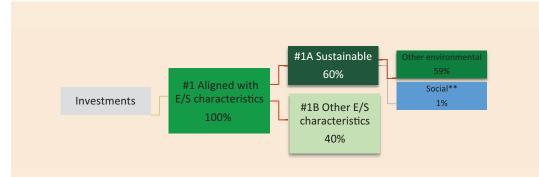


**Asset allocation** describes the share of investments in specific assets.

#### What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics and the proportion of the Fund invested in sustainable investments as at 31 December 2023 is provided below.

What was the asset allocation?



- **#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- **#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

As at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As at 31 December 2023, the Fund invested 60% of its net assets in sustainable investments (31 December 2022: 29%). 59% of net assets were invested in sustainable investments which contributed to an environmental objective (31 December 2022: 28%).

\*\*The Fund also held 1% of net assets in sustainable investments which contribute to a social objective (31 December 2022: 1%). It should be noted that the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective and such investments should be considered incidental in nature.

## In which economic sectors were the investments made?

Sector	% of Net Assets
Securitised	35.24%
Investment Grade Credit	34.35%
Net Other Short Duration Instruments	33.25%
Inflation Linked	5.63%
High Yield Credit	2.05%
Emerging Markets External	0.01%
Government Related	-10.53%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

To comply with the EU Taxonomy, the criteria for **fossil** gas include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For nuclear energy, the criteria include comprehensive safety and waste management rules.

#### **Enabling activities**

directly enable other activities to make a substantial contribution to an environmental objective.

#### Transitional activities are

activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



#### To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been

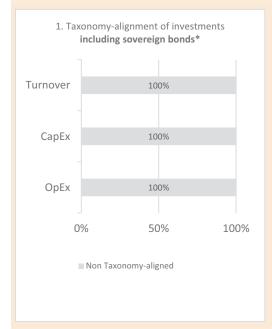
	other third party.		- p. o v. a c a	, an additor nor nas it see.
		t invest in fossil gas and / th the EU Taxonomy¹?	or nuclea	r energy related
	Yes:			
		In fossil gas		In nuclear energy
$\checkmark$	No			

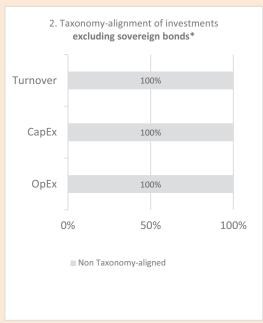
<sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





<sup>\*</sup> For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

#### What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



## What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund does not commit to invest in investments aligned with the EU Taxonomy but does commit to invest in sustainable investments which contribute to an environmental objective. As at 31 December 2023, the proportion of sustainable investments of the Fund which contributed to an environmental objective which were not assessed against the EU Taxonomy and therefore categorised as "Other Environmental" investments above is 59% (31 December 2022: 28%). For further information with respect to sustainability-related data availability and data challenges please refer to <a href="https://europe.pimco.com/en-eu/our-firm/global-advisors-ireland">https://europe.pimco.com/en-eu/our-firm/global-advisors-ireland</a>.



#### What was the share of socially sustainable investments?

As noted above, as at 31 December 2023, the Fund held 1% of net assets in sustainable investments which contributed to a social objective during the period covered by these financial statements (the figure as at 31 December 2022 was 1%). As the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective, such investments should be considered incidental in nature.



# What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As outlined in greater detail above, as at 31 December 2023, the Fund invested 60% of its net assets in sustainable investments (31 December 2022: 29%).





#### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate and biodiversity related matters), including for example, by seeking to encourage issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

AZD	Australia and New Zealand Banking Group	CSN	Credit Suisse AG (New York)	MEI	Merrill Lynch International
BOA	Bank of America N.A.	DBL	Deutsche Bank AG London	MSC	Morgan Stanley & Co. LLC.
ВОМ	Bank of Montreal	DEU	Deutsche Bank Securities, Inc.	MYC	Morgan Stanley Capital Services LLC
30S	BofA Securities, Inc.	DUB	Deutsche Bank AG	MYI	Morgan Stanley & Co. International PLC
BPG	BNP Paribas Securities Corp.	FAR	Wells Fargo Bank National Association	NGF	Nomura Global Financial Products, Inc.
BPS	BNP Paribas S.A.	FBF	Credit Suisse International	NOM	Nomura Securities International, Inc.
BRC	Barclays Bank PLC	FCT	Credit Suisse Capital LLC	RBC	Royal Bank of Canada
BSH	Banco Santander S.A New York Branch	FICC	Fixed Income Clearing Corporation	RCY	Royal Bank of Canada
BSN	The Bank of Nova Scotia - Toronto	GLM	Goldman Sachs Bank USA	RCE	Royal Bank of Canada Europe Limited
BSS	Banco Santander S.A.	GRE	NatWest Markets Securities, Inc.	RYL	NatWest Markets Plc
BYL	Barclays Bank PLC London Branch	GSC	Goldman Sachs & Co. LLC	SAL	Citigroup Global Markets, Inc.
BYR	The Bank of Nova Scotia - Toronto	GST	Goldman Sachs International	SCX	Standard Chartered Bank, London
CBK	Citibank N.A.	HUS	HSBC Bank USA N.A.	SGY	Societe Generale, NY
CDI	Natixis Singapore	IND	Crédit Agricole Corporate and Investment	SOG	Societe Generale Paris
CEW	Canadian Imperial Bank of Commerce		Bank S.A.	SSB	State Street Bank and Trust Co.
	World Markets	JLN	JP Morgan Chase Bank N.A. London	STR	State Street FICC Repo
CIB	Canadian Imperial Bank of Commerce	JML	JP Morgan Securities Plc	TDM	TD Securities (USA) LLC
CKL	Citibank N.A. London	JPM	JP Morgan Chase Bank N.A.	TOR	The Toronto-Dominion Bank
CLY	Crédit Agricole Corporate and	JPS	J.P. Morgan Securities LLC	UAG	UBS AG Stamford
	Investment Bank	MAC	Macquarie Bank Limited	UBS	UBS Securities LLC
COM	Commerz Bank AG	MBC	HSBC Bank Plc	WFS	Wells Fargo Securities, LLC
					3
Currency Abl					
AED	UAE Dirham	HKD	Hong Kong Dollar	QAR	Qatari Riyal
ARS	Argentine Peso	HUF	Hungarian Forint	RON	Romanian New Leu
AUD	Australian Dollar	IDR	Indonesian Rupiah	RSD	Serbian Dinar
BRL	Brazilian Real	ILS	Israeli Shekel	RUB	Russian Ruble
CAD	Canadian Dollar	INR	Indian Rupee	SEK	Swedish Krona
CHF	Swiss Franc	JPY (or ¥)	Japanese Yen	SGD	Singapore Dollar
CLP	Chilean Peso	KES	Kenyan Schilling	THB	Thai Baht
CNH	Chinese Renminbi (Offshore)	KRW	South Korean Won	TRY	Turkish New Lira
CNY	Chinese Renminbi (Mainland)	KZT	Kazakhstani Tenge	TWD	Taiwanese Dollar
COP	Colombian Peso	MXN	Mexican Peso	UGX	Ugandan Shilling
CZK	Czech Koruna	MYR	Malaysian Ringgit	USD (or \$)	United States Dollar
DKK	Danish Krone	NGN	Nigerian Naira	UYU	Uruguayan Peso
DOP	Dominican Peso	NOK	Norwegian Krone	VND	Vietnamese Dong
EGP	Egyptian Pound	NZD	New Zealand Dollar	ZAR	South African Rand
EUR (or €)	Euro	PEN	Peruvian New Sol	ZMW	Zambian Kwacha
GBP (or £)	British Pound	PHP	Philippine Peso		
GHS	Ghanaian Cedi	PLN	Polish Zloty		
Exchange Ab	breviations:				
BIST	Borsa Instanbul Exchange	EUREX	Eurex Exchange	ICE	IntercontinentalExchange®
CBOE	Chicago Board Options Exchange	FTSE	Financial Times Stock Exchange	OTC	Over the Counter
	Abbreviations:				
ABX.HE	Asset-Backed Securities Index -	CPTFEMU	Eurozone HICP ex-Tobacco Index	PrimeX.ARM	Prime Mortgage-Backed Securities Index
	Home Equity	CPURNSA	Consumer Price All Urban Non-Seasonally		Adjustable Rate Mortgage
ACS	Home Equity Algonquin Cityfates Natural Gas Basis		Adjusted Index	S&P 500	Standard & Poor's 500 Index
	Home Equity Algonquin Cityfates Natural Gas Basis Futures Index	DAX	Adjusted Index Deutscher Aktien Index 30	S&P 500 S&P CNX Nifty	Standard & Poor's 500 Index Standard & Poor's Nifty 50 Index
	Home Equity Algonquin Cityfates Natural Gas Basis Futures Index Alerian Midstream Energy Total	DAX FRCPXTOB	Adjusted Index Deutscher Aktien Index 30 France Consumer Price ex-Tobacco Index	S&P 500 S&P CNX Nifty SARON	Standard & Poor's 500 Index Standard & Poor's Nifty 50 Index Swiss Average Rate Overnight
AMNAX	Home Equity Algonquin Cityfates Natural Gas Basis Futures Index Alerian Midstream Energy Total Return Index	DAX FRCPXTOB FTSE/JSE	Adjusted Index Deutscher Aktien Index 30 France Consumer Price ex-Tobacco Index South African Performance Index	S&P 500 S&P CNX Nifty SARON SET 50	Standard & Poor's 500 Index Standard & Poor's Nifty 50 Index Swiss Average Rate Overnight Thailand Equity Index
ACS AMNAX BCOMF1TC	Home Equity Algonquin Cityfates Natural Gas Basis Futures Index Alerian Midstream Energy Total Return Index Bloomberg Commodity Index 1-Month	DAX FRCPXTOB	Adjusted Index Deutscher Aktien Index 30 France Consumer Price ex-Tobacco Index South African Performance Index Borsa Italiana's 40 Most Liquid/	S&P 500 S&P CNX Nifty SARON SET 50 SIBCSORA	Standard & Poor's 500 Index Standard & Poor's Nifty 50 Index Swiss Average Rate Overnight Thailand Equity Index Singapore Overnight Rate Average
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#### Other Abbreviations:

ABS	Asset-Backed Security	HIBOR	Hong Kong Interbank Offered Rate	RMBS	Residential Mortgage-Backed Security
ALT	Alternate Loan Trust	JIBAR	Johannesburg Interbank Agreed Rate	SHIR	Shekel Overnight Interest Rate
BABs	Build America Bonds	JSC	Joint Stock Company	STIBOR	Stockholm Interbank Offered Rate
BBR	Bank Bill Rate	KLIBOR	Kuala Lumpur Interbank Offered Rate	STRIPS	Separate Trading of Registered Interest and
BBSW	Bank Bill Swap Reference Rate	KORIBOR	Korea Interbank Offered Rate		Principal of Securities
BRL-CDI	Brazil Interbank Deposit Rate	LIBOR	London Interbank Offered Rate	TAIBOR	Taipei Interbank Offered Rate
BTP	Buoni del Tesoro Poliennali "Long-term	MIBOR	Mumbai Interbank Offered Rate	TBA	To-Be-Announced
	Treasury Bond"	MSCI	Morgan Stanley Capital International	TBD	To-Be-Determined
CBO	Collateralised Bond Obligation	NIBOR	Norwegian Interbank Offered Rate	TBD%	Interest rate to be determined when loan
CDI	Brazil Interbank Deposit Rate	OAT	Obligations Assimilables du Trésor		settles or at the time of funding
CDO	Collateralised Debt Obligation	OIS	Overnight Index Swap	TELBOR	Tel Aviv Inter-Bank Offered Rate
CHILIBOR	Chile Interbank Offered Rate	PIK	Payment-in-Kind	THB-THORON	Thai Overnight Repurchase Rate
CLO	Collateralised Loan Obligation	PRIBOR	Prague Interbank Offered Rate	TIIE	Tasa de Interés Interbancaria de Equilibrio
CMBS	Collateralised Mortgage-Backed Security	REIT	Real Estate Investment Trust		"Equilibrium Interbank Interest Rate"
DAC	Designated Activity Company	REMIC	Real Estate Mortgage Investment Conduit	WIBOR	Warsaw Interbank Offered Rate
EURIBOR	Euro Interbank Offered Rate				

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The Prospectus, supplements to the Prospectus, Memorandum & Articles of Association, the Key Information Documents, annual and semiannual reports are available free of charge from the representative or agent of each jurisdiction.

Shareholders may obtain a copy of the list of changes in the portfolio during the financial year ended 31 December 2023, free of charge, at the Depositary or Paying Agents, at the Paying and Information Agent in Germany and from the Swiss Representative.

<sup>1</sup> Employed by PIMCO.

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